

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	1,464.5	6.50	1,456.5	1467.00	1456.50	6089	32,107
SEP 23	1,447.5	6.00	1,443.0	1449.50	1442.50	151	1,266
DEC 23	1,449.0	6.50	1,444.5	1452.00	1444.50	68	289
MAR 24	1,441.0	7.00	1,437.5	1443.50	1436.50	75	155

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Aug-23 (14d 8/30/23); CSize 50; IKQ3 1461.50																	
IKQ3C	1320	144.3	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	134.3	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	124.3	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	114.4	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	104.4	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	94.4	0	0	0	0	0	0	IKQ3P	1370	0.1	0	0	0	0	0	0
IKQ3C	1380	84.4	0	0	0	0	0	0	IKQ3P	1380	0.1	0	0	0	0	0	0
IKQ3C	1390	74.4	0	0	0	0	22	0	IKQ3P	1390	0.1	0	0	0	0	0	0
IKQ3C	1400	64.4	0	0	0	0	20	0	IKQ3P	1400	0.1	0	0	0	0	0	0
IKQ3C	1410	54.5	0	0	0	0	24	0	IKQ3P	1410	0.1	0	0	0	0	0	0
IKQ3C	1420	44.6	0	0	0	0	20	0	IKQ3P	1420	0.2	0	0	0	0	80	0
IKQ3C	1430	35	0	0	0	0	65	0	IKQ3P	1430	0.6	0	0	0	0	140	0
IKQ3C	1440	26	0	0	0	0	44	0	IKQ3P	1440	1.5	0	0	0	0	50	0
IKQ3C	1450	18	0	0	0	0	42	0	IKQ3P	1450	3.6	0	0	0	0	100	0
IKQ3C	1460	11.4	0	0	0	0	20	0	IKQ3P	1460	6.9	0	0	0	0	64	0
IKQ3C	1470	4.5	0	0	0	0	1	0	IKQ3P	1470	12	0	0	0	0	100	20
IKQ3C	1480	3.3	0	0	0	0	0	0	IKQ3P	1480	19.5	0	0	0	0	140	20
IKQ3C	1490	1.5	0	0	0	0	0	0	IKQ3P	1490	27	0	0	0	0	0	0
IKQ3C	1500	0.6	0	0	0	0	0	0	IKQ3P	1500	36	0	0	0	0	0	0
IKQ3C	1510	0.2	0	0	0	0	0	0	IKQ3P	1510	45.6	0	0	0	0	0	0
IKQ3C	1520	0.1	0	0	0	0	0	0	IKQ3P	1520	55.5	0	0	0	0	0	0
IKQ3C	1530	0.1	0	0	0	0	0	0	IKQ3P	1530	65.4	0	0	0	0	0	0
Sep-23 (44d 9/29/23); CSize 50; IKU3 1445.00																	
IKU3C	1300	146.9	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	137	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	127	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	117.1	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	107.1	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	97.2	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	87.3	0	0	0	0	0	0	IKU3P	1360	0.1	0	0	0	0	0	0
IKU3C	1370	77.5	0	0	0	0	0	0	IKU3P	1370	0.3	0	0	0	0	0	0
IKU3C	1380	67.8	0	0	0	0	0	0	IKU3P	1380	0.5	0	0	0	0	0	0
IKU3C	1390	58.3	0	0	0	0	0	0	IKU3P	1390	1.1	0	0	0	0	0	0
