

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	1,464.5	13.00	1,450.0	1466.00	1446.50	9905	33,329
SEP 23	1,447.5	14.00	1,431.5	1448.00	1429.50	168	1,050
DEC 23	1,449.0	14.50	1,433.0	1450.00	1430.50	44	289
MAR 24	1,439.5	12.50	1,425.0	1439.50	1423.00	29	103

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Aug-23 (20d 8/30/23); CSize 50; IKQ3 1462.00																		
IKQ3C	1320	144.3	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	134.3	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	124.3	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	114.3	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	104.3	0	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	94.4	0	0	0	0	0	0	0	IKQ3P	1370	0.1	0	0	0	0	0	0
IKQ3C	1380	84.4	0	0	0	0	0	0	0	IKQ3P	1380	0.1	0	0	0	0	0	0
IKQ3C	1390	74.5	0	0	0	0	22	0	0	IKQ3P	1390	0.1	0	0	0	0	0	0
IKQ3C	1400	64.7	0	0	0	0	20	0	0	IKQ3P	1400	0.3	0	0	0	0	0	0
IKQ3C	1410	55.1	0	0	0	0	24	0	0	IKQ3P	1410	0.7	0	0	0	0	80	0
IKQ3C	1420	45.8	0	0	0	0	20	0	0	IKQ3P	1420	1.3	0	0	0	0	160	0
IKQ3C	1430	37	0	0	0	0	65	0	0	IKQ3P	1430	2.5	0	0	0	0	140	0
IKQ3C	1440	28.9	0	0	0	0	44	0	0	IKQ3P	1440	4.4	0	0	0	0	50	0
IKQ3C	1450	12	0	0	0	0	42	0	0	IKQ3P	1450	7.2	0	0	0	0	100	0
IKQ3C	1460	15.6	0	0	0	0	20	0	0	IKQ3P	1460	11.1	0	0	0	0	64	0
IKQ3C	1470	7.5	0	0	0	0	1	0	0	IKQ3P	1470	15.5	0	0	0	0	80	20
IKQ3C	1480	7	0	0	0	0	0	0	0	IKQ3P	1480	22.5	0	0	0	0	120	40
IKQ3C	1490	4.4	0	0	0	0	0	0	0	IKQ3P	1490	29.8	0	0	0	0	0	0
IKQ3C	1500	2.6	0	0	0	0	0	0	0	IKQ3P	1500	38	0	0	0	0	0	0
IKQ3C	1510	1.4	0	0	0	0	0	0	0	IKQ3P	1510	46.8	0	0	0	0	0	0
IKQ3C	1520	0.7	0	0	0	0	0	0	0	IKQ3P	1520	56.1	0	0	0	0	0	0
IKQ3C	1530	0.4	0	0	0	0	0	0	0	IKQ3P	1530	65.7	0	0	0	0	0	0
Sep-23 (60d 9/29/23); CSize 50; IKU3 1443.50																		
IKU3C	1300	146.9	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	136.9	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	127	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	117.1	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	107.3	0	0	0	0	0	0	0	IKU3P	1340	0.3	0	0	0	0	0	0
IKU3C	1350	97.5	0	0	0	0	0	0	0	IKU3P	1350	0.5	0	0	0	0	0	0
IKU3C	1360	87.9	0	0	0	0	0	0	0	IKU3P	1360	0.8	0	0	0	0	0	0
IKU3C	1370	78.5	0	0	0	0	0	0	0	IKU3P	1370	1.3	0	0	0	0	0	0
IKU3C	1380	69.3	0	0	0	0	0	0	0	IKU3P	1380	2.1	0	0	0	0	0	0
IKU3C	1390	60.4	0	0	0	0	0	0	0	IKU3P	1390	3.2	0	0	0	0	0	0
IKU3C	1400	52	0	0	0	0	0	0	0	IKU3P	1400	4.7	0	0	0	0	0	0
