

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	1,447.5	-16.50	1,463.0	1463.00	1440.00	8128	30,534
SEP 23	1,432.0	-15.00	1,445.5	1445.50	1424.00	521	1,700
DEC 23	1,433.0	-17.00	1,447.0	1447.50	1430.00	71	293
MAR 24	1,425.5	-16.00	1,439.5	1439.50	1420.00	55	196

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Aug-23 (12d 8/30/23); CSize 50; IKQ3 1444.00																		
IKQ3C	1320	127.4	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	117.4	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	107.4	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	97.4	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	87.4	0	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	77.4	0	0	0	0	0	0	0	IKQ3P	1370	0.1	0	0	0	0	0	0
IKQ3C	1380	67.4	0	0	0	0	0	0	0	IKQ3P	1380	0.1	0	0	0	0	0	0
IKQ3C	1390	57.5	0	0	0	0	22	0	0	IKQ3P	1390	0.1	0	0	0	0	0	0
IKQ3C	1400	47.5	0	0	0	0	20	0	0	IKQ3P	1400	0.1	0	0	0	0	0	0
IKQ3C	1410	37.7	0	0	0	0	24	0	0	IKQ3P	1410	0.2	0	0	0	0	80	0
IKQ3C	1420	28.2	0	0	0	0	20	0	0	IKQ3P	1420	0.7	0	0	0	0	160	0
IKQ3C	1430	19.4	0	0	0	0	65	0	0	IKQ3P	1430	2	0	0	0	0	140	0
IKQ3C	1440	12.1	0	0	0	0	44	0	0	IKQ3P	1440	4.6	0	0	0	0	50	0
IKQ3C	1450	6.6	0	0	0	0	42	0	0	IKQ3P	1450	9.1	0	0	0	0	100	0
IKQ3C	1460	3.1	0	0	0	0	20	0	0	IKQ3P	1460	15.6	0	0	0	0	64	0
IKQ3C	1470	1.2	0	0	0	0	1	0	0	IKQ3P	1470	23.7	0	0	0	0	100	0
IKQ3C	1480	0.4	0	0	0	0	0	0	0	IKQ3P	1480	32.9	0	0	0	0	140	0
IKQ3C	1490	0.1	0	0	0	0	0	0	0	IKQ3P	1490	42.6	0	0	0	0	0	0
IKQ3C	1500	0.1	0	0	0	0	0	0	0	IKQ3P	1500	52.5	0	0	0	0	0	0
IKQ3C	1510	0.1	0	0	0	0	0	0	0	IKQ3P	1510	62.4	0	0	0	0	0	0
IKQ3C	1520	0.1	0	0	0	0	0	0	0	IKQ3P	1520	72.4	0	0	0	0	0	0
IKQ3C	1530	0.1	0	0	0	0	0	0	0	IKQ3P	1530	82.4	0	0	0	0	0	0
Sep-23 (42d 9/29/23); CSize 50; IKU3 1428.50																		
IKU3C	1300	131.5	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	81.8	0	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	72	0	0	0	0	0	0	0	IKU3P	1360	0.2	0	0	0	0	0	0
IKU3C	1370	62.3	0	0	0	0	0	0	0	IKU3P	1370	0.5	0	0	0	0	0	0
IKU3C	1380	52.8	0	0	0	0	0	0	0	IKU3P	1380	1	0	0	0	0	0	0
IKU3C	1390	43.7	0	0	0	0	0	0	0	IKU3P	1390	1.9	0	0	0	0	0	0
IKU3C	1400	35.3	0	0	0	0	0	0	0	IKU3P	1400	3.4	0	0	0	0	0	0
IKU3C	1410	27.5	0	0	0	0	0	0	0	IKU3P	1410	5.6	0	0	0	0	0	0
IKU3C	1420	22.5	0	0	0	0	20	20	20	IKU3P	1420	8.8	0	0	0	0	0	0
