

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,375.5	-9.00	1,385.5	1389.00	1372.50	20586	48,494
AUG 23	1,375.5	—					
SEP 23	1,360.0	-7.50	1,371.0	1372.00	1357.00	147	1,050
DEC 23	1,364.0	-5.50	1,373.5	1373.50	1360.00	92	178

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
<b>Jul-23 (28d 7/31/23); CSize 50; IKN3 1375.50</b>																			
IKN3C	1310	65.4	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0	0
IKN3C	1320	55.6	0	0	0	0	0	0	0	IKN3P	1320	0.2	0	0	0	0	0	0	0
IKN3C	1330	46	0	0	0	0	0	0	0	IKN3P	1330	0.6	0	0	0	0	0	0	0
IKN3C	1340	36.7	0	0	0	0	0	0	0	IKN3P	1340	1.3	0	0	0	0	0	0	0
IKN3C	1350	28.2	0	0	0	0	0	0	0	IKN3P	1350	2.7	0	0	0	0	0	0	0
IKN3C	1360	20.5	0	0	0	0	0	0	0	IKN3P	1360	5.1	0	0	0	0	0	0	0
IKN3C	1370	14.5	0	0	0	0	44	20	44	IKN3P	1370	8.7	0	0	0	0	0	0	0
IKN3C	1380	9.1	0	0	0	0	70	0	70	IKN3P	1380	13.6	0	0	0	0	0	0	0
IKN3C	1390	5.5	0	0	0	0	48	0	48	IKN3P	1390	19.9	0	0	0	0	0	13	4
IKN3C	1400	3.1	0	0	0	0	0	0	0	IKN3P	1400	23	0	0	0	0	0	77	20
IKN3C	1410	1.6	0	0	0	0	0	0	0	IKN3P	1410	36	0	0	0	0	0	70	0
IKN3C	1420	0.7	0	0	0	0	0	0	0	IKN3P	1420	45.1	0	0	0	0	0	0	0
IKN3C	1430	0.3	0	0	0	0	0	0	0	IKN3P	1430	54.7	0	0	0	0	0	0	0
IKN3C	1440	0.1	0	0	0	0	0	0	0	IKN3P	1440	64.5	0	0	0	0	0	0	0
IKN3C	1450	0.1	0	0	0	0	0	0	0	IKN3P	1450	74.4	0	0	0	0	0	0	0
IKN3C	1460	0.1	0	0	0	0	0	0	0	IKN3P	1460	84.3	0	0	0	0	0	0	0
<b>Sep-23 (88d 9/29/23); CSize 50; IKU3 1360.00</b>																			
IKU3C	1300	61.7	0	0	0	0	0	0	0	IKU3P	1300	2.2	0	0	0	0	0	0	0
IKU3C	1320	44.8	0	0	0	0	0	0	0	IKU3P	1320	5.1	0	0	0	0	0	0	0
IKU3C	1340	30.3	0	0	0	0	0	0	0	IKU3P	1340	10.5	0	0	0	0	0	0	0
IKU3C	1360	18.9	0	0	0	0	0	0	0	IKU3P	1360	18.9	0	0	0	0	0	0	0
IKU3C	1380	10.7	0	0	0	0	0	0	0	IKU3P	1380	30.6	0	0	0	0	0	0	0
IKU3C	1400	5.5	0	0	0	0	0	0	0	IKU3P	1400	45.2	0	0	0	0	0	0	0
IKU3C	1420	2.6	0	0	0	0	0	0	0	IKU3P	1420	62.1	0	0	0	0	0	0	0
IKU3C	1440	1.1	0	0	0	0	0	0	0	IKU3P	1440	80.4	0	0	0	0	0	0	0
IKU3C	1460	0.4	0	0	0	0	0	0	0	IKU3P	1460	99.6	0	0	0	0	0	0	0
IKU3C	1480	0.1	0	0	0	0	0	0	0	IKU3P	1480	119.2	0	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	0	IKU3P	1500	139	0	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	158.8	0	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	178.6	0	0	0	0	0	0	0
<b>Dec-23 (179d 12/29/23); CSize 50; IKZ3 1364.00</b>																			
IKZ3C	1300	68.8	0	0	0	0	0	0	0	IKZ3P	1300	5.8	0	0	0	0	0	0	0
IKZ3C	1320	53.3	0	0	0	0	0	0	0	IKZ3P	1320	10	0	0	0	0	0	0	0
IKZ3C	1340	39.8	0	0	0	0	0	0	0	IKZ3P	1340	16.2	0	0	0	0	0	0	0
IKZ3C	1360	28.6	0	0	0	0	0	0	0	IKZ3P	1360	24.6	0	0	0	0	0	0	0
IKZ3C	1380	19.6	0	0	0	0	0	0	0	IKZ3P	1380	35.4	0	0	0	0	0	0	0
IKZ3C	1400	12.9	0	0	0	0	0	0	0	IKZ3P	1400	48.3	0	0	0	0	0	0	0
IKZ3C	1420	8	0	0	0	0	0	0	0	IKZ3P	1420	63.2	0	0	0	0	0	0	0
IKZ3C	1440	4.8	0	0	0	0	0	0	0	IKZ3P	1440	79.6	0	0	0	0	0	0	0
IKZ3C	1460	2.7	0	0	0	0	0	0	0	IKZ3P	1460	97.2	0	0	0	0	0	0	0
IKZ3C	1480	1.5	0	0	0	0	0	0	0	IKZ3P	1480	115.6	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	7.35	5.64	30.32
JUNE PUT	7.35	5.64	30.32
MEAN	7.35	5.64	30.32

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	7.12	7.35	-3.13
JULY PUT	7.04	7.39	-4.74
MEAN	7.08	7.37	-3.93

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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