

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	1,449.0	3.50	1,446.5	1451.00	1442.50	6300	29,922
SEP 23	1,432.0	1.50	1,432.5	1435.00	1427.50	343	1,883
DEC 23	1,435.5	4.50	1,436.0	1436.50	1431.50	50	331
MAR 24	1,427.0	4.00	1,427.5	1427.50	1422.00	24	220

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Aug-23 (8d 8/30/23); CSize 50; IKQ3 1447.00																		
IKQ3C	1320	128.9	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	118.9	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	108.9	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	98.9	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	88.9	0	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	78.9	0	0	0	0	0	0	0	IKQ3P	1370	0.1	0	0	0	0	0	0
IKQ3C	1380	69	0	0	0	0	0	0	0	IKQ3P	1380	0.1	0	0	0	0	0	0
IKQ3C	1390	59	0	0	0	0	22	0	0	IKQ3P	1390	0.1	0	0	0	0	0	0
IKQ3C	1400	49	0	0	0	0	20	0	0	IKQ3P	1400	0.1	0	0	0	0	0	0
IKQ3C	1410	39	0	0	0	0	24	0	0	IKQ3P	1410	0.1	0	0	0	0	80	0
IKQ3C	1420	29	0	0	0	0	20	0	0	IKQ3P	1420	0.1	0	0	0	0	160	0
IKQ3C	1430	19	0	0	0	0	65	0	0	IKQ3P	1430	0.1	0	0	0	0	140	0
IKQ3C	1440	9.7	0	0	0	0	44	0	0	IKQ3P	1440	0.7	0	0	0	0	50	0
IKQ3C	1450	3.1	0	0	0	0	42	0	0	IKQ3P	1450	4.1	0	0	0	0	100	0
IKQ3C	1460	0.5	0	0	0	0	20	0	0	IKQ3P	1460	12.6	0	0	0	0	64	0
IKQ3C	1470	0.1	0	0	0	0	1	0	0	IKQ3P	1470	21	0	0	0	0	100	0
IKQ3C	1480	0.1	0	0	0	0	0	0	0	IKQ3P	1480	31	0	0	0	0	140	0
IKQ3C	1490	0.1	0	0	0	0	0	0	0	IKQ3P	1490	41	0	0	0	0	0	0
IKQ3C	1500	0.1	0	0	0	0	0	0	0	IKQ3P	1500	51	0	0	0	0	0	0
IKQ3C	1510	0.1	0	0	0	0	0	0	0	IKQ3P	1510	61	0	0	0	0	0	0
IKQ3C	1520	0.1	0	0	0	0	0	0	0	IKQ3P	1520	71	0	0	0	0	0	0
IKQ3C	1530	0.1	0	0	0	0	0	0	0	IKQ3P	1530	80.9	0	0	0	0	0	0
Sep-23 (38d 9/29/23); CSize 50; IKU3 1430.00																		
IKU3C	1300	131.6	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	121.6	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	111.6	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	101.7	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	91.7	0	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	81.7	0	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	71.8	0	0	0	0	0	0	0	IKU3P	1360	0.1	0	0	0	0	0	0
IKU3C	1370	61.8	0	0	0	0	0	0	0	IKU3P	1370	0.1	0	0	0	0	0	0
IKU3C	1380	51.8	0	0	0	0	0	0	0	IKU3P	1380	0.1	0	0	0	0	0	0
IKU3C	1390	41.9	0	0	0	0	0	0	0	IKU3P	1390	0.1	0	0	0	0	0	0
IKU3C	1400	32.2	0	0	0	0	0	0	0	IKU3P	1400	0.3	0	0	0	0	0	0
IKU3C	1410	23	0	0	0	0	0	0	0	IKU3P	1410	1	0	0	0	0	0	0
