

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,411.0	4.50	1,407.0	1413.50	1403.00	3547	46,786
AUG 23	1,410.5	4.50	1,405.0	1412.00	1403.00	136	788
SEP 23	1,391.5	5.00	1,385.5	1392.50	1385.50	45	1,158
DEC 23	1,391.5	4.50	1,385.0	1393.50	1385.00	22	267

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jul-23 (7d 7/31/23); CSize 50; IKN3 1411.00																		
IKN3C	1310	100.9	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	90.9	0	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0
IKN3C	1330	80.9	0	0	0	0	0	0	0	IKN3P	1330	0.1	0	0	0	0	0	0
IKN3C	1340	70.9	0	0	0	0	0	0	0	IKN3P	1340	0.1	0	0	0	0	0	0
IKN3C	1350	61	0	0	0	0	0	0	0	IKN3P	1350	0.1	0	0	0	0	0	0
IKN3C	1360	51	0	0	0	0	0	0	0	IKN3P	1360	0.1	0	0	0	0	0	0
IKN3C	1370	41.1	0	0	0	0	64	0	0	IKN3P	1370	0.1	0	0	0	0	0	0
IKN3C	1380	31.4	0	0	0	0	108	0	0	IKN3P	1380	0.4	0	0	0	0	0	0
IKN3C	1390	22.3	0	0	0	0	92	0	0	IKN3P	1390	1.3	0	0	0	0	13	0
IKN3C	1400	14.3	0	0	0	0	0	0	0	IKN3P	1400	3.4	0	0	0	0	129	0
IKN3C	1410	8.2	0	0	0	0	0	0	0	IKN3P	1410	7.2	0	0	0	0	110	0
IKN3C	1420	4	0	0	0	0	0	0	0	IKN3P	1420	13	0	0	0	0	20	0
IKN3C	1430	1.7	0	0	0	0	0	0	0	IKN3P	1430	20.6	0	0	0	0	20	0
IKN3C	1440	0.6	0	0	0	0	0	0	0	IKN3P	1440	29.6	0	0	0	0	0	0
IKN3C	1450	0.2	0	0	0	0	0	0	0	IKN3P	1450	39.1	0	0	0	0	0	0
IKN3C	1460	0.1	0	0	0	0	0	0	0	IKN3P	1460	49	0	0	0	0	0	0
IKN3C	1470	0.1	0	0	0	0	0	0	0	IKN3P	1470	59	0	0	0	0	0	0
IKN3C	1480	0.1	0	0	0	0	0	0	0	IKN3P	1480	68.9	0	0	0	0	0	0
Aug-23 (37d 8/30/23); CSize 50; IKQ3 1410.50																		
IKQ3C	1320	90.3	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	80.4	0	0	0	0	0	0	0	IKQ3P	1330	0.2	0	0	0	0	0	0
IKQ3C	1340	70.7	0	0	0	0	0	0	0	IKQ3P	1340	0.4	0	0	0	0	0	0
IKQ3C	1350	61.1	0	0	0	0	0	0	0	IKQ3P	1350	0.8	0	0	0	0	0	0
IKQ3C	1360	51.9	0	0	0	0	0	0	0	IKQ3P	1360	1.6	0	0	0	0	0	0
IKQ3C	1370	43.1	0	0	0	0	0	0	0	IKQ3P	1370	2.7	0	0	0	0	0	0
IKQ3C	1380	34.9	0	0	0	0	0	0	0	IKQ3P	1380	4.5	0	0	0	0	0	0
IKQ3C	1390	27.5	0	0	0	0	2	0	0	IKQ3P	1390	7.1	0	0	0	0	0	0
IKQ3C	1400	21	0	0	0	0	0	0	0	IKQ3P	1400	10.5	0	0	0	0	0	0
IKQ3C	1410	17.3	0	0	0	0	20	20	20	IKQ3P	1410	15	0	0	0	0	80	20
IKQ3C	1420	11	0	0	0	0	0	0	0	IKQ3P	1420	21.5	0	0	0	0	120	20
