

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	1,457.5	-4.50	1,462.0	1464.00	1449.50	4279	31,931
SEP 23	1,441.5	-3.00	1,446.0	1446.50	1433.00	204	1,262
DEC 23	1,443.0	-3.00	1,447.5	1447.50	1435.00	29	295
MAR 24	1,435.0	-3.00	1,437.5	1439.00	1426.50	15	112

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Aug-23 (16d 8/30/23); CSize 50; IKQ3 1457.50																		
IKQ3C	1320	137.3	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	127.3	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	117.4	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	107.5	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	97.6	0	0	0	0	0	0	0	IKQ3P	1360	0.3	0	0	0	0	0	0
IKQ3C	1370	87.8	0	0	0	0	0	0	0	IKQ3P	1370	0.5	0	0	0	0	0	0
IKQ3C	1380	78.2	0	0	0	0	0	0	0	IKQ3P	1380	0.8	0	0	0	0	0	0
IKQ3C	1390	68.8	0	0	0	0	22	0	0	IKQ3P	1390	1.4	0	0	0	0	0	0
IKQ3C	1400	59.7	0	0	0	0	20	0	0	IKQ3P	1400	2.3	0	0	0	0	0	0
IKQ3C	1410	51	0	0	0	0	24	0	0	IKQ3P	1410	3.6	0	0	0	0	80	0
IKQ3C	1420	42.9	0	0	0	0	20	0	0	IKQ3P	1420	5.4	0	0	0	0	160	0
IKQ3C	1430	35.3	0	0	0	0	65	0	0	IKQ3P	1430	7.9	0	0	0	0	140	0
IKQ3C	1440	25.3	0	0	0	0	44	0	0	IKQ3P	1440	11.1	0	0	0	0	50	0
IKQ3C	1450	20.9	0	0	0	0	42	0	0	IKQ3P	1450	15.1	0	0	0	0	100	0
IKQ3C	1460	16.2	0	0	0	0	20	0	0	IKQ3P	1460	19.9	0	0	0	0	64	0
IKQ3C	1470	12.3	0	0	0	0	1	0	0	IKQ3P	1470	24.9	0	0	0	0	80	0
IKQ3C	1480	9.6	0	0	0	0	0	0	0	IKQ3P	1480	31.8	0	0	0	0	120	0
IKQ3C	1490	6.9	0	0	0	0	0	0	0	IKQ3P	1490	39.3	0	0	0	0	0	0
IKQ3C	1500	4.8	0	0	0	0	0	0	0	IKQ3P	1500	47.2	0	0	0	0	0	0
IKQ3C	1510	3.2	0	0	0	0	0	0	0	IKQ3P	1510	55.7	0	0	0	0	0	0
IKQ3C	1520	2.1	0	0	0	0	0	0	0	IKQ3P	1520	64.5	0	0	0	0	0	0
IKQ3C	1530	1.4	0	0	0	0	0	0	0	IKQ3P	1530	73.7	0	0	0	0	0	0
Sep-23 (46d 9/29/23); CSize 50; IKU3 1441.50																		
IKU3C	1300	141.5	0	0	0	0	0	0	0	IKU3P	1300	0.6	0	0	0	0	0	0
IKU3C	1310	131.8	0	0	0	0	0	0	0	IKU3P	1310	0.9	0	0	0	0	0	0
IKU3C	1320	122.3	0	0	0	0	0	0	0	IKU3P	1320	1.3	0	0	0	0	0	0
IKU3C	1330	112.8	0	0	0	0	0	0	0	IKU3P	1330	1.8	0	0	0	0	0	0
IKU3C	1340	103.6	0	0	0	0	0	0	0	IKU3P	1340	2.5	0	0	0	0	0	0
IKU3C	1350	94.6	0	0	0	0	0	0	0	IKU3P	1350	3.4	0	0	0	0	0	0
IKU3C	1360	85.8	0	0	0	0	0	0	0	IKU3P	1360	4.6	0	0	0	0	0	0
IKU3C	1370	77.3	0	0	0	0	0	0	0	IKU3P	1370	6.1	0	0	0	0	0	0
IKU3C	1380	69.2	0	0	0	0	0	0	0	IKU3P	1380	8	0	0	0	0	0	0
IKU3C	1390	61.5	0	0	0	0	0	0	0	IKU3P	1390	10.3	0	0	0	0	0	0