IKU3C	1420	14.8	0	0	0	0	40	20	0	IKU3P	1420	2.8	0	0	0	0	0	0
IKU3C	1430	8.4	0	0	0	0	24	0	0	IKU3P	1430	6.4	0	0	0	0	0	0
IKU3C	1440	4	0	0	0	0	4	0	0	IKU3P	1440	12	0	0	0	0	0	0
IKU3C	1450	1.6	0	0	0	0	0	0	0	IKU3P	1450	19.6	0	0	0	0	22	0
IKU3C	1460	0.5	0	0	0	0	0	0	0	IKU3P	1460	28.5	0	0	0	0	0	0
IKU3C	1470	0.1	0	0	0	0	0	0	0	IKU3P	1470	38	0	0	0	0	0	0
IKU3C	1480	0.1	0	0	0	0	0	0	0	IKU3P	1480	47.9	0	0	0	0	0	0
IKU3C	1490	0.1	0	0	0	0	0	0	0	IKU3P	1490	57.8	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	0	IKU3P	1500	67.8	0	0	0	0	0	0
IKU3C	1510	0.1	0	0	0	0	0	0	0	IKU3P	1510	77.8	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	87.7	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	0	IKU3P	1530	97.7	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	107.7	0	0	0	0	0	0
Dec-23 (129d 12/29/23); CSize 50; IKZ3 1432.50																		
IKZ3C	1300	134	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1320	114.2	0	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0
IKZ3C	1340	94.4	0	0	0	0	0	0	0	IKZ3P	1340	0.1	0	0	0	0	0	0
IKZ3C	1360	74.8	0	0	0	0	0	0	0	IKZ3P	1360	0.1	0	0	0	0	0	0
IKZ3C	1380	55.5	0	0	0	0	0	0	0	IKZ3P	1380	0.6	0	0	0	0	0	0
IKZ3C	1400	37.5	0	0	0	0	0	0	0	IKZ3P	1400	2.4	0	0	0	0	0	0
IKZ3C	1420	22.3	0	0	0	0	0	0	0	IKZ3P	1420	7	0	0	0	0	0	0
IKZ3C	1440	11.2	0	0	0	0	0	0	0	IKZ3P	1440	15.7	0	0	0	0	0	0
IKZ3C	1460	4.7	0	0	0	0	0	0	0	IKZ3P	1460	28.9	0	0	0	0	0	0
IKZ3C	1480	1.6	0	0	0	0	0	0	0	IKZ3P	1480	45.5	0	0	0	0	0	0
IKZ3C	1500	0.4	0	0	0	0	0	0	0	IKZ3P	1500	64.2	0	0	0	0	0	0
IKZ3C	1520	0.1	0	0	0	0	0	0	0	IKZ3P	1520	83.6	0	0	0	0	0	0
Mar-24 (220d 3/29/24); CSize 50; IKH4 1427.00																		
IKH4C	1360	66.8	0	0	0	0	0	0	0	IKH4P	1360	1.1	0	0	0	0	0	0
IKH4C	1380	49	0	0	0	0	0	0	0	IKH4P	1380	2.9	0	0	0	0	0	0
IKH4C	1400	33.4	0	0	0	0	0	0	0	IKH4P	1400	6.9	0	0	0	0	0	0
IKH4C	1420	20.7	0	0	0	0	0	0	0	IKH4P	1420	13.9	0	0	0	0	0	0
IKH4C	1440	11.6	0	0	0	0	0	0	0	IKH4P	1440	24.3	0	0	0	0	0	0
IKH4C	1460	5.7	0	0	0	0	0	0	0	IKH4P	1460	38.1	0	0	0	0	0	0
IKH4C	1480	2.5	0	0	0	0	0	0	0	IKH4P	1480	54.5	0	0	0	0	0	0
IKH4C	1500	1	0	0	0	0	0	0	0	IKH4P	1500	72.6	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	3.94	6.32
JULY PUT	3.94	-37.66
MEAN	3.94	-37.66

Implied volatility for ATM	Previous day	1D%CHG
AUGUST CALL	3.95	6.25
AUGUST PUT	3.95	-37.30
MEAN	3.95	-37.05

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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