

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	1,446.0	-5.00	1,450.5	1457.00	1444.50	7458	37,532
SEP 23	1,428.0	-6.00	1,434.5	1438.00	1427.00	152	1,010
DEC 23	1,430.0	-5.00	1,439.0	1439.00	1428.00	33	272
MAR 24	1,422.0	-7.50	1,431.5	1431.50	1420.50	40	79

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Aug-23 (27d 8/30/23); CSize 50; IKQ3 1443.50																		
IKQ3C	1320	125.7	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	115.7	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	105.8	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	95.8	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	85.8	0	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	75.9	0	0	0	0	0	0	0	IKQ3P	1370	0.1	0	0	0	0	0	0
IKQ3C	1380	66	0	0	0	0	0	0	0	IKQ3P	1380	0.1	0	0	0	0	0	0
IKQ3C	1390	56.2	0	0	0	0	22	0	0	IKQ3P	1390	0.3	0	0	0	0	0	0
IKQ3C	1400	46.6	0	0	0	0	20	0	0	IKQ3P	1400	0.7	0	0	0	0	0	0
IKQ3C	1410	37.5	0	0	0	0	24	0	0	IKQ3P	1410	1.5	0	0	0	0	80	0
IKQ3C	1420	29	0	0	0	0	2	0	0	IKQ3P	1420	3	0	0	0	0	160	0
IKQ3C	1430	21.4	0	0	0	0	21	0	0	IKQ3P	1430	5.4	0	0	0	0	140	0
IKQ3C	1440	15	0	0	0	0	24	2	0	IKQ3P	1440	9	0	0	0	0	50	0
IKQ3C	1450	16	0	0	0	0	41	1	0	IKQ3P	1450	13.9	0	0	0	0	100	0
IKQ3C	1460	6.2	0	0	0	0	20	0	0	IKQ3P	1460	20.1	0	0	0	0	60	0
IKQ3C	1470	3.6	0	0	0	0	1	1	0	IKQ3P	1470	27.5	0	0	0	0	60	0
IKQ3C	1480	1.9	0	0	0	0	0	0	0	IKQ3P	1480	35.8	0	0	0	0	80	20
IKQ3C	1490	1	0	0	0	0	0	0	0	IKQ3P	1490	44.9	0	0	0	0	0	0
IKQ3C	1500	0.4	0	0	0	0	0	0	0	IKQ3P	1500	54.3	0	0	0	0	0	0
IKQ3C	1510	0.2	0	0	0	0	0	0	0	IKQ3P	1510	64	0	0	0	0	0	0
IKQ3C	1520	0.1	0	0	0	0	0	0	0	IKQ3P	1520	73.9	0	0	0	0	0	0
IKQ3C	1530	0.1	0	0	0	0	0	0	0	IKQ3P	1530	83.8	0	0	0	0	0	0
Sep-23 (57d 9/29/23); CSize 50; IKU3 1425.00																		
IKU3C	1300	127.4	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	117.4	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	107.5	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	97.6	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	87.8	0	0	0	0	0	0	0	IKU3P	1340	0.2	0	0	0	0	0	0
IKU3C	1350	78.1	0	0	0	0	0	0	0	IKU3P	1350	0.5	0	0	0	0	0	0
IKU3C	1360	68.5	0	0	0	0	0	0	0	IKU3P	1360	0.8	0	0	0	0	0	0
IKU3C	1370	59.2	0	0	0	0	0	0	0	IKU3P	1370	1.5	0	0	0	0	0	0
IKU3C	1380	50.3	0	0	0	0	0	0	0	IKU3P	1380	2.5	0	0	0	0	0	0
IKU3C	1390	41.9	0	0	0	0	0	0	0	IKU3P	1390	4.1	0	0	0	0	0	0
IKU3C	1400	34.1	0	0	0	0	0	0	0	IKU3P	1400	6.2	0	0	0	0	0	0
