

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,437.5	12.50	1,425.0	1439.00	1423.00	9059	47,216
AUG 23	1,435.5	11.50	1,425.0	1436.50	1422.50	3195	3,424
SEP 23	1,415.5	10.50	1,406.5	1416.50	1404.00	221	1,115
DEC 23	1,415.0	10.00	1,405.0	1415.00	1405.00	123	269

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jul-23 (6d 7/31/23); CSize 50; IKN3 1440.50																		
IKN3C	1310	127.4	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	117.4	0	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0
IKN3C	1330	107.5	0	0	0	0	0	0	0	IKN3P	1330	0.1	0	0	0	0	0	0
IKN3C	1340	97.5	0	0	0	0	0	0	0	IKN3P	1340	0.1	0	0	0	0	0	0
IKN3C	1350	87.5	0	0	0	0	0	0	0	IKN3P	1350	0.1	0	0	0	0	0	0
IKN3C	1360	77.5	0	0	0	0	0	0	0	IKN3P	1360	0.1	0	0	0	0	0	0
IKN3C	1370	67.5	0	0	0	0	64	0	0	IKN3P	1370	0.1	0	0	0	0	0	0
IKN3C	1380	57	0	0	0	0	108	0	0	IKN3P	1380	0.1	0	0	0	0	0	0
IKN3C	1390	47.5	0	0	0	0	92	0	0	IKN3P	1390	0.1	0	0	0	0	13	0
IKN3C	1400	37.5	0	0	0	0	0	0	0	IKN3P	1400	0.1	0	0	0	0	129	0
IKN3C	1410	27.7	0	0	0	0	0	0	0	IKN3P	1410	0.2	0	0	0	0	110	0
IKN3C	1420	18.4	0	0	0	0	0	0	0	IKN3P	1420	0.9	0	0	0	0	20	0
IKN3C	1430	12	0	0	0	0	0	0	0	IKN3P	1430	3	0	0	0	0	20	0
IKN3C	1440	4.8	0	0	0	0	0	0	0	IKN3P	1440	7.3	0	0	0	0	0	0
IKN3C	1450	1.7	0	0	0	0	0	0	0	IKN3P	1450	14.2	0	0	0	0	0	0
IKN3C	1460	0.5	0	0	0	0	0	0	0	IKN3P	1460	22.9	0	0	0	0	0	0
IKN3C	1470	0.1	0	0	0	0	0	0	0	IKN3P	1470	32.6	0	0	0	0	0	0
IKN3C	1480	0.1	0	0	0	0	0	0	0	IKN3P	1480	42.5	0	0	0	0	0	0
IKN3C	1490	0.1	0	0	0	0	0	0	0	IKN3P	1490	52.5	0	0	0	0	0	0
IKN3C	1500	0	0	0	0	0	0	0	0	IKN3P	1500	0	0	0	0	0	0	0
Aug-23 (36d 8/30/23); CSize 50; IKQ3 1438.00																		
IKQ3C	1320	115.2	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	105.2	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	95.3	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	85.3	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	75.5	0	0	0	0	0	0	0	IKQ3P	1360	0.2	0	0	0	0	0	0
IKQ3C	1370	65.8	0	0	0	0	0	0	0	IKQ3P	1370	0.5	0	0	0	0	0	0
IKQ3C	1380	56.3	0	0	0	0	0	0	0	IKQ3P	1380	1	0	0	0	0	0	0
IKQ3C	1390	47.1	0	0	0	0	22	20	20	IKQ3P	1390	1.8	0	0	0	0	0	0
IKQ3C	1400	38.5	0	0	0	0	20	20	20	IKQ3P	1400	3.1	0	0	0	0	0	0
IKQ3C	1410	30.6	0	0	0	0	24	4	4	IKQ3P	1410	5.2	0	0	0	0	80	0
IKQ3C	1420	23.5	0	0	0	0	0	0	0	IKQ3P	1420	8.1	0	0	0	0	160	40