IKU3C	1430	15	0	0	0	0	24	24	24	IKU3P	1430	13	0	0	0	0	0	0
IKU3C	1440	15	0	0	0	0	4	4	4	IKU3P	1440	18.4	0	0	0	0	0	0
IKU3C	1450	6.9	0	0	0	0	0	0	0	IKU3P	1450	24.9	0	0	0	0	22	20
IKU3C	1460	4.4	0	0	0	0	0	0	0	IKU3P	1460	32.3	0	0	0	0	0	0
IKU3C	1470	2.6	0	0	0	0	0	0	0	IKU3P	1470	40.5	0	0	0	0	0	0
IKU3C	1480	1.5	0	0	0	0	0	0	0	IKU3P	1480	49.3	0	0	0	0	0	0
IKU3C	1490	0.8	0	0	0	0	0	0	0	IKU3P	1490	58.6	0	0	0	0	0	0
IKU3C	1500	0.4	0	0	0	0	0	0	0	IKU3P	1500	68.2	0	0	0	0	0	0
IKU3C	1510	0.2	0	0	0	0	0	0	0	IKU3P	1510	77.9	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	87.8	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	107.6	0	0	0	0	0	0
Dec-23 (133d 12/29/23); CSize 50; IKZ3 1434.00																		
IKZ3C	1300	131.7	0	0	0	0	0	0	0	IKZ3P	1300	0.3	0	0	0	0	0	0
IKZ3C	1320	112.3	0	0	0	0	0	0	0	IKZ3P	1320	0.7	0	0	0	0	0	0
IKZ3C	1340	93.5	0	0	0	0	0	0	0	IKZ3P	1340	1.6	0	0	0	0	0	0
IKZ3C	1360	75.5	0	0	0	0	0	0	0	IKZ3P	1360	3.3	0	0	0	0	0	0
IKZ3C	1380	58.8	0	0	0	0	0	0	0	IKZ3P	1380	6.4	0	0	0	0	0	0
IKZ3C	1400	44	0	0	0	0	0	0	0	IKZ3P	1400	11.3	0	0	0	0	0	0
IKZ3C	1420	31.4	0	0	0	0	0	0	0	IKZ3P	1420	18.5	0	0	0	0	0	0
IKZ3C	1440	21.3	0	0	0	0	0	0	0	IKZ3P	1440	28.2	0	0	0	0	0	0
IKZ3C	1460	13.7	0	0	0	0	0	0	0	IKZ3P	1460	40.3	0	0	0	0	0	0
IKZ3C	1480	8.3	0	0	0	0	0	0	0	IKZ3P	1480	54.7	0	0	0	0	0	0
IKZ3C	1500	4.7	0	0	0	0	0	0	0	IKZ3P	1500	70.9	0	0	0	0	0	0
IKZ3C	1520	2.5	0	0	0	0	0	0	0	IKZ3P	1520	88.5	0	0	0	0	0	0
Mar-24 (224d 3/29/24); CSize 50; IKH4 1425.50																		
IKH4C	1360	72.9	0	0	0	0	0	0	0	IKH4P	1360	8.6	0	0	0	0	0	0
IKH4C	1380	58.1	0	0	0	0	0	0	0	IKH4P	1380	13.5	0	0	0	0	0	0
IKH4C	1400	45.2	0	0	0	0	0	0	0	IKH4P	1400	20.2	0	0	0	0	0	0
IKH4C	1420	34.1	0	0	0	0	0	0	0	IKH4P	1420	28.7	0	0	0	0	0	0
IKH4C	1440	24.9	0	0	0	0	0	0	0	IKH4P	1440	39.1	0	0	0	0	0	0
IKH4C	1460	17.6	0	0	0	0	0	0	0	IKH4P	1460	51.5	0	0	0	0	0	0
IKH4C	1480	12.1	0	0	0	0	0	0	0	IKH4P	1480	65.5	0	0	0	0	0	0
IKH4C	1500	8	0	0	0	0	0	0	0	IKH4P	1500	81	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	7.15	6.72
JULY PUT	7.15	6.77
MEAN	7.15	6.75

Implied volatility for ATM	Previous day	1D%CHG
AUGUST CALL	7.64	8.06
AUGUST PUT	7.16	6.73
MEAN	7.40	7.40

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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