IKQ3C	1430	7.6	0	0	0	0	0	0	0	IKQ3P	1430	29	0	0	0	0	80	20
IKQ3C	1440	5	0	0	0	0	0	0	0	IKQ3P	1440	34.4	0	0	0	0	0	0
IKQ3C	1450	3.1	0	0	0	0	0	0	0	IKQ3P	1450	42.5	0	0	0	0	0	0
IKQ3C	1460	1.9	0	0	0	0	0	0	0	IKQ3P	1460	51.2	0	0	0	0	0	0
IKQ3C	1470	1.1	0	0	0	0	0	0	0	IKQ3P	1470	60.4	0	0	0	0	0	0
IKQ3C	1480	0.6	0	0	0	0	0	0	0	IKQ3P	1480	69.9	0	0	0	0	0	0
Sep-23 (67d 9/29/23); CSize 50; IKU3 1391.50																		
IKU3C	1300	91.5	0	0	0	0	0	0	0	IKU3P	1300	0.5	0	0	0	0	0	0
IKU3C	1320	72.6	0	0	0	0	0	0	0	IKU3P	1320	1.5	0	0	0	0	0	0
IKU3C	1340	54.9	0	0	0	0	0	0	0	IKU3P	1340	3.7	0	0	0	0	0	0
IKU3C	1360	39.1	0	0	0	0	0	0	0	IKU3P	1360	7.8	0	0	0	0	0	0
IKU3C	1380	26	0	0	0	0	0	0	0	IKU3P	1380	14.6	0	0	0	0	0	0
IKU3C	1400	16	0	0	0	0	0	0	0	IKU3P	1400	24.4	0	0	0	0	0	0
IKU3C	1420	9	0	0	0	0	0	0	0	IKU3P	1420	37.3	0	0	0	0	0	0
IKU3C	1440	4.6	0	0	0	0	0	0	0	IKU3P	1440	52.8	0	0	0	0	0	0
IKU3C	1460	2.1	0	0	0	0	0	0	0	IKU3P	1460	70.2	0	0	0	0	0	0
IKU3C	1480	0.9	0	0	0	0	0	0	0	IKU3P	1480	88.9	0	0	0	0	0	0
IKU3C	1500	0.3	0	0	0	0	0	0	0	IKU3P	1500	108.2	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	127.9	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	147.7	0	0	0	0	0	0
Dec-23 (158d 12/29/23); CSize 50; IKZ3 1391.50																		
IKZ3C	1300	93.9	0	0	0	0	0	0	0	IKZ3P	1300	3.7	0	0	0	0	0	0
IKZ3C	1320	77	0	0	0	0	0	0	0	IKZ3P	1320	6.5	0	0	0	0	0	0
IKZ3C	1340	61.4	0	0	0	0	0	0	0	IKZ3P	1340	10.6	0	0	0	0	0	0
IKZ3C	1360	47.6	0	0	0	0	0	0	0	IKZ3P	1360	16.5	0	0	0	0	0	0
IKZ3C	1380	35.7	0	0	0	0	0	0	0	IKZ3P	1380	24.4	0	0	0	0	0	0
IKZ3C	1400	25.9	0	0	0	0	0	0	0	IKZ3P	1400	34.3	0	0	0	0	0	0
IKZ3C	1420	18.2	0	0	0	0	0	0	0	IKZ3P	1420	46.3	0	0	0	0	0	0
IKZ3C	1440	12.3	0	0	0	0	0	0	0	IKZ3P	1440	60.1	0	0	0	0	0	0
IKZ3C	1460	8	0	0	0	0	0	0	0	IKZ3P	1460	75.5	0	0	0	0	0	0
IKZ3C	1480	5	0	0	0	0	0	0	0	IKZ3P	1480	92.2	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	7.40	10.29	-28.09
JULY PUT	7.40	10.33	-28.36
MEAN	7.40	10.31	-28.23

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	7.42	9.71	-23.58
AUGUST PUT	7.42	10.31	-28.03
MEAN	7.42	10.01	-25.87

	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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