

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,392.0	-5.00	1,397.0	1401.00	1390.50	3383	43,733
AUG 23	1,391.0	-6.00	1,396.5	1400.00	1391.00	57	437
SEP 23	1,375.0	-5.00	1,380.0	1381.00	1373.50	57	1,078
DEC 23	1,378.5	-5.00	1,382.0	1383.00	1378.00	23	196

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jul-23 (25d 7/31/23); CSize 50; IKN3 1392.50																		
IKN3C	1310	81.8	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	71.9	0	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0
IKN3C	1330	62.1	0	0	0	0	0	0	0	IKN3P	1330	0.2	0	0	0	0	0	0
IKN3C	1340	52.4	0	0	0	0	0	0	0	IKN3P	1340	0.5	0	0	0	0	0	0
IKN3C	1350	43	0	0	0	0	0	0	0	IKN3P	1350	1.1	0	0	0	0	0	0
IKN3C	1360	34.2	0	0	0	0	0	0	0	IKN3P	1360	2.2	0	0	0	0	0	0
IKN3C	1370	26.1	0	0	0	0	0	44	0	IKN3P	1370	4.1	0	0	0	0	0	0
IKN3C	1380	19	0	0	0	0	110	20	0	IKN3P	1380	7	0	0	0	0	0	0
IKN3C	1390	13.1	0	0	0	0	72	20	0	IKN3P	1390	11.2	0	0	0	0	13	0
IKN3C	1400	8.6	0	0	0	0	0	0	0	IKN3P	1400	16.6	0	0	0	0	97	0
IKN3C	1410	5.3	0	0	0	0	0	0	0	IKN3P	1410	23.2	0	0	0	0	110	0
IKN3C	1420	3	0	0	0	0	0	0	0	IKN3P	1420	31	0	0	0	0	20	0
IKN3C	1430	1.6	0	0	0	0	0	0	0	IKN3P	1430	39.5	0	0	0	0	0	0
IKN3C	1440	0.8	0	0	0	0	0	0	0	IKN3P	1440	48.7	0	0	0	0	0	0
IKN3C	1450	0.4	0	0	0	0	0	0	0	IKN3P	1450	58.3	0	0	0	0	0	0
IKN3C	1460	0.2	0	0	0	0	0	0	0	IKN3P	1460	68	0	0	0	0	0	0
Aug-23 (55d 8/30/23); CSize 50; IKQ3 1390.50																		
IKQ3C	1320	71.6	0	0	0	0	0	0	0	IKQ3P	1320	0.9	0	0	0	0	0	0
IKQ3C	1330	62.3	0	0	0	0	0	0	0	IKQ3P	1330	1.6	0	0	0	0	0	0
IKQ3C	1340	53.4	0	0	0	0	0	0	0	IKQ3P	1340	2.6	0	0	0	0	0	0
IKQ3C	1350	45	0	0	0	0	0	0	0	IKQ3P	1350	4.2	0	0	0	0	0	0
IKQ3C	1360	37.1	0	0	0	0	0	0	0	IKQ3P	1360	6.3	0	0	0	0	0	0
IKQ3C	1370	30	0	0	0	0	0	0	0	IKQ3P	1370	9.1	0	0	0	0	0	0
IKQ3C	1380	23.7	0	0	0	0	0	0	0	IKQ3P	1380	12.7	0	0	0	0	0	0
IKQ3C	1390	18.2	0	0	0	0	0	0	0	IKQ3P	1390	17.2	0	0	0	0	0	0
IKQ3C	1400	13.7	0	0	0	0	0	0	0	IKQ3P	1400	22.6	0	0	0	0	0	0
IKQ3C	1410	10	0	0	0	0	0	0	0	IKQ3P	1410	28.9	0	0	0	0	0	0
IKQ3C	1420	7.1	0	0	0	0	0	0	0	IKQ3P	1420	35.9	0	0	0	0	0	0
IKQ3C	1430	4.9	0	0	0	0	0	0	0	IKQ3P	1430	43.7	0	0	0	0	0	0
IKQ3C	1440	3.2	0	0	0	0	0	0	0	IKQ3P	1440	52	0	0	0	0	0	0
IKQ3C	1450	2.1	0	0	0	0	0	0	0	IKQ3P	1450	60.8	0	0	0	0	0	0
IKQ3C	1460	1.3	0	0	0	0	0	0	0	IKQ3P	1460	70	0	0	0	0	0	0
Sep-23 (85d 9/29/23); CSize 50; IKU3 1375.00																		
IKU3C	1300	76.4	0	0	0	0	0	0	0	IKU3P	1300	1.9	0	0	0	0	0	0
IKU3C	1320	58.8	0	0	0	0	0	0	0	IKU3P	1320	4.2	0	0	0	0	0	0
IKU3C	1340	43.1	0	0	0	0	0	0	0	IKU3P	1340	8.4	0	0	0	0	0	0
IKU3C	1360	29.8	0	0	0	0	0	0	0	IKU3P	1360	14.9	0	0	0	0	0	0
IKU3C	1380	19.3	0	0	0	0	0	0	0	IKU3P	1380	24.3	0	0	0	0	0	0
IKU3C	1400	11.7	0	0	0	0	0	0	0	IKU3P	1400	36.5	0	0	0	0	0	0
IKU3C	1420	6.5	0	0	0	0	0	0	0	IKU3P	1420	51.2	0	0	0	0	0	0
IKU3C	1440	3.4	0	0	0	0	0	0	0	IKU3P	1440	67.9	0	0	0	0	0	0
IKU3C	1460	1.6	0	0	0	0	0	0	0	IKU3P	1460	86	0	0	0	0	0	0
IKU3C	1480	0.7	0	0	0	0	0	0	0	IKU3P	1480	104.9	0	0	0	0	0	0
IKU3C	1500	0.3	0	0	0	0	0	0	0	IKU3P	1500	124.4	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	144	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	163.8	0	0	0	0	0	0
Dec-23 (176d 12/29/23); CSize 50; IKZ3 1378.50																		
IKZ3C	1300	83.3	0	0	0	0	0	0	0	IKZ3P	1300	6	0	0	0	0	0	0
IKZ3C	1320	67.4	0	0	0	0	0	0	0	IKZ3P	1320	9.8	0	0	0	0	0	0
IKZ3C	1340	53.1	0	0	0	0	0	0	0	IKZ3P	1340	15.2	0	0	0	0	0	0
IKZ3C	1360	40.7	0	0	0	0	0	0	0	IKZ3P	1360	22.5	0	0	0	0	0	0
IKZ3C	1380	30.2	0	0	0	0	0	0	0	IKZ3P	1380	31.7	0	0	0	0	0	0
IKZ3C	1400	21.7	0	0	0	0	0	0	0	IKZ3P	1400	42.9	0	0	0	0	0	0
IKZ3C	1420	15.1	0	0	0	0	0	0	0	IKZ3P	1420	56	0	0	0	0	0	0
IKZ3C	1440	10.1	0	0	0	0	0	0	0	IKZ3P	1440	70.7	0	0	0	0	0	0
IKZ3C	1460	6.6	0	0	0	0	0	0	0	IKZ3P	1460	86.8	0	0	0	0	0	0
IKZ3C	1480	4.1	0	0	0	0	0	0	0	IKZ3P	1480	104.1	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JUNE CALL	6.70	6.93
JUNE PUT	6.70	8.75
MEAN	6.70	7.84

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	6.72	6.96
JULY PUT	6.73	6.96
MEAN	6.73	6.96

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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