

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,407.5	-8.00	1,412.0	1418.50	1402.50	7490	49,279
AUG 23	1,406.0	-9.00	1,412.0	1417.50	1402.50	148	632
SEP 23	1,386.5	-8.00	1,391.0	1397.00	1383.00	86	1,136
DEC 23	1,386.0	-8.00	1,390.5	1396.50	1385.00	24	271

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jul-23 (13d 7/31/23); CSize 50; IKN3 1411.50																		
IKN3C	1310	97.4	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	87.4	0	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0
IKN3C	1330	77.4	0	0	0	0	0	0	0	IKN3P	1330	0.1	0	0	0	0	0	0
IKN3C	1340	67.4	0	0	0	0	0	0	0	IKN3P	1340	0.1	0	0	0	0	0	0
IKN3C	1350	57.5	0	0	0	0	0	0	0	IKN3P	1350	0.1	0	0	0	0	0	0
IKN3C	1360	47.7	0	0	0	0	0	0	0	IKN3P	1360	0.3	0	0	0	0	0	0
IKN3C	1370	38.1	0	0	0	0	64	0	0	IKN3P	1370	0.7	0	0	0	0	0	0
IKN3C	1380	29.1	0	0	0	0	108	-2	0	IKN3P	1380	1.7	0	0	0	0	0	0
IKN3C	1390	21	0	0	0	0	92	0	0	IKN3P	1390	3.5	0	0	0	0	13	0
IKN3C	1400	14.1	0	0	0	0	0	0	0	IKN3P	1400	6.6	0	0	0	0	129	0
IKN3C	1410	8.8	0	0	0	0	0	0	0	IKN3P	1410	11.3	0	0	0	0	110	0
IKN3C	1420	5	0	0	0	0	0	0	0	IKN3P	1420	17.5	0	0	0	0	20	0
IKN3C	1430	2.6	0	0	0	0	0	0	0	IKN3P	1430	25	0	0	0	0	20	20
IKN3C	1440	1.2	0	0	0	0	0	0	0	IKN3P	1440	33.6	0	0	0	0	0	0
IKN3C	1450	0.5	0	0	0	0	0	0	0	IKN3P	1450	42.9	0	0	0	0	0	0
IKN3C	1460	0.2	0	0	0	0	0	0	0	IKN3P	1460	52.6	0	0	0	0	0	0
IKN3C	1470	0.1	0	0	0	0	0	0	0	IKN3P	1470	62.5	0	0	0	0	0	0
IKN3C	1480	0.1	0	0	0	0	0	0	0	IKN3P	1480	72.4	0	0	0	0	0	0
Aug-23 (43d 8/30/23); CSize 50; IKQ3 1410.00																		
IKQ3C	1320	86	0	0	0	0	0	0	0	IKQ3P	1320	0.4	0	0	0	0	0	0
IKQ3C	1330	76.4	0	0	0	0	0	0	0	IKQ3P	1330	0.7	0	0	0	0	0	0
IKQ3C	1340	66.9	0	0	0	0	0	0	0	IKQ3P	1340	1.2	0	0	0	0	0	0
IKQ3C	1350	57.8	0	0	0	0	0	0	0	IKQ3P	1350	2	0	0	0	0	0	0
IKQ3C	1360	49.1	0	0	0	0	0	0	0	IKQ3P	1360	3.2	0	0	0	0	0	0
IKQ3C	1370	40.9	0	0	0	0	0	0	0	IKQ3P	1370	5	0	0	0	0	0	0
IKQ3C	1380	33.4	0	0	0	0	0	0	0	IKQ3P	1380	7.4	0	0	0	0	0	0
IKQ3C	1390	26.6	0	0	0	0	0	0	0	IKQ3P	1390	10.7	0	0	0	0	0	0
IKQ3C	1400	20.7	0	0	0	0	0	0	0	IKQ3P	1400	14.7	0	0	0	0	0	0
IKQ3C	1410	15.7	0	0	0	0	0	0	0	IKQ3P	1410	19.7	0	0	0	0	0	0
IKQ3C	1420	11.6	0	0	0	0	0	0	0	IKQ3P	1420	25.5	0	0	0	0	20	20
