

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,457.5	7.50	1,450.5	1459.00	1450.00	34936	29,435
AUG 23	1,456.5	3.00	1,453.0	1460.50	1452.50	35288	42,937
SEP 23	1,436.0	3.00	1,433.5	1439.00	1432.00	490	893
DEC 23	1,437.0	3.00	1,436.5	1439.50	1433.00	105	254

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	
Jul-23 (3d 7/31/23); CSize 50; IKN3 1456.00																			
IKN3C	1310	147.5	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0	0
IKN3C	1320	137.5	0	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0	0
IKN3C	1330	127.5	0	0	0	0	0	0	0	IKN3P	1330	0.1	0	0	0	0	0	0	0
IKN3C	1340	117.5	0	0	0	0	0	0	0	IKN3P	1340	0.1	0	0	0	0	0	0	0
IKN3C	1350	107.5	0	0	0	0	0	0	0	IKN3P	1350	0.1	0	0	0	0	0	0	0
IKN3C	1360	97.5	0	0	0	0	0	0	0	IKN3P	1360	0.1	0	0	0	0	0	0	0
IKN3C	1370	87.5	0	0	0	0	64	0	0	IKN3P	1370	0.1	0	0	0	0	0	0	0
IKN3C	1380	77.5	0	0	0	0	106	-2	0	IKN3P	1380	0.1	0	0	0	0	0	0	0
IKN3C	1390	67.5	0	0	0	0	92	0	0	IKN3P	1390	0.1	0	0	0	0	13	0	0
IKN3C	1400	57.5	0	0	0	0	0	0	0	IKN3P	1400	0.1	0	0	0	0	129	0	0
IKN3C	1410	47.5	0	0	0	0	0	0	0	IKN3P	1410	0.1	0	0	0	0	110	0	0
IKN3C	1420	37.5	0	0	0	0	0	0	0	IKN3P	1420	0.1	0	0	0	0	20	0	0
IKN3C	1430	27.5	0	0	0	0	0	0	0	IKN3P	1430	0.1	0	0	0	0	20	0	0
IKN3C	1440	17.7	0	0	0	0	0	0	0	IKN3P	1440	0.2	0	0	0	0	0	0	0
IKN3C	1450	8.9	0	0	0	0	0	0	0	IKN3P	1450	1.4	0	0	0	0	0	0	0
IKN3C	1460	3	0	0	0	0	0	0	0	IKN3P	1460	5.5	0	0	0	0	0	0	0
IKN3C	1470	0.6	0	0	0	0	0	0	0	IKN3P	1470	13.1	0	0	0	0	0	0	0
IKN3C	1480	0.1	0	0	0	0	0	0	0	IKN3P	1480	22.6	0	0	0	0	0	0	0
IKN3C	1490	0.1	0	0	0	0	0	0	0	IKN3P	1490	32.5	0	0	0	0	0	0	0
IKN3C	1500	0.1	0	0	0	0	0	0	0	IKN3P	1500	42.5	0	0	0	0	0	0	0
IKN3C	1510	0.1	0	0	0	0	0	0	0	IKN3P	1510	52.5	0	0	0	0	0	0	0
IKN3C	1520	0	0	0	0	0	0	0	0	IKN3P	1520	0	0	0	0	0	0	0	0
Aug-23 (33d 8/30/23); CSize 50; IKQ3 1455.00																			
IKQ3C	1320	136.1	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0	0
IKQ3C	1330	126.1	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0	0
IKQ3C	1340	116.2	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0	0
IKQ3C	1350	106.2	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0	0
IKQ3C	1360	96.2	0	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0	0
IKQ3C	1370	86.3	0	0	0	0	0	0	0	IKQ3P	1370	0.1	0	0	0	0	0	0	0
IKQ3C	1380	76.3	0	0	0	0	0	0	0	IKQ3P	1380	0.1	0	0	0	0	0	0	0
IKQ3C	1390	66.4	0	0	0	0	22	0	0	IKQ3P	1390	0.1	0	0	0	0	0	0	0
IKQ3C	1400	56.7	0	0	0	0	20	0	0	IKQ3P	1400	0.3	0	0	0	0	0	0	0
IKQ3C	1410	47.1	0	0	0	0	24	0	0	IKQ3P	1410	0.8	0	0	0	0	80	0	0
IKQ3C	1420	38	0	0	0	0	2	2	0	IKQ3P	1420	1.6	0	0	0	0	160	0	0