IKU3C	1410	44.1	0	0	0	0	0	0	0	IKU3P	1410	6.8	0	0	0	0	0	0
IKU3C	1420	36.8	0	0	0	0	0	0	0	IKU3P	1420	9.4	0	0	0	0	0	0
IKU3C	1430	30.2	0	0	0	0	0	0	0	IKU3P	1430	12.8	0	0	0	0	0	0
IKU3C	1440	24.3	0	0	0	0	0	0	0	IKU3P	1440	16.9	0	0	0	0	0	0
IKU3C	1450	19.2	0	0	0	0	0	0	0	IKU3P	1450	21.7	0	0	0	0	0	0
IKU3C	1460	14.9	0	0	0	0	0	0	0	IKU3P	1460	27.3	0	0	0	0	0	0
IKU3C	1470	11.3	0	0	0	0	0	0	0	IKU3P	1470	33.7	0	0	0	0	0	0
IKU3C	1480	8.4	0	0	0	0	0	0	0	IKU3P	1480	40.7	0	0	0	0	0	0
IKU3C	1490	6.1	0	0	0	0	0	0	0	IKU3P	1490	48.4	0	0	0	0	0	0
IKU3C	1500	4.3	0	0	0	0	0	0	0	IKU3P	1500	56.6	0	0	0	0	0	0
IKU3C	1510	3	0	0	0	0	0	0	0	IKU3P	1510	65.2	0	0	0	0	0	0
IKU3C	1520	2	0	0	0	0	0	0	0	IKU3P	1520	74.2	0	0	0	0	0	0
IKU3C	1530	1.3	0	0	0	0	0	0	0	IKU3P	1530	83.5	0	0	0	0	0	0
IKU3C	1540	0.9	0	0	0	0	0	0	0	IKU3P	1540	93	0	0	0	0	0	0
Dec-23 (141d 12/29/23); CSize 50; IKZ3 1449.00																		
IKZ3C	1300	148.2	0	0	0	0	0	0	0	IKZ3P	1300	1.1	0	0	0	0	0	0
IKZ3C	1320	129.4	0	0	0	0	0	0	0	IKZ3P	1320	2	0	0	0	0	0	0
IKZ3C	1340	111.2	0	0	0	0	0	0	0	IKZ3P	1340	3.6	0	0	0	0	0	0
IKZ3C	1360	93.9	0	0	0	0	0	0	0	IKZ3P	1360	6	0	0	0	0	0	0
IKZ3C	1380	77.7	0	0	0	0	0	0	0	IKZ3P	1380	9.5	0	0	0	0	0	0
IKZ3C	1400	62.9	0	0	0	0	0	0	0	IKZ3P	1400	14.5	0	0	0	0	0	0
IKZ3C	1420	49.7	0	0	0	0	0	0	0	IKZ3P	1420	21.1	0	0	0	0	0	0
IKZ3C	1440	38.4	0	0	0	0	0	0	0	IKZ3P	1440	29.5	0	0	0	0	0	0
IKZ3C	1460	28.8	0	0	0	0	0	0	0	IKZ3P	1460	39.7	0	0	0	0	0	0
IKZ3C	1480	21	0	0	0	0	0	0	0	IKZ3P	1480	51.7	0	0	0	0	0	0
IKZ3C	1500	14.9	0	0	0	0	0	0	0	IKZ3P	1500	65.3	0	0	0	0	0	0
Mar-24 (232d 3/29/24); CSize 50; IKH4 1437.50																		
IKH4C	1360	91.6	0	0	0	0	0	0	0	IKH4P	1360	13.7	0	0	0	0	0	0
IKH4C	1380	77.3	0	0	0	0	0	0	0	IKH4P	1380	19	0	0	0	0	0	0
IKH4C	1400	64.3	0	0	0	0	0	0	0	IKH4P	1400	25.6	0	0	0	0	0	0
IKH4C	1420	52.6	0	0	0	0	0	0	0	IKH4P	1420	33.5	0	0	0	0	0	0
IKH4C	1440	42.5	0	0	0	0	0	0	0	IKH4P	1440	43	0	0	0	0	0	0
IKH4C	1460	33.7	0	0	0	0	0	0	0	IKH4P	1460	53.8	0	0	0	0	0	0
IKH4C	1480	26.3	0	0	0	0	0	0	0	IKH4P	1480	66	0	0	0	0	0	0
IKH4C	1500	20.2	0	0	0	0	0	0	0	IKH4P	1500	79.5	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	8.42	12.44
JULY PUT	9.24	12.44
MEAN	8.83	12.44

	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

Implied volatility for ATM	Previous day	1D%CHG
AUGUST CALL	9.50	12.45
AUGUST PUT	9.51	12.45
MEAN	9.51	12.45

Source: Bloomberg

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