IKU3C	1410	27.1	0	0	0	0	0	0	0	IKU3P	1410	9.2	0	0	0	0	0	0
IKU3C	1420	21	0	0	0	0	0	0	0	IKU3P	1420	13	0	0	0	0	0	0
IKU3C	1430	15.8	0	0	0	0	0	0	0	IKU3P	1430	17.8	0	0	0	0	0	0
IKU3C	1440	11.5	0	0	0	0	0	0	0	IKU3P	1440	23.4	0	0	0	0	0	0
IKU3C	1450	8.1	0	0	0	0	0	0	0	IKU3P	1450	30	0	0	0	0	0	0
IKU3C	1460	5.6	0	0	0	0	0	0	0	IKU3P	1460	37.4	0	0	0	0	0	0
IKU3C	1470	3.7	0	0	0	0	0	0	0	IKU3P	1470	45.5	0	0	0	0	0	0
IKU3C	1480	2.3	0	0	0	0	0	0	0	IKU3P	1480	54.1	0	0	0	0	0	0
IKU3C	1490	1.4	0	0	0	0	0	0	0	IKU3P	1490	63.1	0	0	0	0	0	0
IKU3C	1500	0.9	0	0	0	0	0	0	0	IKU3P	1500	72.5	0	0	0	0	0	0
IKU3C	1510	0.5	0	0	0	0	0	0	0	IKU3P	1510	82.1	0	0	0	0	0	0
IKU3C	1520	0.3	0	0	0	0	0	0	0	IKU3P	1520	91.8	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	0	IKU3P	1530	101.6	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	111.5	0	0	0	0	0	0
Dec-23 (148d 12/29/23); CSize 50; IKZ3 1430.00																		
IKZ3C	1300	128.8	0	0	0	0	0	0	0	IKZ3P	1300	0.5	0	0	0	0	0	0
IKZ3C	1320	109.8	0	0	0	0	0	0	0	IKZ3P	1320	1.2	0	0	0	0	0	0
IKZ3C	1340	91.3	0	0	0	0	0	0	0	IKZ3P	1340	2.5	0	0	0	0	0	0
IKZ3C	1360	73.9	0	0	0	0	0	0	0	IKZ3P	1360	4.8	0	0	0	0	0	0
IKZ3C	1380	57.9	0	0	0	0	0	0	0	IKZ3P	1380	8.6	0	0	0	0	0	0
IKZ3C	1400	43.8	0	0	0	0	0	0	0	IKZ3P	1400	14.1	0	0	0	0	0	0
IKZ3C	1420	31.8	0	0	0	0	0	0	0	IKZ3P	1420	21.9	0	0	0	0	0	0
IKZ3C	1440	22.1	0	0	0	0	0	0	0	IKZ3P	1440	31.9	0	0	0	0	0	0
IKZ3C	1460	14.7	0	0	0	0	0	0	0	IKZ3P	1460	44.3	0	0	0	0	0	0
IKZ3C	1480	9.3	0	0	0	0	0	0	0	IKZ3P	1480	58.6	0	0	0	0	0	0
IKZ3C	1500	5.6	0	0	0	0	0	0	0	IKZ3P	1500	74.7	0	0	0	0	0	0
Mar-24 (239d 3/29/24); CSize 50; IKH4 1418.50																		
IKH4C	1360	71.6	0	0	0	0	0	0	0	IKH4P	1360	10.9	0	0	0	0	0	0
IKH4C	1380	57.4	0	0	0	0	0	0	0	IKH4P	1380	16.3	0	0	0	0	0	0
IKH4C	1400	44.9	0	0	0	0	0	0	0	IKH4P	1400	23.4	0	0	0	0	0	0
IKH4C	1420	34.3	0	0	0	0	0	0	0	IKH4P	1420	32.3	0	0	0	0	0	0
IKH4C	1440	25.5	0	0	0	0	0	0	0	IKH4P	1440	43.1	0	0	0	0	0	0
IKH4C	1460	18.4	0	0	0	0	0	0	0	IKH4P	1460	55.6	0	0	0	0	0	0
IKH4C	1480	12.9	0	0	0	0	0	0	0	IKH4P	1480	69.7	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
JULY CALL	9.70	8.04	20.65
JULY PUT	7.39	8.54	-13.47
MEAN	8.55	8.29	3.08

Implied volatility for ATM	Previous day	1D%CHG	
AUGUST CALL	7.42	8.54	-13.11
AUGUST PUT	7.42	8.54	-13.11
MEAN	7.42	8.54	-13.11

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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