

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,402.0	10.00	1,394.0	1403.00	1392.00	7367	46,104
AUG 23	1,401.0	8.50	1,391.5	1402.50	1391.50	79	538
SEP 23	1,381.5	7.50	1,372.0	1383.00	1372.00	63	1,146
DEC 23	1,382.5	7.50	1,374.0	1384.00	1374.00	15	269

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
<b>Jul-23 (18d 7/31/23); CSize 50; IKN3 1408.50</b>																			
IKN3C	1310	91.9	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0	0
IKN3C	1320	81.9	0	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0	0
IKN3C	1330	72	0	0	0	0	0	0	0	IKN3P	1330	0.1	0	0	0	0	0	0	0
IKN3C	1340	62.1	0	0	0	0	0	0	0	IKN3P	1340	0.2	0	0	0	0	0	0	0
IKN3C	1350	52.4	0	0	0	0	0	0	0	IKN3P	1350	0.5	0	0	0	0	0	0	0
IKN3C	1360	43	0	0	0	0	0	0	0	IKN3P	1360	1	0	0	0	0	0	0	0
IKN3C	1370	34.1	0	0	0	0	64	0	0	IKN3P	1370	2.1	0	0	0	0	0	0	0
IKN3C	1380	26	0	0	0	0	110	0	0	IKN3P	1380	4	0	0	0	0	0	0	0
IKN3C	1390	18.9	0	0	0	0	72	0	0	IKN3P	1390	6.9	0	0	0	0	13	0	0
IKN3C	1400	13	0	0	0	0	0	0	0	IKN3P	1400	11	0	0	0	0	129	20	0
IKN3C	1410	8.4	0	0	0	0	0	0	0	IKN3P	1410	16.4	0	0	0	0	110	0	0
IKN3C	1420	5.1	0	0	0	0	0	0	0	IKN3P	1420	23.1	0	0	0	0	20	0	0
IKN3C	1430	2.9	0	0	0	0	0	0	0	IKN3P	1430	30.9	0	0	0	0	0	0	0
IKN3C	1440	1.6	0	0	0	0	0	0	0	IKN3P	1440	39.5	0	0	0	0	0	0	0
IKN3C	1450	0.8	0	0	0	0	0	0	0	IKN3P	1450	48.7	0	0	0	0	0	0	0
IKN3C	1460	0.4	0	0	0	0	0	0	0	IKN3P	1460	58.3	0	0	0	0	0	0	0
<b>Aug-23 (48d 8/30/23); CSize 50; IKQ3 1407.50</b>																			
IKQ3C	1320	81.5	0	0	0	0	0	0	0	IKQ3P	1320	0.8	0	0	0	0	0	0	0
IKQ3C	1330	72	0	0	0	0	0	0	0	IKQ3P	1330	1.3	0	0	0	0	0	0	0
IKQ3C	1340	62.9	0	0	0	0	0	0	0	IKQ3P	1340	2.2	0	0	0	0	0	0	0
IKQ3C	1350	54.2	0	0	0	0	0	0	0	IKQ3P	1350	3.4	0	0	0	0	0	0	0
IKQ3C	1360	45.9	0	0	0	0	0	0	0	IKQ3P	1360	5.1	0	0	0	0	0	0	0
IKQ3C	1370	38.3	0	0	0	0	0	0	0	IKQ3P	1370	7.4	0	0	0	0	0	0	0
IKQ3C	1380	31.3	0	0	0	0	0	0	0	IKQ3P	1380	10.4	0	0	0	0	0	0	0
IKQ3C	1390	25.1	0	0	0	0	0	0	0	IKQ3P	1390	14.1	0	0	0	0	0	0	0
IKQ3C	1400	19.7	0	0	0	0	0	0	0	IKQ3P	1400	18.7	0	0	0	0	0	0	0
IKQ3C	1410	15.1	0	0	0	0	0	0	0	IKQ3P	1410	24	0	0	0	0	0	0	0
IKQ3C	1420	11.3	0	0	0	0	0	0	0	IKQ3P	1420	30.2	0	0	0	0	0	0	0