IKQ3C	1430	8.3	0	0	0	0	0	0	0	IKQ3P	1430	32.2	0	0	0	0	0	0
IKQ3C	1440	5.8	0	0	0	0	0	0	0	IKQ3P	1440	39.6	0	0	0	0	0	0
IKQ3C	1450	3.9	0	0	0	0	0	0	0	IKQ3P	1450	47.7	0	0	0	0	0	0
IKQ3C	1460	2.5	0	0	0	0	0	0	0	IKQ3P	1460	56.3	0	0	0	0	0	0
IKQ3C	1470	1.6	0	0	0	0	0	0	0	IKQ3P	1470	65.4	0	0	0	0	0	0
IKQ3C	1480	1	0	0	0	0	0	0	0	IKQ3P	1480	74.7	0	0	0	0	0	0
Sep-23 (73d 9/29/23); CSize 50; IKU3 1391.00																		
IKU3C	1300	87.3	0	0	0	0	0	0	0	IKU3P	1300	1.3	0	0	0	0	0	0
IKU3C	1320	69.1	0	0	0	0	0	0	0	IKU3P	1320	3.1	0	0	0	0	0	0
IKU3C	1340	52.4	0	0	0	0	0	0	0	IKU3P	1340	6.2	0	0	0	0	0	0
IKU3C	1360	37.8	0	0	0	0	0	0	0	IKU3P	1360	11.5	0	0	0	0	0	0
IKU3C	1380	25.8	0	0	0	0	0	0	0	IKU3P	1380	19.3	0	0	0	0	0	0
IKU3C	1400	16.5	0	0	0	0	0	0	0	IKU3P	1400	29.9	0	0	0	0	0	0
IKU3C	1420	9.8	0	0	0	0	0	0	0	IKU3P	1420	43.1	0	0	0	0	0	0
IKU3C	1440	5.5	0	0	0	0	0	0	0	IKU3P	1440	58.6	0	0	0	0	0	0
IKU3C	1460	2.8	0	0	0	0	0	0	0	IKU3P	1460	75.9	0	0	0	0	0	0
IKU3C	1480	1.4	0	0	0	0	0	0	0	IKU3P	1480	94.3	0	0	0	0	0	0
IKU3C	1500	0.6	0	0	0	0	0	0	0	IKU3P	1500	113.4	0	0	0	0	0	0
IKU3C	1520	0.3	0	0	0	0	0	0	0	IKU3P	1520	132.9	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	152.6	0	0	0	0	0	0
Dec-23 (164d 12/29/23); CSize 50; IKZ3 1386.00																		
IKZ3C	1300	90.9	0	0	0	0	0	0	0	IKZ3P	1300	6.1	0	0	0	0	0	0
IKZ3C	1320	74.8	0	0	0	0	0	0	0	IKZ3P	1320	9.7	0	0	0	0	0	0
IKZ3C	1340	60.2	0	0	0	0	0	0	0	IKZ3P	1340	14.9	0	0	0	0	0	0
IKZ3C	1360	47.3	0	0	0	0	0	0	0	IKZ3P	1360	21.6	0	0	0	0	0	0
IKZ3C	1380	36.2	0	0	0	0	0	0	0	IKZ3P	1380	30.3	0	0	0	0	0	0
IKZ3C	1400	26.9	0	0	0	0	0	0	0	IKZ3P	1400	40.7	0	0	0	0	0	0
IKZ3C	1420	19.5	0	0	0	0	0	0	0	IKZ3P	1420	53	0	0	0	0	0	0
IKZ3C	1440	13.7	0	0	0	0	0	0	0	IKZ3P	1440	66.9	0	0	0	0	0	0
IKZ3C	1460	9.3	0	0	0	0	0	0	0	IKZ3P	1460	82.3	0	0	0	0	0	0
IKZ3C	1480	6.2	0	0	0	0	0	0	0	IKZ3P	1480	98.8	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	9.08	5.17	75.63
JULY PUT	9.08	5.16	75.97
MEAN	9.08	5.17	75.80

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	9.07	5.14	76.46
AUGUST PUT	9.07	5.14	76.46
MEAN	9.07	5.14	76.46

	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

Source: Bloomberg

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