

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,405.0	-2.50	1,407.5	1411.50	1401.50	5130	48,612
AUG 23	1,404.0	-2.00	1,407.0	1410.00	1401.50	185	737
SEP 23	1,385.5	-1.00	1,391.0	1391.00	1383.00	42	1,155
DEC 23	1,386.5	0.50	1,389.5	1389.50	1389.00	5	273

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jul-23 (11d 7/31/23); CSize 50; IKN3 1405.00																	
IKN3C	1310	94.9	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	84.9	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0
IKN3C	1330	74.9	0	0	0	0	0	0	IKN3P	1330	0.1	0	0	0	0	0	0
IKN3C	1340	65	0	0	0	0	0	0	IKN3P	1340	0.1	0	0	0	0	0	0
IKN3C	1350	55.1	0	0	0	0	0	0	IKN3P	1350	0.2	0	0	0	0	0	0
IKN3C	1360	45.5	0	0	0	0	0	0	IKN3P	1360	0.5	0	0	0	0	0	0
IKN3C	1370	36.2	0	0	0	0	64	0	IKN3P	1370	1.2	0	0	0	0	0	0
IKN3C	1380	27.6	0	0	0	0	108	0	IKN3P	1380	2.6	0	0	0	0	0	0
IKN3C	1390	19.9	0	0	0	0	92	0	IKN3P	1390	4.9	0	0	0	0	13	0
IKN3C	1400	13.5	0	0	0	0	0	0	IKN3P	1400	8.6	0	0	0	0	129	0
IKN3C	1410	8.6	0	0	0	0	0	0	IKN3P	1410	13.6	0	0	0	0	110	0
IKN3C	1420	5	0	0	0	0	0	0	IKN3P	1420	20	0	0	0	0	20	0
IKN3C	1430	2.7	0	0	0	0	0	0	IKN3P	1430	27.7	0	0	0	0	20	0
IKN3C	1440	1.4	0	0	0	0	0	0	IKN3P	1440	36.3	0	0	0	0	0	0
IKN3C	1450	0.6	0	0	0	0	0	0	IKN3P	1450	45.6	0	0	0	0	0	0
IKN3C	1460	0.3	0	0	0	0	0	0	IKN3P	1460	55.2	0	0	0	0	0	0
IKN3C	1470	0.1	0	0	0	0	0	0	IKN3P	1470	65	0	0	0	0	0	0
IKN3C	1480	0.1	0	0	0	0	0	0	IKN3P	1480	75	0	0	0	0	0	0
Aug-23 (41d 8/30/23); CSize 50; IKQ3 1404.00																	
IKQ3C	1320	84.5	0	0	0	0	0	0	IKQ3P	1320	0.8	0	0	0	0	0	0
IKQ3C	1330	75	0	0	0	0	0	0	IKQ3P	1330	1.3	0	0	0	0	0	0
IKQ3C	1340	65.9	0	0	0	0	0	0	IKQ3P	1340	2.1	0	0	0	0	0	0
IKQ3C	1350	57.1	0	0	0	0	0	0	IKQ3P	1350	3.3	0	0	0	0	0	0
IKQ3C	1360	48.7	0	0	0	0	0	0	IKQ3P	1360	4.9	0	0	0	0	0	0
IKQ3C	1370	40.9	0	0	0	0	0	0	IKQ3P	1370	7.1	0	0	0	0	0	0
IKQ3C	1380	29.9	0	0	0	0	0	0	IKQ3P	1380	9.9	0	0	0	0	0	0
IKQ3C	1390	20	0	0	0	0	2	0	IKQ3P	1390	13.4	0	0	0	0	0	0
IKQ3C	1400	19.9	0	0	0	0	0	0	IKQ3P	1400	17.8	0	0	0	0	0	0
IKQ3C	1410	16.9	0	0	0	0	0	0	IKQ3P	1410	22.9	0	0	0	0	20	20
IKQ3C	1420	12.9	0	0	0	0	0	0	IKQ3P	1420	27.5	0	0	0	0	40	20
