

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	1,446.5	3.50	1,440.0	1454.50	1440.00	7403	36,095
SEP 23	1,429.0	4.00	1,421.5	1436.00	1421.50	89	1,043
DEC 23	1,430.5	2.50	1,428.5	1437.50	1428.00	27	274
MAR 24	1,422.0	1.50	1,420.0	1430.00	1420.00	14	107

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Aug-23 (22d 8/30/23); CSize 50; IKQ3 1451.50																		
IKQ3C	1320	126.3	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	116.3	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	106.3	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	96.3	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	86.3	0	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	76.4	0	0	0	0	0	0	0	IKQ3P	1370	0.1	0	0	0	0	0	0
IKQ3C	1380	66.5	0	0	0	0	0	0	0	IKQ3P	1380	0.1	0	0	0	0	0	0
IKQ3C	1390	56.7	0	0	0	0	22	0	0	IKQ3P	1390	0.3	0	0	0	0	0	0
IKQ3C	1400	47	0	0	0	0	20	0	0	IKQ3P	1400	0.6	0	0	0	0	0	0
IKQ3C	1410	37.8	0	0	0	0	24	0	0	IKQ3P	1410	1.4	0	0	0	0	80	0
IKQ3C	1420	29.2	0	0	0	0	20	0	0	IKQ3P	1420	2.8	0	0	0	0	160	0
IKQ3C	1430	21.6	0	0	0	0	65	20	0	IKQ3P	1430	5.1	0	0	0	0	140	0
IKQ3C	1440	15.1	0	0	0	0	44	20	0	IKQ3P	1440	8.6	0	0	0	0	50	0
IKQ3C	1450	10	0	0	0	0	42	0	0	IKQ3P	1450	13.4	0	0	0	0	100	0
IKQ3C	1460	6.1	0	0	0	0	20	0	0	IKQ3P	1460	15.6	0	0	0	0	64	4
IKQ3C	1470	3.5	0	0	0	0	1	0	0	IKQ3P	1470	27	0	0	0	0	60	0
IKQ3C	1480	1.9	0	0	0	0	0	0	0	IKQ3P	1480	35.3	0	0	0	0	80	0
IKQ3C	1490	0.9	0	0	0	0	0	0	0	IKQ3P	1490	44.3	0	0	0	0	0	0
IKQ3C	1500	0.4	0	0	0	0	0	0	0	IKQ3P	1500	53.8	0	0	0	0	0	0
IKQ3C	1510	0.2	0	0	0	0	0	0	0	IKQ3P	1510	63.6	0	0	0	0	0	0
IKQ3C	1520	0.1	0	0	0	0	0	0	0	IKQ3P	1520	73.4	0	0	0	0	0	0
IKQ3C	1530	0.1	0	0	0	0	0	0	0	IKQ3P	1530	83.4	0	0	0	0	0	0
Sep-23 (52d 9/29/23); CSize 50; IKU3 1433.00																		
IKU3C	1300	128.4	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	118.5	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	108.6	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	98.7	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	88.9	0	0	0	0	0	0	0	IKU3P	1340	0.3	0	0	0	0	0	0
IKU3C	1350	79.2	0	0	0	0	0	0	0	IKU3P	1350	0.5	0	0	0	0	0	0
IKU3C	1360	69.6	0	0	0	0	0	0	0	IKU3P	1360	0.9	0	0	0	0	0	0
IKU3C	1370	60.4	0	0	0	0	0	0	0	IKU3P	1370	1.6	0	0	0	0	0	0
IKU3C	1380	51.5	0	0	0	0	0	0	0	IKU3P	1380	2.7	0	0	0	0	0	0
IKU3C	1390	43.1	0	0	0	0	0	0	0	IKU3P	1390	4.3	0	0	0	0	0	0