IKQ3C	1430	16	0	0	0	0	1	1	1	IKQ3P	1430	12	0	0	0	0	140	60
IKQ3C	1440	12.5	0	0	0	0	0	0	0	IKQ3P	1440	16	0	0	0	0	50	30
IKQ3C	1450	8.5	0	0	0	0	0	0	0	IKQ3P	1450	23	0	0	0	0	60	60
IKQ3C	1460	5.6	0	0	0	0	0	0	0	IKQ3P	1460	30	0	0	0	0	0	0
IKQ3C	1470	3.5	0	0	0	0	0	0	0	IKQ3P	1470	37.9	0	0	0	0	0	0
IKQ3C	1480	2.1	0	0	0	0	0	0	0	IKQ3P	1480	46.5	0	0	0	0	0	0
IKQ3C	1490	0	0	0	0	0	0	0	0	IKQ3P	1490	0	0	0	0	0	0	0
IKQ3C	1500	0	0	0	0	0	0	0	0	IKQ3P	1500	0	0	0	0	0	0	0
Sep-23 (66d 9/29/23); CSize 50; IKU3 1418.00																		
IKU3C	1300	115	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1320	95.3	0	0	0	0	0	0	0	IKU3P	1320	0.4	0	0	0	0	0	0
IKU3C	1340	76.2	0	0	0	0	0	0	0	IKU3P	1340	1.1	0	0	0	0	0	0
IKU3C	1360	58.1	0	0	0	0	0	0	0	IKU3P	1360	2.9	0	0	0	0	0	0
IKU3C	1380	41.8	0	0	0	0	0	0	0	IKU3P	1380	6.5	0	0	0	0	0	0
IKU3C	1400	28	0	0	0	0	0	0	0	IKU3P	1400	12.6	0	0	0	0	0	0
IKU3C	1420	17.3	0	0	0	0	0	0	0	IKU3P	1420	21.8	0	0	0	0	0	0
IKU3C	1440	9.8	0	0	0	0	0	0	0	IKU3P	1440	34.1	0	0	0	0	0	0
IKU3C	1460	5	0	0	0	0	0	0	0	IKU3P	1460	49.3	0	0	0	0	0	0
IKU3C	1480	2.3	0	0	0	0	0	0	0	IKU3P	1480	66.5	0	0	0	0	0	0
IKU3C	1500	1	0	0	0	0	0	0	0	IKU3P	1500	85	0	0	0	0	0	0
IKU3C	1520	0.4	0	0	0	0	0	0	0	IKU3P	1520	104.3	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	123.9	0	0	0	0	0	0
Dec-23 (157d 12/29/23); CSize 50; IKZ3 1417.00																		
IKZ3C	1300	115.1	0	0	0	0	0	0	0	IKZ3P	1300	1.7	0	0	0	0	0	0
IKZ3C	1320	97	0	0	0	0	0	0	0	IKZ3P	1320	3.3	0	0	0	0	0	0
IKZ3C	1340	79.8	0	0	0	0	0	0	0	IKZ3P	1340	5.8	0	0	0	0	0	0
IKZ3C	1360	63.9	0	0	0	0	0	0	0	IKZ3P	1360	9.7	0	0	0	0	0	0
IKZ3C	1380	49.8	0	0	0	0	0	0	0	IKZ3P	1380	15.2	0	0	0	0	0	0
IKZ3C	1400	37.5	0	0	0	0	0	0	0	IKZ3P	1400	22.7	0	0	0	0	0	0
IKZ3C	1420	27.3	0	0	0	0	0	0	0	IKZ3P	1420	32.3	0	0	0	0	0	0
IKZ3C	1440	19.2	0	0	0	0	0	0	0	IKZ3P	1440	43.9	0	0	0	0	0	0
IKZ3C	1460	13	0	0	0	0	0	0	0	IKZ3P	1460	57.4	0	0	0	0	0	0
IKZ3C	1480	8.5	0	0	0	0	0	0	0	IKZ3P	1480	72.6	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	8.70	8.79	-1.02
JULY PUT	8.14	8.79	-7.39
MEAN	8.42	8.79	-4.21

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	7.77	8.78	-11.50
AUGUST PUT	7.84	9.31	-15.79
MEAN	7.81	9.05	-13.71

Source: Bloomberg

	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

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