

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,400.0	24.50	1,378.0	1401.50	1378.00	7548	45,454
AUG 23	1,399.0	23.50	1,380.0	1400.00	1380.00	471	427
SEP 23	1,383.0	23.00	1,363.5	1383.50	1363.50	230	1,046
DEC 23	1,385.0	21.00	1,368.0	1386.50	1368.00	52	187

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jul-23 (27d 7/31/23); CSize 50; IKN3 1400.00																		
IKN3C	1310	89.8	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	79.8	0	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0
IKN3C	1330	69.9	0	0	0	0	0	0	0	IKN3P	1330	0.1	0	0	0	0	0	0
IKN3C	1340	60	0	0	0	0	0	0	0	IKN3P	1340	0.1	0	0	0	0	0	0
IKN3C	1350	50.2	0	0	0	0	0	0	0	IKN3P	1350	0.3	0	0	0	0	0	0
IKN3C	1360	40.7	0	0	0	0	0	0	0	IKN3P	1360	0.8	0	0	0	0	0	0
IKN3C	1370	31.7	0	0	0	0	44	20	44	IKN3P	1370	1.7	0	0	0	0	0	0
IKN3C	1380	19.9	0	0	0	0	90	20	90	IKN3P	1380	3.5	0	0	0	0	0	0
IKN3C	1390	16.8	0	0	0	0	52	4	52	IKN3P	1390	6.5	0	0	0	0	13	4
IKN3C	1400	10.7	0	0	0	0	0	0	0	IKN3P	1400	13.5	0	0	0	0	97	20
IKN3C	1410	6.5	0	0	0	0	0	0	0	IKN3P	1410	16.5	0	0	0	0	110	40
IKN3C	1420	3.6	0	0	0	0	0	0	0	IKN3P	1420	23.5	0	0	0	0	20	20
IKN3C	1430	1.9	0	0	0	0	0	0	0	IKN3P	1430	31.8	0	0	0	0	0	0
IKN3C	1440	0.9	0	0	0	0	0	0	0	IKN3P	1440	40.8	0	0	0	0	0	0
IKN3C	1450	0.4	0	0	0	0	0	0	0	IKN3P	1450	50.3	0	0	0	0	0	0
IKN3C	1460	0.1	0	0	0	0	0	0	0	IKN3P	1460	60	0	0	0	0	0	0
Aug-23 (57d 8/30/23); CSize 50; IKQ3 1399.50																		
IKQ3C	1320	78.9	0	0	0	0	0	0	0	IKQ3P	1320	0.3	0	0	0	0	0	0
IKQ3C	1330	69.2	0	0	0	0	0	0	0	IKQ3P	1330	0.5	0	0	0	0	0	0
IKQ3C	1340	59.7	0	0	0	0	0	0	0	IKQ3P	1340	1	0	0	0	0	0	0
IKQ3C	1350	50.5	0	0	0	0	0	0	0	IKQ3P	1350	1.8	0	0	0	0	0	0
IKQ3C	1360	41.9	0	0	0	0	0	0	0	IKQ3P	1360	3.1	0	0	0	0	0	0
IKQ3C	1370	33.8	0	0	0	0	0	0	0	IKQ3P	1370	5	0	0	0	0	0	0
IKQ3C	1380	26.6	0	0	0	0	0	0	0	IKQ3P	1380	7.7	0	0	0	0	0	0
IKQ3C	1390	20.3	0	0	0	0	0	0	0	IKQ3P	1390	11.3	0	0	0	0	0	0
IKQ3C	1400	14.9	0	0	0	0	0	0	0	IKQ3P	1400	15.9	0	0	0	0	0	0
IKQ3C	1410	10.6	0	0	0	0	0	0	0	IKQ3P	1410	21.6	0	0	0	0	0	0
IKQ3C	1420	7.3	0	0	0	0	0	0	0	IKQ3P	1420	28.2	0	0	0	0	0	0
IKQ3C	1430	4.8	0	0	0	0	0	0	0	IKQ3P	1430	35.6	0	0	0	0	0	0