IKQ3C	1430	9.6	0	0	0	0	0	0	IKQ3P	1430	35.5	0	0	0	0	0	0
IKQ3C	1440	7	0	0	0	0	0	0	IKQ3P	1440	42.8	0	0	0	0	0	0
IKQ3C	1450	4.9	0	0	0	0	0	0	IKQ3P	1450	50.8	0	0	0	0	0	0
IKQ3C	1460	3.4	0	0	0	0	0	0	IKQ3P	1460	59.2	0	0	0	0	0	0
IKQ3C	1470	2.3	0	0	0	0	0	0	IKQ3P	1470	68.1	0	0	0	0	0	0
IKQ3C	1480	1.5	0	0	0	0	0	0	IKQ3P	1480	77.2	0	0	0	0	0	0
Sep-23 (71d 9/29/23); CSize 50; IKU3 1385.50																	
IKU3C	1300	87.3	0	0	0	0	0	0	IKU3P	1300	2.3	0	0	0	0	0	0
IKU3C	1320	69.8	0	0	0	0	0	0	IKU3P	1320	4.7	0	0	0	0	0	0
IKU3C	1340	53.8	0	0	0	0	0	0	IKU3P	1340	8.5	0	0	0	0	0	0
IKU3C	1360	39.8	0	0	0	0	0	0	IKU3P	1360	14.4	0	0	0	0	0	0
IKU3C	1380	28.1	0	0	0	0	0	0	IKU3P	1380	22.6	0	0	0	0	0	0
IKU3C	1400	18.9	0	0	0	0	0	0	IKU3P	1400	33.3	0	0	0	0	0	0
IKU3C	1420	12	0	0	0	0	0	0	IKU3P	1420	46.3	0	0	0	0	0	0
IKU3C	1440	7.3	0	0	0	0	0	0	IKU3P	1440	61.4	0	0	0	0	0	0
IKU3C	1460	4.2	0	0	0	0	0	0	IKU3P	1460	78.2	0	0	0	0	0	0
IKU3C	1480	2.2	0	0	0	0	0	0	IKU3P	1480	96.2	0	0	0	0	0	0
IKU3C	1500	1.1	0	0	0	0	0	0	IKU3P	1500	114.9	0	0	0	0	0	0
IKU3C	1520	0.6	0	0	0	0	0	0	IKU3P	1520	134.2	0	0	0	0	0	0
IKU3C	1540	0.3	0	0	0	0	0	0	IKU3P	1540	153.8	0	0	0	0	0	0
Dec-23 (162d 12/29/23); CSize 50; IKZ3 1386.50																	
IKZ3C	1300	93.9	0	0	0	0	0	0	IKZ3P	1300	8.6	0	0	0	0	0	0
IKZ3C	1320	78.4	0	0	0	0	0	0	IKZ3P	1320	12.9	0	0	0	0	0	0
IKZ3C	1340	64.4	0	0	0	0	0	0	IKZ3P	1340	18.5	0	0	0	0	0	0
IKZ3C	1360	51.8	0	0	0	0	0	0	IKZ3P	1360	25.7	0	0	0	0	0	0
IKZ3C	1380	40.8	0	0	0	0	0	0	IKZ3P	1380	34.4	0	0	0	0	0	0
IKZ3C	1400	31.5	0	0	0	0	0	0	IKZ3P	1400	44.8	0	0	0	0	0	0
IKZ3C	1420	23.8	0	0	0	0	0	0	IKZ3P	1420	56.9	0	0	0	0	0	0
IKZ3C	1440	17.6	0	0	0	0	0	0	IKZ3P	1440	70.4	0	0	0	0	0	0
IKZ3C	1460	12.7	0	0	0	0	0	0	IKZ3P	1460	85.2	0	0	0	0	0	0
IKZ3C	1480	9	0	0	0	0	0	0	IKZ3P	1480	101.2	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	10.29	9.08	13.33
JULY PUT	10.33	9.08	13.77
MEAN	10.31	9.08	13.55

	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

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	9.71	9.07	7.06
AUGUST PUT	10.31	9.07	13.67
MEAN	10.01	9.07	10.36

Source: Bloomberg

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