

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,415.5	19.00	1,397.0	1417.50	1397.00	6825	48,916
AUG 23	1,415.0	19.00	1,400.5	1416.00	1400.50	209	646
SEP 23	1,394.5	17.50	1,380.0	1395.50	1380.00	145	1,114
DEC 23	1,394.0	16.50	1,380.5	1394.50	1380.50	85	280

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jul-23 (14d 7/31/23); CSize 50; IKN3 1415.50																		
IKN3C	1310	105.4	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	95.4	0	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0
IKN3C	1330	85.4	0	0	0	0	0	0	0	IKN3P	1330	0.1	0	0	0	0	0	0
IKN3C	1340	75.4	0	0	0	0	0	0	0	IKN3P	1340	0.1	0	0	0	0	0	0
IKN3C	1350	65.4	0	0	0	0	0	0	0	IKN3P	1350	0.1	0	0	0	0	0	0
IKN3C	1360	55.4	0	0	0	0	0	0	0	IKN3P	1360	0.1	0	0	0	0	0	0
IKN3C	1370	45.4	0	0	0	0	64	0	0	IKN3P	1370	0.1	0	0	0	0	0	0
IKN3C	1380	35	0	0	0	0	108	-2	0	IKN3P	1380	0.1	0	0	0	0	0	0
IKN3C	1390	25.8	0	0	0	0	92	0	0	IKN3P	1390	0.3	0	0	0	0	13	0
IKN3C	1400	16.8	0	0	0	0	0	0	0	IKN3P	1400	1.3	0	0	0	0	129	0
IKN3C	1410	9.4	0	0	0	0	0	0	0	IKN3P	1410	3.9	0	0	0	0	110	0
IKN3C	1420	4.3	0	0	0	0	0	0	0	IKN3P	1420	8.8	0	0	0	0	20	0
IKN3C	1430	1.5	0	0	0	0	0	0	0	IKN3P	1430	16	0	0	0	0	20	20
IKN3C	1440	0.4	0	0	0	0	0	0	0	IKN3P	1440	24.9	0	0	0	0	0	0
IKN3C	1450	0.1	0	0	0	0	0	0	0	IKN3P	1450	34.5	0	0	0	0	0	0
IKN3C	1460	0.1	0	0	0	0	0	0	0	IKN3P	1460	44.5	0	0	0	0	0	0
IKN3C	1470	0	0	0	0	0	0	0	0	IKN3P	1470	0	0	0	0	0	0	0
IKN3C	1480	0	0	0	0	0	0	0	0	IKN3P	1480	0	0	0	0	0	0	0
Aug-23 (44d 8/30/23); CSize 50; IKQ3 1415.00																		
IKQ3C	1320	94.6	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	84.7	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	74.7	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	64.8	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	54.9	0	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	45.2	0	0	0	0	0	0	0	IKQ3P	1370	0.4	0	0	0	0	0	0
IKQ3C	1380	35.9	0	0	0	0	0	0	0	IKQ3P	1380	1	0	0	0	0	0	0
IKQ3C	1390	27.2	0	0	0	0	0	0	0	IKQ3P	1390	2.3	0	0	0	0	0	0
IKQ3C	1400	19.4	0	0	0	0	0	0	0	IKQ3P	1400	4.5	0	0	0	0	0	0
IKQ3C	1410	13	0	0	0	0	0	0	0	IKQ3P	1410	8	0	0	0	0	0	0
IKQ3C	1420	8.1	0	0	0	0	0	0	0	IKQ3P	1420	13.1	0	0	0	0	0	0
IKQ3C	1430	4.6	0	0	0	0	0	0	0	IKQ3P	1430	19.5	0	0	0	0	0	0
IKQ3C	1440	2.4	0	0	0	0	0	0	0	IKQ3P	1440	27.3	0	0	0	0	0	0
IKQ3C	1450	1.1	0	0	0	0	0	0	0	IKQ3P	1450	36	0	0	0	0	0	0
IKQ3C	1460	0.5	0	0	0	0	0	0	0	IKQ3P	1460	45.3	0	0	0	0	0	0
IKQ3C	1470	0	0	0	0	0	0	0	0	IKQ3P	1470	0	0	0	0	0	0	0
IKQ3C	1480	0	0	0	0	0	0	0	0	IKQ3P	1480	0	0	0	0	0	0	0
Sep-23 (74d 9/29/23); CSize 50; IKU3 1394.50																		
IKU3C	1300	93.9	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1320	74.1	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1340	54.7	0	0	0	0	0	0	0	IKU3P	1340	0.6	0	0	0	0	0	0
IKU3C	1360	36.7	0	0	0	0	0	0	0	IKU3P	1360	2.4	0	0	0	0	0	0
IKU3C	1380	21.4	0	0	0	0	0	0	0	IKU3P	1380	7	0	0	0	0	0	0
IKU3C	1400	10.5	0	0	0	0	0	0	0	IKU3P	1400	16	0	0	0	0	0	0
IKU3C	1420	4.2	0	0	0	0	0	0	0	IKU3P	1420	29.5	0	0	0	0	0	0
IKU3C	1440	1.3	0	0	0	0	0	0	0	IKU3P	1440	46.5	0	0	0	0	0	0
IKU3C	1460	0.3	0	0	0	0	0	0	0	IKU3P	1460	65.4	0	0	0	0	0	0
IKU3C	1480	0.1	0	0	0	0	0	0	0	IKU3P	1480	85	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	0	IKU3P	1500	104.8	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	124.7	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	144.5	0	0	0	0	0	0
Dec-23 (165d 12/29/23); CSize 50; IKZ3 1394.00																		
IKZ3C	1300	93	0	0	0	0	0	0	0	IKZ3P	1300	0.4	0	0	0	0	0	0
IKZ3C	1320	74.1	0	0	0	0	0	0	0	IKZ3P	1320	1.2	0	0	0	0	0	0
IKZ3C	1340	56.2	0	0	0	0	0	0	0	IKZ3P	1340	3	0	0	0	0	0	0
IKZ3C	1360	40.1	0	0	0	0	0	0	0	IKZ3P	1360	6.6	0	0	0	0	0	0
IKZ3C	1380	26.7	0	0	0	0	0	0	0	IKZ3P	1380	12.9	0	0	0	0	0	0
IKZ3C	1400	16.3	0	0	0	0	0	0	0	IKZ3P	1400	22.2	0	0	0	0	0	0
IKZ3C	1420	9.1	0	0	0	0	0	0	0	IKZ3P	1420	34.7	0	0	0	0	0	0
IKZ3C	1440	4.6	0	0	0	0	0	0	0	IKZ3P	1440	49.9	0	0	0	0	0	0
IKZ3C	1460	2.1	0	0	0	0	0	0	0	IKZ3P	1460	67.1	0	0	0	0	0	0
IKZ3C	1480	0.9	0	0	0	0	0	0	0	IKZ3P	1480	85.6	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	5.17	8.46	-38.89
JULY PUT	5.17	8.46	-38.89
MEAN	5.17	8.46	-38.89

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	5.14	8.47	-39.32
AUGUST PUT	5.14	8.47	-39.32
MEAN	5.14	8.47	-39.32

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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