IKQ3C	1430	8.3	0	0	0	0	0	0	0	IKQ3P	1430	37.1	0	0	0	0	0	0	0
IKQ3C	1440	5.9	0	0	0	0	0	0	0	IKQ3P	1440	44.7	0	0	0	0	0	0	0
IKQ3C	1450	4.1	0	0	0	0	0	0	0	IKQ3P	1450	52.9	0	0	0	0	0	0	0
IKQ3C	1460	2.8	0	0	0	0	0	0	0	IKQ3P	1460	61.5	0	0	0	0	0	0	0
<b>Sep-23 (78d 9/29/23); CSize 50; IKU3 1387.50</b>																			
IKU3C	1300	83.1	0	0	0	0	0	0	0	IKU3P	1300	2.2	0	0	0	0	0	0	0
IKU3C	1320	65.6	0	0	0	0	0	0	0	IKU3P	1320	4.5	0	0	0	0	0	0	0
IKU3C	1340	49.7	0	0	0	0	0	0	0	IKU3P	1340	8.5	0	0	0	0	0	0	0
IKU3C	1360	35.9	0	0	0	0	0	0	0	IKU3P	1360	14.6	0	0	0	0	0	0	0
IKU3C	1380	24.7	0	0	0	0	0	0	0	IKU3P	1380	23.2	0	0	0	0	0	0	0
IKU3C	1400	16	0	0	0	0	0	0	0	IKU3P	1400	34.4	0	0	0	0	0	0	0
IKU3C	1420	9.8	0	0	0	0	0	0	0	IKU3P	1420	48	0	0	0	0	0	0	0
IKU3C	1440	5.6	0	0	0	0	0	0	0	IKU3P	1440	63.7	0	0	0	0	0	0	0
IKU3C	1460	3	0	0	0	0	0	0	0	IKU3P	1460	81	0	0	0	0	0	0	0
IKU3C	1480	1.5	0	0	0	0	0	0	0	IKU3P	1480	99.4	0	0	0	0	0	0	0
IKU3C	1500	0.7	0	0	0	0	0	0	0	IKU3P	1500	118.4	0	0	0	0	0	0	0
IKU3C	1520	0.3	0	0	0	0	0	0	0	IKU3P	1520	137.9	0	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	157.5	0	0	0	0	0	0	0
<b>Dec-23 (169d 12/29/23); CSize 50; IKZ3 1388.00</b>																			
IKZ3C	1300	88.9	0	0	0	0	0	0	0	IKZ3P	1300	7.6	0	0	0	0	0	0	0
IKZ3C	1320	73.3	0	0	0	0	0	0	0	IKZ3P	1320	11.8	0	0	0	0	0	0	0
IKZ3C	1340	59.2	0	0	0	0	0	0	0	IKZ3P	1340	17.4	0	0	0	0	0	0	0
IKZ3C	1360	46.8	0	0	0	0	0	0	0	IKZ3P	1360	24.6	0	0	0	0	0	0	0
IKZ3C	1380	36.1	0	0	0	0	0	0	0	IKZ3P	1380	33.6	0	0	0	0	0	0	0
IKZ3C	1400	27.1	0	0	0	0	0	0	0	IKZ3P	1400	44.4	0	0	0	0	0	0	0
IKZ3C	1420	19.9	0	0	0	0	0	0	0	IKZ3P	1420	56.8	0	0	0	0	0	0	0
IKZ3C	1440	14.2	0	0	0	0	0	0	0	IKZ3P	1440	70.8	0	0	0	0	0	0	0
IKZ3C	1460	9.9	0	0	0	0	0	0	0	IKZ3P	1460	86.2	0	0	0	0	0	0	0
IKZ3C	1480	6.7	0	0	0	0	0	0	0	IKZ3P	1480	102.7	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	9.40	10.08	-6.75
JULY PUT	9.40	10.08	-6.75
MEAN	9.40	10.08	-6.75

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	9.42	10.09	-6.64
AUGUST PUT	9.41	10.08	-6.65
MEAN	9.42	10.09	-6.64

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

Source: Bloomberg

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