

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	1,451.0	-14.50	1,464.5	1468.50	1451.00	9655	40,221
SEP 23	1,434.0	-13.00	1,447.0	1450.50	1434.00	246	987
DEC 23	1,435.0	-11.50	1,449.0	1451.50	1435.00	140	267
MAR 24	1,429.5	-17.00	1,444.5	1445.00	1429.50	102	65

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Aug-23 (28d 8/30/23); CSize 50; IKQ3 1453.50																		
IKQ3C	1320	130.7	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	120.7	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	110.7	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	100.8	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	90.8	0	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	80.9	0	0	0	0	0	0	0	IKQ3P	1370	0.1	0	0	0	0	0	0
IKQ3C	1380	71.1	0	0	0	0	0	0	0	IKQ3P	1380	0.2	0	0	0	0	0	0
IKQ3C	1390	61.4	0	0	0	0	22	0	0	IKQ3P	1390	0.5	0	0	0	0	0	0
IKQ3C	1400	51.9	0	0	0	0	20	0	0	IKQ3P	1400	1	0	0	0	0	0	0
IKQ3C	1410	42.9	0	0	0	0	24	0	0	IKQ3P	1410	2	0	0	0	0	80	0
IKQ3C	1420	34.4	0	0	0	0	2	0	0	IKQ3P	1420	3.5	0	0	0	0	160	0
IKQ3C	1430	26.7	0	0	0	0	21	0	0	IKQ3P	1430	5.8	0	0	0	0	140	0
IKQ3C	1440	20	0	0	0	0	22	12	0	IKQ3P	1440	9	0	0	0	0	50	0
IKQ3C	1450	13.5	0	0	0	0	40	15	0	IKQ3P	1450	13.4	0	0	0	0	100	0
IKQ3C	1460	9.9	0	0	0	0	20	0	0	IKQ3P	1460	18.9	0	0	0	0	60	20
IKQ3C	1470	11	0	0	0	0	1	0	0	IKQ3P	1470	25.5	0	0	0	0	60	40
IKQ3C	1480	4.1	0	0	0	0	0	0	0	IKQ3P	1480	29.9	0	0	0	0	80	20
IKQ3C	1490	2.4	0	0	0	0	0	0	0	IKQ3P	1490	41.3	0	0	0	0	0	0
IKQ3C	1500	1.4	0	0	0	0	0	0	0	IKQ3P	1500	50.2	0	0	0	0	0	0
IKQ3C	1510	0.7	0	0	0	0	0	0	0	IKQ3P	1510	59.6	0	0	0	0	0	0
IKQ3C	1520	0.4	0	0	0	0	0	0	0	IKQ3P	1520	69.2	0	0	0	0	0	0
IKQ3C	1530	0.2	0	0	0	0	0	0	0	IKQ3P	1530	79	0	0	0	0	0	0
Sep-23 (68d 9/29/23); CSize 50; IKU3 1435.50																		
IKU3C	1300	133.4	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	123.4	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	113.6	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	103.7	0	0	0	0	0	0	0	IKU3P	1330	0.2	0	0	0	0	0	0
IKU3C	1340	94	0	0	0	0	0	0	0	IKU3P	1340	0.4	0	0	0	0	0	0
IKU3C	1350	84.3	0	0	0	0	0	0	0	IKU3P	1350	0.8	0	0	0	0	0	0
IKU3C	1360	74.9	0	0	0	0	0	0	0	IKU3P	1360	1.3	0	0	0	0	0	0
IKU3C	1370	65.7	0	0	0	0	0	0	0	IKU3P	1370	2	0	0	0	0	0	0
IKU3C	1380	56.9	0	0	0	0	0	0	0	IKU3P	1380	3.2	0	0	0	0	0	0
IKU3C	1390	48.5	0	0	0	0	0	0	0	IKU3P	1390	4.8	0	0	0	0	0	0