IKQ3C	1440	3	0	0	0	0	0	0	0	IKQ3P	1440	43.8	0	0	0	0	0	0
IKQ3C	1450	0	0	0	0	0	0	0	0	IKQ3P	1450	0	0	0	0	0	0	0
IKQ3C	1460	0	0	0	0	0	0	0	0	IKQ3P	1460	0	0	0	0	0	0	0
Sep-23 (87d 9/29/23); CSize 50; IKU3 1384.00																		
IKU3C	1300	83	0	0	0	0	0	0	0	IKU3P	1300	0.6	0	0	0	0	0	0
IKU3C	1320	64.4	0	0	0	0	0	0	0	IKU3P	1320	2	0	0	0	0	0	0
IKU3C	1340	47.1	0	0	0	0	0	0	0	IKU3P	1340	4.4	0	0	0	0	0	0
IKU3C	1360	32.2	0	0	0	0	0	0	0	IKU3P	1360	9.3	0	0	0	0	0	0
IKU3C	1380	20.2	0	0	0	0	0	0	0	IKU3P	1380	17.2	0	0	0	0	0	0
IKU3C	1400	11.6	0	0	0	0	0	0	0	IKU3P	1400	28.5	0	0	0	0	0	0
IKU3C	1420	6	0	0	0	0	0	0	0	IKU3P	1420	42.7	0	0	0	0	0	0
IKU3C	1440	2.8	0	0	0	0	0	0	0	IKU3P	1440	59.4	0	0	0	0	0	0
IKU3C	1460	1.2	0	0	0	0	0	0	0	IKU3P	1460	77.6	0	0	0	0	0	0
IKU3C	1480	0.4	0	0	0	0	0	0	0	IKU3P	1480	96.7	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	0	IKU3P	1500	116.3	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	136	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	155.8	0	0	0	0	0	0
Dec-23 (178d 12/29/23); CSize 50; IKZ3 1386.00																		
IKZ3C	1300	86.6	0	0	0	0	0	0	0	IKZ3P	1300	2.9	0	0	0	0	0	0
IKZ3C	1320	69.6	0	0	0	0	0	0	0	IKZ3P	1320	5.6	0	0	0	0	0	0
IKZ3C	1340	54	0	0	0	0	0	0	0	IKZ3P	1340	9.7	0	0	0	0	0	0
IKZ3C	1360	40.4	0	0	0	0	0	0	0	IKZ3P	1360	15.8	0	0	0	0	0	0
IKZ3C	1380	29	0	0	0	0	0	0	0	IKZ3P	1380	24.1	0	0	0	0	0	0
IKZ3C	1400	19.9	0	0	0	0	0	0	0	IKZ3P	1400	34.7	0	0	0	0	0	0
IKZ3C	1420	13.1	0	0	0	0	0	0	0	IKZ3P	1420	47.5	0	0	0	0	0	0
IKZ3C	1440	8.2	0	0	0	0	0	0	0	IKZ3P	1440	62.3	0	0	0	0	0	0
IKZ3C	1460	4.9	0	0	0	0	0	0	0	IKZ3P	1460	78.7	0	0	0	0	0	0
IKZ3C	1480	2.7	0	0	0	0	0	0	0	IKZ3P	1480	96.3	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JUNE CALL	6.93	7.35
JUNE PUT	8.75	7.35
MEAN	7.84	6.67

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	6.96	7.12
JULY PUT	6.96	7.04
MEAN	6.96	7.08

Source: Bloomberg

Current	10Days	20Days	30Days	60Days	90Days
1 week ago	9.95	9.38	9.44	11.12	11.35
1 month ago	10.48	13.67	12.65	12.32	13.21
3 months ago	10.21	11.46	11.79	12.55	13.35
6 months ago	13.68	14.29	13.45	17.40	16.82

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