

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,383.0	-9.00	1,392.0	1393.50	1380.00	6026	45,270
AUG 23	1,382.5	-8.50	1,390.5	1390.50	1380.50	63	433
SEP 23	1,366.0	-9.00	1,375.0	1375.00	1363.50	112	1,135
DEC 23	1,368.0	-10.50	1,376.0	1376.00	1367.00	43	212

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
Jul-23 (24d 7/31/23); CSize 50; IKN3 1378.00																			
IKN3C	1310	73.6	0	0	0	0	0	0	0	IKN3P	1310	0.7	0	0	0	0	0	0	
IKN3C	1320	64.2	0	0	0	0	0	0	0	IKN3P	1320	1.3	0	0	0	0	0	0	
IKN3C	1330	55.1	0	0	0	0	0	0	0	IKN3P	1330	2.2	0	0	0	0	0	0	
IKN3C	1340	46.4	0	0	0	0	0	0	0	IKN3P	1340	3.5	0	0	0	0	0	0	
IKN3C	1350	38.4	0	0	0	0	0	0	0	IKN3P	1350	5.4	0	0	0	0	0	0	
IKN3C	1360	31	0	0	0	0	0	0	0	IKN3P	1360	8.1	0	0	0	0	0	0	
IKN3C	1370	24.5	0	0	0	0	44	0	0	IKN3P	1370	11.5	0	0	0	0	0	0	
IKN3C	1380	18.8	0	0	0	0	110	20	0	IKN3P	1380	15.8	0	0	0	0	0	0	
IKN3C	1390	14.1	0	0	0	0	72	0	0	IKN3P	1390	21	0	0	0	0	13	0	
IKN3C	1400	10.2	0	0	0	0	0	0	0	IKN3P	1400	27.2	0	0	0	0	0	97	0
IKN3C	1410	7.2	0	0	0	0	0	0	0	IKN3P	1410	34.1	0	0	0	0	0	110	0
IKN3C	1420	4.9	0	0	0	0	0	0	0	IKN3P	1420	41.8	0	0	0	0	0	20	0
IKN3C	1430	3.2	0	0	0	0	0	0	0	IKN3P	1430	50.1	0	0	0	0	0	0	0
IKN3C	1440	2.1	0	0	0	0	0	0	0	IKN3P	1440	58.9	0	0	0	0	0	0	0
IKN3C	1450	1.3	0	0	0	0	0	0	0	IKN3P	1450	68.1	0	0	0	0	0	0	0
IKN3C	1460	0.8	0	0	0	0	0	0	0	IKN3P	1460	77.6	0	0	0	0	0	0	0
Aug-23 (54d 8/30/23); CSize 50; IKQ3 1378.00																			
IKQ3C	1320	67.5	0	0	0	0	0	0	0	IKQ3P	1320	5.3	0	0	0	0	0	0	0
IKQ3C	1330	59.4	0	0	0	0	0	0	0	IKQ3P	1330	7.1	0	0	0	0	0	0	0
IKQ3C	1340	51.8	0	0	0	0	0	0	0	IKQ3P	1340	9.5	0	0	0	0	0	0	0
IKQ3C	1350	44.6	0	0	0	0	0	0	0	IKQ3P	1350	12.3	0	0	0	0	0	0	0
IKQ3C	1360	38.1	0	0	0	0	0	0	0	IKQ3P	1360	15.7	0	0	0	0	0	0	0
IKQ3C	1370	32.1	0	0	0	0	0	0	0	IKQ3P	1370	19.7	0	0	0	0	0	0	0
IKQ3C	1380	26.8	0	0	0	0	0	0	0	IKQ3P	1380	24.3	0	0	0	0	0	0	0
IKQ3C	1390	22.1	0	0	0	0	0	0	0	IKQ3P	1390	29.5	0	0	0	0	0	0	0
IKQ3C	1400	17.9	0	0	0	0	0	0	0	IKQ3P	1400	35.4	0	0	0	0	0	0	0
IKQ3C	1410	14.4	0	0	0	0	0	0	0	IKQ3P	1410	41.8	0	0	0	0	0	0	0
IKQ3C	1420	11.4	0	0	0	0	0	0	0	IKQ3P	1420	48.7	0	0	0	0	0	0	0
IKQ3C	1430	8.9	0	0	0	0	0	0	0	IKQ3P	1430	56.2	0	0	0	0	0	0	0
IKQ3C	1440	6.9	0	0	0	0	0	0	0	IKQ3P	1440	64.1	0	0	0	0	0	0	0
