Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,397.0	-3.00	1,399.5	1408.50	1390.00	6453	44,921
AUG 23	1,397.0	-2.00	1,401.0	1407.00	1390.00	149	442
SEP 23	1,380.0	-3.00	1,383.5	1390.00	1375.00	71	1,052
DEC 23	1,383.5	-1.50	1,386.0	1392.00	1377.00	12	186

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Jul-23 (26d 7/31/23); CSize 50; IKN3 1398.50																	
IKN3C	1310	86.8	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	76.8	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0
IKN3C	1330	66.9	0	0	0	0	0	0	IKN3P	1330	0.1	0	0	0	0	0	0
IKN3C	1340	57	0	0	0	0	0	0	IKN3P	1340	0.1	0	0	0	0	0	0
IKN3C	1350	47.2	0	0	0	0	0	0	IKN3P	1350	0.3	0	0	0	0	0	0
IKN3C	1360	37.7	0	0	0	0	0	0	IKN3P	1360	0.8	0	0	0	0	0	0
IKN3C	1370	28.8	0	0	0	0	44	0	IKN3P	1370	1.8	0	0	0	0	0	0
IKN3C	1380	20.8	0	0	0	0	90	20	IKN3P	1380	3.8	0	0	0	0	0	0
IKN3C	1390	14	0	0	0	0	72	20	IKN3P	1390	7	0	0	0	0	13	0
IKN3C	1400	8.7	0	0	0	0	0	0	IKN3P	1400	11.7	0	0	0	0	97	20
IKN3C	1410	5	0	0	0	0	0	0	IKN3P	1410	18	0	0	0	0	110	40
IKN3C	1420	2.6	0	0	0	0	0	0	IKN3P	1420	25.6	0	0	0	0	20	20
IKN3C	1430	1.2	0	0	0	0	0	0	IKN3P	1430	34.2	0	0	0	0	0	0
IKN3C	1440	0.5	0	0	0	0	0	0	IKN3P	1440	43.4	0	0	0	0	0	0
IKN3C	1450	0.2	0	0	0	0	0	0	IKN3P	1450	53.1	0	0	0	0	0	0
IKN3C	1460	0.1	0	0	0	0	0	0	IKN3P	1460	62.9	0	0	0	0	0	0
Aug-23 (56d 8/30/23); CSize 50; IKQ3 1396.50																	
IKQ3C	1320	76.8	0	0	0	0	0	0	IKQ3P	1320	0.2	0	0	0	0	0	0
IKQ3C	1330	67.1	0	0	0	0	0	0	IKQ3P	1330	0.5	0	0	0	0	0	0
IKQ3C	1340	57.6	0	0	0	0	0	0	IKQ3P	1340	0.9	0	0	0	0	0	0
IKQ3C	1350	48.5	0	0	0	0	0	0	IKQ3P	1350	1.7	0	0	0	0	0	0
IKQ3C	1360	39.8	0	0	0	0	0	0	IKQ3P	1360	3	0	0	0	0	0	0
IKQ3C	1370	31.8	0	0	0	0	0	0	IKQ3P	1370	4.9	0	0	0	0	0	0
IKQ3C	1380	24.6	0	0	0	0	0	0	IKQ3P	1380	7.7	0	0	0	0	0	0
IKQ3C	1390	18.4	0	0	0	0	0	0	IKQ3P	1390	11.5	0	0	0	0	0	0
IKQ3C	1400	13.3	0	0	0	0	0	0	IKQ3P	1400	16.3	0	0	0	0	0	0
IKQ3C	1410	9.2	0	0	0	0	0	0	IKQ3P	1410	22.1	0	0	0	0	0	0
IKQ3C	1420	6.1	0	0	0	0	0	0	IKQ3P	1420	29	0	0	0	0	0	0
IKQ3C	1430	3.9	0	0	0	0	0	0	IKQ3P	1430	36.7	0	0	0	0	0	0
IKQ3C	1440	2.4	0	0	0	0	0	0	IKQ3P	1440	45.2	0	0	0	0	0	0
IKQ3C	1450	1.4	0	0	0	0	0	0	IKQ3P	1450	54.1	0	0	0	0	0	0
IKQ3C	1460	0.8	0	0	0	0	0	0	IKQ3P	1460	63.5	0	0	0	0	0	0
Sep-23 (86d 9/29/23); CSize 50; IKU3 1380.00																	
IKU3C	1300	80	0	0	0	0	0	0	IKU3P	1300	0.6	0	0	0	0	0	0
IKU3C	1320	61.3	0	0	0	0	0	0	IKU3P	1320	1.8	0	0	0	0	0	0
IKU3C	1340	44.2	0	0	0	0	0	0	IKU3P	1340	4.5	0	0	0	0	0	0
IKU3C	1360	29.4	0	0	0	0	0	0	IKU3P	1360	9.6	0	0	0	0	0	0
IKU3C	1380	17.9	0	0	0	0	0	0	IKU3P	1380	17.9	0	0	0	0	0	0
IKU3C	1400	9.8	0	0	0	0	0	0	IKU3P	1400	29.7	0	0	0	0	0	0
IKU3C	1420	4.8	0	0	0	0	0	0	IKU3P	1420	44.5	0	0	0	0	0	0
IKU3C	1440	2.1	0	0	0	0	0	0	IKU3P	1440	61.6	0	0	0	0	0	0
IKU3C	1460	0.8	0	0	0	0	0	0	IKU3P	1460	80.2	0	0	0	0	0	0
IKU3C	1480	0.3	0	0	0	0	0	0	IKU3P	1480	99.5	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	IKU3P	1500	119.2	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	IKU3P	1520	139	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	IKU3P	1540	158.8	0	0	0	0	0	0
Dec-23 (177d 12/29/23); CSize 50; IKZ3 1383.50																	
IKZ3C	1300	84.9	0	0	0	0	0	0	IKZ3P	1300	2.7	0	0	0	0	0	0
IKZ3C	1320	67.7	0	0	0	0	0	0	IKZ3P	1320	5.2	0	0	0	0	0	0
IKZ3C	1340	52.1	0	0	0	0	0	0	IKZ3P	1340	9.3	0	0	0	0	0	0
IKZ3C	1360	38.5	0	0	0	0	0	0	IKZ3P	1360	15.4	0	0	0	0	0	0
IKZ3C	1380	27.2	0	0	0	0	0	0	IKZ3P	1380	23.7	0	0	0	0	0	0
IKZ3C	1400	18.3	0	0	0	0	0	0	IKZ3P	1400	34.6	0	0	0	0	0	0
IKZ3C	1420	11.7	0	0	0	0	0	0	IKZ3P	1420	47.7	0	0	0	0	0	0
IKZ3C	1440	7.1	0	0	0	0	0	0	IKZ3P	1440	62.7	0	0	0	0	0	0
IKZ3C	1460	4.1	0	0	0	0	0	0	IKZ3P	1460	79.4	0	0	0	0	0	0
IKZ3C	1480	2.2	0	0	0	0	0	0	IKZ3P	1480	97.2	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	6.70	6.93	-3.32
JUNE PUT	6.70	8.75	-23.43
MEAN	6.70	7.84	-14.54

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	6.72	6.96	-3.45
JULY PUT	6.73	6.96	-3.30
MEAN	6.73	6.96	-3.38

	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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