IKQ3C	1430	28	0	0	0	0	21	20	0	IKQ3P	1430	3.1	0	0	0	0	140	0	0
IKQ3C	1440	21.5	0	0	0	0	22	20	0	IKQ3P	1440	5.5	0	0	0	0	50	0	0
IKQ3C	1450	15.5	0	0	0	0	20	20	0	IKQ3P	1450	9	0	0	0	0	100	40	0
IKQ3C	1460	10.4	0	0	0	0	20	20	0	IKQ3P	1460	13.9	0	0	0	0	40	40	0
IKQ3C	1470	6.5	0	0	0	0	0	0	0	IKQ3P	1470	20.5	0	0	0	0	20	20	0
IKQ3C	1480	3.8	0	0	0	0	0	0	0	IKQ3P	1480	27.3	0	0	0	0	0	0	0
IKQ3C	1490	2.1	0	0	0	0	0	0	0	IKQ3P	1490	35.5	0	0	0	0	0	0	0
IKQ3C	1500	1.1	0	0	0	0	0	0	0	IKQ3P	1500	44.5	0	0	0	0	0	0	0
IKQ3C	1510	0.5	0	0	0	0	0	0	0	IKQ3P	1510	53.9	0	0	0	0	0	0	0
IKQ3C	1520	0	0	0	0	0	0	0	0	IKQ3P	1520	0	0	0	0	0	0	0	0
Sep-23 (63d 9/29/23); CSize 50; IKU3 1435.00																			
IKU3C	1300	135.3	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0	0
IKU3C	1320	115.4	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0	0
IKU3C	1340	95.6	0	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0	0
IKU3C	1360	76	0	0	0	0	0	0	0	IKU3P	1360	0.4	0	0	0	0	0	0	0
IKU3C	1380	57.2	0	0	0	0	0	0	0	IKU3P	1380	1.5	0	0	0	0	0	0	0
IKU3C	1400	39.9	0	0	0	0	0	0	0	IKU3P	1400	4.1	0	0	0	0	0	0	0
IKU3C	1420	25.3	0	0	0	0	0	0	0	IKU3P	1420	9.4	0	0	0	0	0	0	0
IKU3C	1440	14.3	0	0	0	0	0	0	0	IKU3P	1440	18.3	0	0	0	0	0	0	0
IKU3C	1460	7.1	0	0	0	0	0	0	0	IKU3P	1460	31	0	0	0	0	0	0	0
IKU3C	1480	3.1	0	0	0	0	0	0	0	IKU3P	1480	46.8	0	0	0	0	0	0	0
IKU3C	1500	1.1	0	0	0	0	0	0	0	IKU3P	1500	64.8	0	0	0	0	0	0	0
IKU3C	1520	0.4	0	0	0	0	0	0	0	IKU3P	1520	83.9	0	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	103.5	0	0	0	0	0	0	0
Dec-23 (154d 12/29/23); CSize 50; IKZ3 1435.50																			
IKZ3C	1300	135.4	0	0	0	0	0	0	0	IKZ3P	1300	0.2	0	0	0	0	0	0	0
IKZ3C	1320	116.1	0	0	0	0	0	0	0	IKZ3P	1320	0.6	0	0	0	0	0	0	0
IKZ3C	1340	97.2	0	0	0	0	0	0	0	IKZ3P	1340	1.5	0	0	0	0	0	0	0
IKZ3C	1360	79.1	0	0	0	0	0	0	0	IKZ3P	1360	3.1	0	0	0	0	0	0	0
IKZ3C	1380	62.2	0	0	0	0	0	0	0	IKZ3P	1380	6	0	0	0	0	0	0	0
IKZ3C	1400	47.1	0	0	0	0	0	0	0	IKZ3P	1400	10.6	0	0	0	0	0	0	0
IKZ3C	1420	34.2	0	0	0	0	0	0	0	IKZ3P	1420	17.4	0	0	0	0	0	0	0
IKZ3C	1440	23.6	0	0	0	0	0	0	0	IKZ3P	1440	26.6	0	0	0	0	0	0	0
IKZ3C	1460	15.5	0	0	0	0	0	0	0	IKZ3P	1460	38.2	0	0	0	0	0	0	0
IKZ3C	1480	9.6	0	0	0	0	0	0	0	IKZ3P	1480	52	0	0	0	0	0	0	0
IKZ3C	1500	5.7	0	0	0	0	0	0	0	IKZ3P	1500	67.8	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	6.78	9.31	-27.18
JULY PUT	6.78	9.31	-27.18
MEAN	6.78	9.31	-27.18

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	6.81	9.01	-24.42
AUGUST PUT	6.81	9.59	-28.99
MEAN	6.81	9.30	-26.77

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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