IKU3C	1400	54.3	0	0	0	0	0	0	0	IKU3P	1400	12.9	0	0	0	0	0	0
IKU3C	1410	47.5	0	0	0	0	0	0	0	IKU3P	1410	16.1	0	0	0	0	0	0
IKU3C	1420	41.2	0	0	0	0	0	0	0	IKU3P	1420	19.8	0	0	0	0	0	0
IKU3C	1430	35.4	0	0	0	0	0	0	0	IKU3P	1430	24	0	0	0	0	0	0
IKU3C	1440	30.2	0	0	0	0	0	0	0	IKU3P	1440	28.7	0	0	0	0	0	0
IKU3C	1450	25.5	0	0	0	0	0	0	0	IKU3P	1450	34	0	0	0	0	0	0
IKU3C	1460	21.4	0	0	0	0	0	0	0	IKU3P	1460	39.8	0	0	0	0	0	0
IKU3C	1470	17.7	0	0	0	0	0	0	0	IKU3P	1470	46.1	0	0	0	0	0	0
IKU3C	1480	14.5	0	0	0	0	0	0	0	IKU3P	1480	52.9	0	0	0	0	0	0
IKU3C	1490	11.8	0	0	0	0	0	0	0	IKU3P	1490	60.1	0	0	0	0	0	0
IKU3C	1500	9.5	0	0	0	0	0	0	0	IKU3P	1500	67.8	0	0	0	0	0	0
IKU3C	1510	7.6	0	0	0	0	0	0	0	IKU3P	1510	75.8	0	0	0	0	0	0
IKU3C	1520	6	0	0	0	0	0	0	0	IKU3P	1520	84.1	0	0	0	0	0	0
IKU3C	1530	4.7	0	0	0	0	0	0	0	IKU3P	1530	92.8	0	0	0	0	0	0
IKU3C	1540	3.6	0	0	0	0	0	0	0	IKU3P	1540	101.7	0	0	0	0	0	0
Dec-23 (137d 12/29/23); CSize 50; IKZ3 1443.00																		
IKZ3C	1300	147.9	0	0	0	0	0	0	0	IKZ3P	1300	6.6	0	0	0	0	0	0
IKZ3C	1320	130.9	0	0	0	0	0	0	0	IKZ3P	1320	9.4	0	0	0	0	0	0
IKZ3C	1340	114.9	0	0	0	0	0	0	0	IKZ3P	1340	13.1	0	0	0	0	0	0
IKZ3C	1360	99.8	0	0	0	0	0	0	0	IKZ3P	1360	17.8	0	0	0	0	0	0
IKZ3C	1380	85.7	0	0	0	0	0	0	0	IKZ3P	1380	23.5	0	0	0	0	0	0
IKZ3C	1400	72.9	0	0	0	0	0	0	0	IKZ3P	1400	30.4	0	0	0	0	0	0
IKZ3C	1420	61.3	0	0	0	0	0	0	0	IKZ3P	1420	38.6	0	0	0	0	0	0
IKZ3C	1440	50.9	0	0	0	0	0	0	0	IKZ3P	1440	48	0	0	0	0	0	0
IKZ3C	1460	41.8	0	0	0	0	0	0	0	IKZ3P	1460	58.6	0	0	0	0	0	0
IKZ3C	1480	33.9	0	0	0	0	0	0	0	IKZ3P	1480	70.5	0	0	0	0	0	0
IKZ3C	1500	27.2	0	0	0	0	0	0	0	IKZ3P	1500	83.5	0	0	0	0	0	0
Mar-24 (228d 3/29/24); CSize 50; IKH4 1435.00																		
IKH4C	1360	104.7	0	0	0	0	0	0	0	IKH4P	1360	31.2	0	0	0	0	0	0
IKH4C	1380	92.1	0	0	0	0	0	0	0	IKH4P	1380	38.2	0	0	0	0	0	0
IKH4C	1400	80.6	0	0	0	0	0	0	0	IKH4P	1400	46.3	0	0	0	0	0	0
IKH4C	1420	70	0	0	0	0	0	0	0	IKH4P	1420	55.3	0	0	0	0	0	0
IKH4C	1440	60.4	0	0	0	0	0	0	0	IKH4P	1440	65.3	0	0	0	0	0	0
IKH4C	1460	51.7	0	0	0	0	0	0	0	IKH4P	1460	76.2	0	0	0	0	0	0
IKH4C	1480	44	0	0	0	0	0	0	0	IKH4P	1480	88.1	0	0	0	0	0	0
IKH4C	1500	37.2	0	0	0	0	0	0	0	IKH4P	1500	100.9	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	13.05	8.06
JULY PUT	14.06	8.06
MEAN	13.56	8.06

	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	14.05	8.09
AUGUST PUT	14.05	8.09
MEAN	14.05	8.09

Source: Bloomberg

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