IKQ3C	1450	5.2	0	0	0	0	0	0	0	IKQ3P	1450	72.4	0	0	0	0	0	0	0
IKQ3C	1460	3.9	0	0	0	0	0	0	0	IKQ3P	1460	81	0	0	0	0	0	0	0
Sep-23 (84d 9/29/23); CSize 50; IKU3 1359.50																			
IKU3C	1300	73.8	0	0	0	0	0	0	0	IKU3P	1300	8.3	0	0	0	0	0	0	0
IKU3C	1320	58.8	0	0	0	0	0	0	0	IKU3P	1320	13.2	0	0	0	0	0	0	0
IKU3C	1340	45.6	0	0	0	0	0	0	0	IKU3P	1340	19.8	0	0	0	0	0	0	0
IKU3C	1360	34.3	0	0	0	0	0	0	0	IKU3P	1360	28.3	0	0	0	0	0	0	0
IKU3C	1380	25	0	0	0	0	0	0	0	IKU3P	1380	38.9	0	0	0	0	0	0	0
IKU3C	1400	17.6	0	0	0	0	0	0	0	IKU3P	1400	51.4	0	0	0	0	0	0	0
IKU3C	1420	12	0	0	0	0	0	0	0	IKU3P	1420	65.6	0	0	0	0	0	0	0
IKU3C	1440	7.9	0	0	0	0	0	0	0	IKU3P	1440	81.4	0	0	0	0	0	0	0
IKU3C	1460	5	0	0	0	0	0	0	0	IKU3P	1460	98.3	0	0	0	0	0	0	0
IKU3C	1480	3.1	0	0	0	0	0	0	0	IKU3P	1480	116.2	0	0	0	0	0	0	0
IKU3C	1500	1.8	0	0	0	0	0	0	0	IKU3P	1500	134.8	0	0	0	0	0	0	0
IKU3C	1520	1.1	0	0	0	0	0	0	0	IKU3P	1520	153.9	0	0	0	0	0	0	0
IKU3C	1540	0.6	0	0	0	0	0	0	0	IKU3P	1540	173.3	0	0	0	0	0	0	0
Dec-23 (175d 12/29/23); CSize 50; IKZ3 1364.00																			
IKZ3C	1300	85	0	0	0	0	0	0	0	IKZ3P	1300	18.1	0	0	0	0	0	0	0
IKZ3C	1320	71.5	0	0	0	0	0	0	0	IKZ3P	1320	24.3	0	0	0	0	0	0	0
IKZ3C	1340	59.4	0	0	0	0	0	0	0	IKZ3P	1340	31.8	0	0	0	0	0	0	0
IKZ3C	1360	48.6	0	0	0	0	0	0	0	IKZ3P	1360	40.8	0	0	0	0	0	0	0
IKZ3C	1380	39.3	0	0	0	0	0	0	0	IKZ3P	1380	51.1	0	0	0	0	0	0	0
IKZ3C	1400	31.2	0	0	0	0	0	0	0	IKZ3P	1400	62.7	0	0	0	0	0	0	0
IKZ3C	1420	24.5	0	0	0	0	0	0	0	IKZ3P	1420	75.7	0	0	0	0	0	0	0
IKZ3C	1440	18.9	0	0	0	0	0	0	0	IKZ3P	1440	89.8	0	0	0	0	0	0	0
IKZ3C	1460	14.4	0	0	0	0	0	0	0	IKZ3P	1460	104.9	0	0	0	0	0	0	0
IKZ3C	1480	10.8	0	0	0	0	0	0	0	IKZ3P	1480	121	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	12.00	8.18	46.70
JUNE PUT	11.98	8.24	45.39
MEAN	11.99	8.21	46.04

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	12.00	8.19	46.52
JULY PUT	11.99	8.18	46.58
MEAN	12.00	8.19	46.55

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	9.95	9.38	9.44	11.12	11.35
1 week ago	10.48	13.67	12.65	12.32	13.21
1 month ago	10.21	11.46	11.79	12.55	13.35
3 months ago	13.68	14.29	13.45	17.40	16.82
6 months ago	15.28	17.79	15.90	15.35	16.71

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