IKU3C	1400	49.2	0	0	0	0	0	0	IKU3P	1400	1.9	0	0	0	0	0	0
IKU3C	1410	40.6	0	0	0	0	0	0	IKU3P	1410	3.2	0	0	0	0	0	0
IKU3C	1420	32.6	0	0	0	0	0	0	IKU3P	1420	5.2	0	0	0	0	0	0
IKU3C	1430	25.5	0	0	0	0	0	0	IKU3P	1430	8.1	0	0	0	0	0	0
IKU3C	1440	19.3	0	0	0	0	0	0	IKU3P	1440	11.8	0	0	0	0	0	0
IKU3C	1450	14.1	0	0	0	0	0	0	IKU3P	1450	16.6	0	0	0	0	0	0
IKU3C	1460	10	0	0	0	0	0	0	IKU3P	1460	22.4	0	0	0	0	0	0
IKU3C	1470	6.7	0	0	0	0	0	0	IKU3P	1470	29.2	0	0	0	0	0	0
IKU3C	1480	4.4	0	0	0	0	0	0	IKU3P	1480	36.8	0	0	0	0	0	0
IKU3C	1490	2.7	0	0	0	0	0	0	IKU3P	1490	45.1	0	0	0	0	0	0
IKU3C	1500	1.6	0	0	0	0	0	0	IKU3P	1500	53.9	0	0	0	0	0	0
IKU3C	1510	0.9	0	0	0	0	0	0	IKU3P	1510	63.2	0	0	0	0	0	0
IKU3C	1520	0.5	0	0	0	0	0	0	IKU3P	1520	72.7	0	0	0	0	0	0
IKU3C	1530	0.3	0	0	0	0	0	0	IKU3P	1530	82.5	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	IKU3P	1540	92.3	0	0	0	0	0	0
Dec-23 (135d 12/29/23); CSize 50; IKZ3 1446.00																	
IKZ3C	1300	147.4	0	0	0	0	0	0	IKZ3P	1300	0.2	0	0	0	0	0	0
IKZ3C	1320	128	0	0	0	0	0	0	IKZ3P	1320	0.5	0	0	0	0	0	0
IKZ3C	1340	108.9	0	0	0	0	0	0	IKZ3P	1340	1.2	0	0	0	0	0	0
IKZ3C	1360	90.5	0	0	0	0	0	0	IKZ3P	1360	2.5	0	0	0	0	0	0
IKZ3C	1380	73	0	0	0	0	0	0	IKZ3P	1380	4.9	0	0	0	0	0	0
IKZ3C	1400	57.1	0	0	0	0	0	0	IKZ3P	1400	8.6	0	0	0	0	0	0
IKZ3C	1420	43	0	0	0	0	0	0	IKZ3P	1420	14.3	0	0	0	0	0	0
IKZ3C	1440	31	0	0	0	0	0	0	IKZ3P	1440	22.1	0	0	0	0	0	0
IKZ3C	1460	21.5	0	0	0	0	0	0	IKZ3P	1460	32.3	0	0	0	0	0	0
IKZ3C	1480	14.1	0	0	0	0	0	0	IKZ3P	1480	44.8	0	0	0	0	0	0
IKZ3C	1500	8.9	0	0	0	0	0	0	IKZ3P	1500	59.3	0	0	0	0	0	0
Mar-24 (226d 3/29/24); CSize 50; IKH4 1438.00																	
IKH4C	1360	86.7	0	0	0	0	0	0	IKH4P	1360	7.3	0	0	0	0	0	0
IKH4C	1380	71.1	0	0	0	0	0	0	IKH4P	1380	11.3	0	0	0	0	0	0
IKH4C	1400	57.1	0	0	0	0	0	0	IKH4P	1400	16.9	0	0	0	0	0	0
IKH4C	1420	44.7	0	0	0	0	0	0	IKH4P	1420	24.1	0	0	0	0	0	0
IKH4C	1440	34.2	0	0	0	0	0	0	IKH4P	1440	33.2	0	0	0	0	0	0
IKH4C	1460	25.4	0	0	0	0	0	0	IKH4P	1460	44	0	0	0	0	0	0
IKH4C	1480	18.4	0	0	0	0	0	0	IKH4P	1480	56.6	0	0	0	0	0	0
IKH4C	1500	12.9	0	0	0	0	0	0	IKH4P	1500	70.8	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	6.80	13.97
JULY PUT	7.59	14.03
MEAN	7.20	14.00

	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	7.58	14.05
AUGUST PUT	7.58	14.05
MEAN	7.58	14.05

Source: Bloomberg

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