IKU3C	1400	35.3	0	0	0	0	0	0	0	IKU3P	1400	6.5	0	0	0	0	0	0
IKU3C	1410	28.3	0	0	0	0	0	0	0	IKU3P	1410	9.4	0	0	0	0	0	0
IKU3C	1420	22.1	0	0	0	0	0	0	0	IKU3P	1420	13.2	0	0	0	0	0	0
IKU3C	1430	16.9	0	0	0	0	0	0	0	IKU3P	1430	17.9	0	0	0	0	0	0
IKU3C	1440	12.5	0	0	0	0	0	0	0	IKU3P	1440	23.4	0	0	0	0	0	0
IKU3C	1450	9	0	0	0	0	0	0	0	IKU3P	1450	29.9	0	0	0	0	0	0
IKU3C	1460	6.3	0	0	0	0	0	0	0	IKU3P	1460	37.1	0	0	0	0	0	0
IKU3C	1470	4.2	0	0	0	0	0	0	0	IKU3P	1470	45	0	0	0	0	0	0
IKU3C	1480	2.8	0	0	0	0	0	0	0	IKU3P	1480	53.5	0	0	0	0	0	0
IKU3C	1490	1.8	0	0	0	0	0	0	0	IKU3P	1490	62.5	0	0	0	0	0	0
IKU3C	1500	1.1	0	0	0	0	0	0	0	IKU3P	1500	71.8	0	0	0	0	0	0
IKU3C	1510	0.6	0	0	0	0	0	0	0	IKU3P	1510	81.3	0	0	0	0	0	0
IKU3C	1520	0.4	0	0	0	0	0	0	0	IKU3P	1520	91	0	0	0	0	0	0
IKU3C	1530	0.2	0	0	0	0	0	0	0	IKU3P	1530	100.8	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	110.6	0	0	0	0	0	0
Dec-23 (143d 12/29/23); CSize 50; IKZ3 1430.50																		
IKZ3C	1300	129.6	0	0	0	0	0	0	0	IKZ3P	1300	0.8	0	0	0	0	0	0
IKZ3C	1320	110.7	0	0	0	0	0	0	0	IKZ3P	1320	1.6	0	0	0	0	0	0
IKZ3C	1340	92.5	0	0	0	0	0	0	0	IKZ3P	1340	3.2	0	0	0	0	0	0
IKZ3C	1360	75.4	0	0	0	0	0	0	0	IKZ3P	1360	5.7	0	0	0	0	0	0
IKZ3C	1380	59.6	0	0	0	0	0	0	0	IKZ3P	1380	9.8	0	0	0	0	0	0
IKZ3C	1400	45.7	0	0	0	0	0	0	0	IKZ3P	1400	15.6	0	0	0	0	0	0
IKZ3C	1420	33.8	0	0	0	0	0	0	0	IKZ3P	1420	23.4	0	0	0	0	0	0
IKZ3C	1440	24	0	0	0	0	0	0	0	IKZ3P	1440	33.4	0	0	0	0	0	0
IKZ3C	1460	16.4	0	0	0	0	0	0	0	IKZ3P	1460	45.6	0	0	0	0	0	0
IKZ3C	1480	10.8	0	0	0	0	0	0	0	IKZ3P	1480	59.7	0	0	0	0	0	0
IKZ3C	1500	6.8	0	0	0	0	0	0	0	IKZ3P	1500	75.4	0	0	0	0	0	0
Mar-24 (234d 3/29/24); CSize 50; IKH4 1422.00																		
IKH4C	1360	73.4	0	0	0	0	0	0	0	IKH4P	1360	12.7	0	0	0	0	0	0
IKH4C	1380	59.6	0	0	0	0	0	0	0	IKH4P	1380	18.4	0	0	0	0	0	0
IKH4C	1400	47.3	0	0	0	0	0	0	0	IKH4P	1400	25.7	0	0	0	0	0	0
IKH4C	1420	36.7	0	0	0	0	0	0	0	IKH4P	1420	34.8	0	0	0	0	0	0
IKH4C	1440	27.9	0	0	0	0	0	0	0	IKH4P	1440	45.5	0	0	0	0	0	0
IKH4C	1460	20.6	0	0	0	0	0	0	0	IKH4P	1460	57.8	0	0	0	0	0	0
IKH4C	1480	14.9	0	0	0	0	0	0	0	IKH4P	1480	71.7	0	0	0	0	0	0
IKH4C	1500	10.5	0	0	0	0	0	0	0	IKH4P	1500	86.9	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	8.04	25.04
JULY PUT	8.00	24.42
MEAN	8.02	24.73

	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	8.04	24.46
AUGUST PUT	8.04	24.84
MEAN	8.04	24.65

Source: Bloomberg

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