

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,396.5	-5.50	1,405.0	1408.50	1394.50	9166	49,185
AUG 23	1,396.0	-5.00	1,403.0	1407.50	1394.50	105	558
SEP 23	1,377.0	-4.50	1,384.5	1387.50	1376.00	123	1,136
DEC 23	1,377.5	-5.00	1,386.5	1388.00	1377.50	62	273

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jul-23 (17d 7/31/23); CSize 50; IKN3 1401.50																		
IKN3C	1310	86.4	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	76.4	0	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0
IKN3C	1330	66.4	0	0	0	0	0	0	0	IKN3P	1330	0.1	0	0	0	0	0	0
IKN3C	1340	56.5	0	0	0	0	0	0	0	IKN3P	1340	0.1	0	0	0	0	0	0
IKN3C	1350	46.8	0	0	0	0	0	0	0	IKN3P	1350	0.4	0	0	0	0	0	0
IKN3C	1360	37.4	0	0	0	0	0	0	0	IKN3P	1360	0.9	0	0	0	0	0	0
IKN3C	1370	28.6	0	0	0	0	64	0	0	IKN3P	1370	2.1	0	0	0	0	0	0
IKN3C	1380	20.7	0	0	0	0	110	0	0	IKN3P	1380	4.2	0	0	0	0	0	0
IKN3C	1390	14	0	0	0	0	92	20	0	IKN3P	1390	7.5	0	0	0	0	13	0
IKN3C	1400	8.8	0	0	0	0	0	0	0	IKN3P	1400	12.3	0	0	0	0	129	0
IKN3C	1410	5.1	0	0	0	0	0	0	0	IKN3P	1410	18.6	0	0	0	0	110	0
IKN3C	1420	2.7	0	0	0	0	0	0	0	IKN3P	1420	26.2	0	0	0	0	20	0
IKN3C	1430	1.3	0	0	0	0	0	0	0	IKN3P	1430	34.8	0	0	0	0	0	0
IKN3C	1440	0.6	0	0	0	0	0	0	0	IKN3P	1440	44	0	0	0	0	0	0
IKN3C	1450	0.2	0	0	0	0	0	0	0	IKN3P	1450	53.6	0	0	0	0	0	0
IKN3C	1460	0.1	0	0	0	0	0	0	0	IKN3P	1460	63.5	0	0	0	0	0	0
Aug-23 (47d 8/30/23); CSize 50; IKQ3 1400.50																		
IKQ3C	1320	76.2	0	0	0	0	0	0	0	IKQ3P	1320	0.6	0	0	0	0	0	0
IKQ3C	1330	66.7	0	0	0	0	0	0	0	IKQ3P	1330	1	0	0	0	0	0	0
IKQ3C	1340	57.5	0	0	0	0	0	0	0	IKQ3P	1340	1.8	0	0	0	0	0	0
IKQ3C	1350	48.7	0	0	0	0	0	0	0	IKQ3P	1350	2.9	0	0	0	0	0	0
IKQ3C	1360	40.5	0	0	0	0	0	0	0	IKQ3P	1360	4.6	0	0	0	0	0	0
IKQ3C	1370	32.9	0	0	0	0	0	0	0	IKQ3P	1370	7	0	0	0	0	0	0
IKQ3C	1380	26.1	0	0	0	0	0	0	0	IKQ3P	1380	10.2	0	0	0	0	0	0
IKQ3C	1390	20.2	0	0	0	0	0	0	0	IKQ3P	1390	14.2	0	0	0	0	0	0
IKQ3C	1400	15.1	0	0	0	0	0	0	0	IKQ3P	1400	19.1	0	0	0	0	0	0
IKQ3C	1410	11	0	0	0	0	0	0	0	IKQ3P	1410	25	0	0	0	0	0	0
IKQ3C	1420	7.8	0	0	0	0	0	0	0	IKQ3P	1420	31.7	0	0	0	0	0	0
IKQ3C	1430	5.4	0	0	0	0	0	0	0	IKQ3P	1430	39.2	0	0	0	0	0	0
IKQ3C	1440	3.5	0	0	0	0	0	0	0	IKQ3P	1440	47.4	0	0	0	0	0	0
IKQ3C	1450	2.3	0	0	0	0	0	0	0	IKQ3P	1450	56	0	0	0	0	0	0
IKQ3C	1460	1.4	0	0	0	0	0	0	0	IKQ3P	1460	65.1	0	0	0	0	0	0
Sep-23 (77d 9/29/23); CSize 50; IKU3 1381.50																		
IKU3C	1300	78.1	0	0	0	0	0	0	0	IKU3P	1300	1.6	0	0	0	0	0	0
IKU3C	1320	60.4	0	0	0	0	0	0	0	IKU3P	1320	3.7	0	0	0	0	0	0
IKU3C	1340	44.4	0	0	0	0	0	0	0	IKU3P	1340	7.6	0	0	0	0	0	0
IKU3C	1360	30.7	0	0	0	0	0	0	0	IKU3P	1360	13.9	0	0	0	0	0	0
IKU3C	1380	19.9	0	0	0	0	0	0	0	IKU3P	1380	22.9	0	0	0	0	0	0
IKU3C	1400	12	0	0	0	0	0	0	0	IKU3P	1400	34.9	0	0	0	0	0	0
IKU3C	1420	6.7	0	0	0	0	0	0	0	IKU3P	1420	49.4	0	0	0	0	0	0
IKU3C	1440	3.5	0	0	0	0	0	0	0	IKU3P	1440	66	0	0	0	0	0	0
IKU3C	1460	1.6	0	0	0	0	0	0	0	IKU3P	1460	84.1	0	0	0	0	0	0
IKU3C	1480	0.7	0	0	0	0	0	0	0	IKU3P	1480	103	0	0	0	0	0	0
IKU3C	1500	0.3	0	0	0	0	0	0	0	IKU3P	1500	122.5	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	142.1	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	161.9	0	0	0	0	0	0
Dec-23 (168d 12/29/23); CSize 50; IKZ3 1380.50																		
IKZ3C	1300	82.6	0	0	0	0	0	0	0	IKZ3P	1300	6.3	0	0	0	0	0	0
IKZ3C	1320	66.9	0	0	0	0	0	0	0	IKZ3P	1320	10.2	0	0	0	0	0	0
IKZ3C	1340	52.7	0	0	0	0	0	0	0	IKZ3P	1340	15.8	0	0	0	0	0	0
IKZ3C	1360	40.4	0	0	0	0	0	0	0	IKZ3P	1360	23.1	0	0	0	0	0	0
IKZ3C	1380	30	0	0	0	0	0	0	0	IKZ3P	1380	32.5	0	0	0	0	0	0
IKZ3C	1400	21.6	0	0	0	0	0	0	0	IKZ3P	1400	43.8	0	0	0	0	0	0
IKZ3C	1420	15.1	0	0	0	0	0	0	0	IKZ3P	1420	56.9	0	0	0	0	0	0
IKZ3C	1440	10.1	0	0	0	0	0	0	0	IKZ3P	1440	71.7	0	0	0	0	0	0
IKZ3C	1460	6.6	0	0	0	0	0	0	0	IKZ3P	1460	87.9	0	0	0	0	0	0
IKZ3C	1480	4.1	0	0	0	0	0	0	0	IKZ3P	1480	105.1	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	8.46	9.40	-10.00
JULY PUT	8.46	9.40	-10.00
MEAN	8.46	9.40	-10.00

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	8.47	9.42	-10.08
AUGUST PUT	8.47	9.41	-9.99
MEAN	8.47	9.42	-10.04

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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