IKU3C	1400	40.7	0	0	0	0	0	0	0	IKU3P	1400	6.9	0	0	0	0	0	0
IKU3C	1410	33.6	0	0	0	0	0	0	0	IKU3P	1410	9.7	0	0	0	0	0	0
IKU3C	1420	27.2	0	0	0	0	0	0	0	IKU3P	1420	13.3	0	0	0	0	0	0
IKU3C	1430	21.6	0	0	0	0	0	0	0	IKU3P	1430	17.6	0	0	0	0	0	0
IKU3C	1440	16.7	0	0	0	0	0	0	0	IKU3P	1440	22.7	0	0	0	0	0	0
IKU3C	1450	12.7	0	0	0	0	0	0	0	IKU3P	1450	28.6	0	0	0	0	0	0
IKU3C	1460	9.4	0	0	0	0	0	0	0	IKU3P	1460	35.3	0	0	0	0	0	0
IKU3C	1470	6.8	0	0	0	0	0	0	0	IKU3P	1470	42.6	0	0	0	0	0	0
IKU3C	1480	4.8	0	0	0	0	0	0	0	IKU3P	1480	50.6	0	0	0	0	0	0
IKU3C	1490	3.3	0	0	0	0	0	0	0	IKU3P	1490	59	0	0	0	0	0	0
IKU3C	1500	2.2	0	0	0	0	0	0	0	IKU3P	1500	67.9	0	0	0	0	0	0
IKU3C	1510	1.5	0	0	0	0	0	0	0	IKU3P	1510	77.1	0	0	0	0	0	0
IKU3C	1520	0.9	0	0	0	0	0	0	0	IKU3P	1520	86.5	0	0	0	0	0	0
IKU3C	1530	0.6	0	0	0	0	0	0	0	IKU3P	1530	96.1	0	0	0	0	0	0
IKU3C	1540	0.4	0	0	0	0	0	0	0	IKU3P	1540	105.8	0	0	0	0	0	0
Dec-23 (149d 12/29/23); CSize 50; IKZ3 1435.00																		
IKZ3C	1300	134.3	0	0	0	0	0	0	0	IKZ3P	1300	1	0	0	0	0	0	0
IKZ3C	1320	115.6	0	0	0	0	0	0	0	IKZ3P	1320	2	0	0	0	0	0	0
IKZ3C	1340	97.5	0	0	0	0	0	0	0	IKZ3P	1340	3.8	0	0	0	0	0	0
IKZ3C	1360	80.5	0	0	0	0	0	0	0	IKZ3P	1360	6.5	0	0	0	0	0	0
IKZ3C	1380	64.9	0	0	0	0	0	0	0	IKZ3P	1380	10.6	0	0	0	0	0	0
IKZ3C	1400	50.9	0	0	0	0	0	0	0	IKZ3P	1400	16.3	0	0	0	0	0	0
IKZ3C	1420	38.7	0	0	0	0	0	0	0	IKZ3P	1420	23.9	0	0	0	0	0	0
IKZ3C	1440	28.5	0	0	0	0	0	0	0	IKZ3P	1440	33.5	0	0	0	0	0	0
IKZ3C	1460	20.4	0	0	0	0	0	0	0	IKZ3P	1460	45	0	0	0	0	0	0
IKZ3C	1480	14	0	0	0	0	0	0	0	IKZ3P	1480	58.5	0	0	0	0	0	0
IKZ3C	1500	9.4	0	0	0	0	0	0	0	IKZ3P	1500	73.5	0	0	0	0	0	0
Mar-24 (240d 3/29/24); CSize 50; IKH4 1429.50																		
IKH4C	1360	0	0	0	0	0	0	0	0	IKH4P	1360	0	0	0	0	0	0	0
IKH4C	1380	67.1	0	0	0	0	0	0	0	IKH4P	1380	18.6	0	0	0	0	0	0
IKH4C	1400	54.5	0	0	0	0	0	0	0	IKH4P	1400	25.6	0	0	0	0	0	0
IKH4C	1420	43.4	0	0	0	0	0	0	0	IKH4P	1420	34.1	0	0	0	0	0	0
IKH4C	1440	33.9	0	0	0	0	0	0	0	IKH4P	1440	44.2	0	0	0	0	0	0
IKH4C	1460	26	0	0	0	0	0	0	0	IKH4P	1460	55.8	0	0	0	0	0	0
IKH4C	1480	19.5	0	0	0	0	0	0	0	IKH4P	1480	68.9	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	8.04	13.73
JULY PUT	8.54	13.73
MEAN	8.29	13.73

Implied volatility for ATM	Previous day	1D%CHG
AUGUST CALL	8.54	7.78
AUGUST PUT	8.54	8.08
MEAN	8.54	7.93

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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