

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,406.5	1.50	1,408.5	1410.50	1398.50	6921	48,001
AUG 23	1,406.0	2.00	1,406.5	1409.00	1399.50	129	756
SEP 23	1,386.5	1.00	1,383.5	1389.50	1380.00	35	1,158
DEC 23	1,387.0	0.50	1,382.0	1386.50	1380.00	12	270

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jul-23 (11d 7/31/23); CSize 50; IKN3 1405.00																		
IKN3C	1310	96.4	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	86.4	0	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0
IKN3C	1330	76.4	0	0	0	0	0	0	0	IKN3P	1330	0.1	0	0	0	0	0	0
IKN3C	1340	66.4	0	0	0	0	0	0	0	IKN3P	1340	0.1	0	0	0	0	0	0
IKN3C	1350	56.5	0	0	0	0	0	0	0	IKN3P	1350	0.1	0	0	0	0	0	0
IKN3C	1360	46.5	0	0	0	0	0	0	0	IKN3P	1360	0.1	0	0	0	0	0	0
IKN3C	1370	36.6	0	0	0	0	64	0	0	IKN3P	1370	0.1	0	0	0	0	0	0
IKN3C	1380	27	0	0	0	0	108	0	0	IKN3P	1380	0.6	0	0	0	0	0	0
IKN3C	1390	18.2	0	0	0	0	92	0	0	IKN3P	1390	1.8	0	0	0	0	13	0
IKN3C	1400	10.9	0	0	0	0	0	0	0	IKN3P	1400	4.4	0	0	0	0	129	0
IKN3C	1410	5.6	0	0	0	0	0	0	0	IKN3P	1410	9.1	0	0	0	0	110	0
IKN3C	1420	2.4	0	0	0	0	0	0	0	IKN3P	1420	15.9	0	0	0	0	20	0
IKN3C	1430	0.9	0	0	0	0	0	0	0	IKN3P	1430	24.3	0	0	0	0	20	0
IKN3C	1440	0.2	0	0	0	0	0	0	0	IKN3P	1440	33.7	0	0	0	0	0	0
IKN3C	1450	0.1	0	0	0	0	0	0	0	IKN3P	1450	43.5	0	0	0	0	0	0
IKN3C	1460	0.1	0	0	0	0	0	0	0	IKN3P	1460	53.5	0	0	0	0	0	0
IKN3C	1470	0.1	0	0	0	0	0	0	0	IKN3P	1470	63.4	0	0	0	0	0	0
IKN3C	1480	0.1	0	0	0	0	0	0	0	IKN3P	1480	73.4	0	0	0	0	0	0
Aug-23 (41d 8/30/23); CSize 50; IKQ3 1405.00																		
IKQ3C	1320	85.8	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	75.9	0	0	0	0	0	0	0	IKQ3P	1330	0.2	0	0	0	0	0	0
IKQ3C	1340	66.1	0	0	0	0	0	0	0	IKQ3P	1340	0.3	0	0	0	0	0	0
IKQ3C	1350	56.5	0	0	0	0	0	0	0	IKQ3P	1350	0.7	0	0	0	0	0	0
IKQ3C	1360	47.3	0	0	0	0	0	0	0	IKQ3P	1360	1.4	0	0	0	0	0	0
IKQ3C	1370	38.5	0	0	0	0	0	0	0	IKQ3P	1370	2.6	0	0	0	0	0	0
IKQ3C	1380	30.4	0	0	0	0	0	0	0	IKQ3P	1380	4.5	0	0	0	0	0	0
IKQ3C	1390	23.2	0	0	0	0	2	0	0	IKQ3P	1390	7.3	0	0	0	0	0	0
IKQ3C	1400	17.1	0	0	0	0	0	0	0	IKQ3P	1400	11.1	0	0	0	0	0	0
IKQ3C	1410	12	0	0	0	0	0	0	0	IKQ3P	1410	16	0	0	0	0	60	40
IKQ3C	1420	8.1	0	0	0	0	0	0	0	IKQ3P	1420	22	0	0	0	0	100	60
IKQ3C	1430	5.2	0	0	0	0	0	0	0	IKQ3P	1430	29.5	0	0	0	0	60	60
IKQ3C	1440	3.2	0	0	0	0	0	0	0	IKQ3P	1440	37.1	0	0	0	0	0	0
IKQ3C	1450	1.8	0	0	0	0	0	0	0	IKQ3P	1450	45.7	0	0	0	0	0	0
IKQ3C	1460	1	0	0	0	0	0	0	0	IKQ3P	1460	54.8	0	0	0	0	0	0
IKQ3C	1470	0.5	0	0	0	0	0	0	0	IKQ3P	1470	64.3	0	0	0	0	0	0
IKQ3C	1480	0.3	0	0	0	0	0	0	0	IKQ3P	1480	74	0	0	0	0	0	0
Sep-23 (71d 9/29/23); CSize 50; IKU3 1385.50																		
IKU3C	1300	86.4	0	0	0	0	0	0	0	IKU3P	1300	0.4	0	0	0	0	0	0
IKU3C	1320	67.4	0	0	0	0	0	0	0	IKU3P	1320	1.3	0	0	0	0	0	0
IKU3C	1340	49.6	0	0	0	0	0	0	0	IKU3P	1340	3.4	0	0	0	0	0	0
IKU3C	1360	34	0	0	0	0	0	0	0	IKU3P	1360	7.7	0	0	0	0	0	0
IKU3C	1380	21.4	0	0	0	0	0	0	0	IKU3P	1380	14.9	0	0	0	0	0	0
IKU3C	1400	12.2	0	0	0	0	0	0	0	IKU3P	1400	25.6	0	0	0	0	0	0
IKU3C	1420	6.2	0	0	0	0	0	0	0	IKU3P	1420	39.5	0	0	0	0	0	0
IKU3C	1440	2.8	0	0	0	0	0	0	0	IKU3P	1440	56	0	0	0	0	0	0
IKU3C	1460	1.1	0	0	0	0	0	0	0	IKU3P	1460	74.2	0	0	0	0	0	0
IKU3C	1480	0.4	0	0	0	0	0	0	0	IKU3P	1480	93.3	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	0	IKU3P	1500	112.9	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	132.7	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	152.6	0	0	0	0	0	0
Dec-23 (162d 12/29/23); CSize 50; IKZ3 1387.00																		
IKZ3C	1300	88.7	0	0	0	0	0	0	0	IKZ3P	1300	2.9	0	0	0	0	0	0
IKZ3C	1320	71.5	0	0	0	0	0	0	0	IKZ3P	1320	5.5	0	0	0	0	0	0
IKZ3C	1340	55.9	0	0	0	0	0	0	0	IKZ3P	1340	9.5	0	0	0	0	0	0
IKZ3C	1360	42.1	0	0	0	0	0	0	0	IKZ3P	1360	15.5	0	0	0	0	0	0
IKZ3C	1380	30.5	0	0	0	0	0	0	0	IKZ3P	1380	23.6	0	0	0	0	0	0
IKZ3C	1400	21.2	0	0	0	0	0	0	0	IKZ3P	1400	34	0	0	0	0	0	0
IKZ3C	1420	14.1	0	0	0	0	0	0	0	IKZ3P	1420	46.6	0	0	0	0	0	0
IKZ3C	1440	8.9	0	0	0	0	0	0	0	IKZ3P	1440	61.2	0	0	0	0	0	0
IKZ3C	1460	5.4	0	0	0	0	0	0	0	IKZ3P	1460	77.3	0	0	0	0	0	0
IKZ3C	1480	3.1	0	0	0	0	0	0	0	IKZ3P	1480	94.8	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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