

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	1,438.5	-8.50	1,447.5	1449.00	1436.50	6402	32,276
SEP 23	1,422.0	-8.00	1,430.5	1432.00	1421.00	478	2,089
DEC 23	1,425.0	-8.50	1,435.0	1435.00	1424.50	93	374
MAR 24	1,416.0	-9.00	1,422.0	1422.00	1414.50	63	259

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Aug-23 (6d 8/30/23); CSize 50; IKQ3 1441.00																		
IKQ3C	1320	118.4	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	108.4	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	98.4	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	88.5	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	78.5	0	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	68.5	0	0	0	0	0	0	0	IKQ3P	1370	0.1	0	0	0	0	0	0
IKQ3C	1380	58.5	0	0	0	0	0	0	0	IKQ3P	1380	0.1	0	0	0	0	0	0
IKQ3C	1390	48.5	0	0	0	0	22	0	0	IKQ3P	1390	0.1	0	0	0	0	0	0
IKQ3C	1400	38.5	0	0	0	0	20	0	0	IKQ3P	1400	0.1	0	0	0	0	0	0
IKQ3C	1410	28.6	0	0	0	0	24	0	0	IKQ3P	1410	0.1	0	0	0	0	80	0
IKQ3C	1420	19.1	0	0	0	0	20	0	0	IKQ3P	1420	0.6	0	0	0	0	160	0
IKQ3C	1430	10.8	0	0	0	0	65	0	0	IKQ3P	1430	2.3	0	0	0	0	140	0
IKQ3C	1440	4.9	0	0	0	0	44	0	0	IKQ3P	1440	6.4	0	0	0	0	50	0
IKQ3C	1450	1.6	0	0	0	0	42	0	0	IKQ3P	1450	13.1	0	0	0	0	100	0
IKQ3C	1460	0.4	0	0	0	0	20	0	0	IKQ3P	1460	21.9	0	0	0	0	64	0
IKQ3C	1470	0.1	0	0	0	0	1	0	0	IKQ3P	1470	31.6	0	0	0	0	100	0
IKQ3C	1480	0.1	0	0	0	0	0	0	0	IKQ3P	1480	41.5	0	0	0	0	140	0
IKQ3C	1490	0.1	0	0	0	0	0	0	0	IKQ3P	1490	51.5	0	0	0	0	0	0
IKQ3C	1500	0.1	0	0	0	0	0	0	0	IKQ3P	1500	61.5	0	0	0	0	0	0
IKQ3C	1510	0.1	0	0	0	0	0	0	0	IKQ3P	1510	71.5	0	0	0	0	0	0
IKQ3C	1520	0.1	0	0	0	0	0	0	0	IKQ3P	1520	81.5	0	0	0	0	0	0
IKQ3C	1530	0.1	0	0	0	0	0	0	0	IKQ3P	1530	91.5	0	0	0	0	0	0
Sep-23 (36d 9/29/23); CSize 50; IKU3 1425.00																		
IKU3C	1300	121.6	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	111.7	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	101.7	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	91.7	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	81.8	0	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	71.9	0	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	62.1	0	0	0	0	0	0	0	IKU3P	1360	0.3	0	0	0	0	0	0
IKU3C	1370	52.5	0	0	0	0	0	0	0	IKU3P	1370	0.6	0	0	0	0	0	0
IKU3C	1380	43.2	0	0	0	0	0	0	0	IKU3P	1380	1.3	0	0	0	0	0	0
IKU3C	1390	34.4	0	0	0	0	0	0	0	IKU3P	1390	2.5	0	0	0	0	0	0
IKU3C	1400	26.5	0	0	0	0	0	0	0	IKU3P	1400	4.5	0	0	0	0	0	0
IKU3C	1410	19.5	0	0	0	0	40	20	0	IKU3P	1410	7.5	0	0	0	0	0	0
IKU3C	1420	13.7	0	0	0	0	60	20	0	IKU3P	1420	11.7	0	0	0	0	0	0
IKU3C	1430	9.1	0	0	0	0	44	20	0	IKU3P	1430	17.1	0	0	0	0	0	0
IKU3C	1440	5.7	0	0	0	0	4	0	0	IKU3P	1440	23.7	0	0	0	0	0	0
IKU3C	1450	3.4	0	0	0	0	0	0	0	IKU3P	1450	31.3	0	0	0	0	22	0
IKU3C	1460	1.9	0	0	0	0	0	0	0	IKU3P	1460	39.8	0	0	0	0	0	0
IKU3C	1470	1	0	0	0	0	0	0	0	IKU3P	1470	48.8	0	0	0	0	0	0
IKU3C	1480	0.5	0	0	0	0	0	0	0	IKU3P	1480	58.3	0	0	0	0	0	0
IKU3C	1490	0.2	0	0	0	0	0	0	0	IKU3P	1490	68	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	0	IKU3P	1500	77.9	0	0	0	0	0	0
IKU3C	1510	0.1	0	0	0	0	0	0	0	IKU3P	1510	87.8	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	97.7	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	0	IKU3P	1530	107.7	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	117.6	0	0	0	0	0	0
Dec-23 (127d 12/29/23); CSize 50; IKZ3 1427.00																		
IKZ3C	1300	123.9	0	0	0	0	0	0	0	IKZ3P	1300	0.3	0	0	0	0	0	0
IKZ3C	1320	104.6	0	0	0	0	0	0	0	IKZ3P	1320	0.7	0	0	0	0	0	0
IKZ3C	1340	85.8	0	0	0	0	0	0	0	IKZ3P	1340	1.8	0	0	0	0	0	0
IKZ3C	1360	68.1	0	0	0	0	0	0	0	IKZ3P	1360	3.8	0	0	0	0	0	0
IKZ3C	1380	51.8	0	0	0	0	0	0	0	IKZ3P	1380	7.3	0	0	0	0	0	0
IKZ3C	1400	37.7	0	0	0	0	0	0	0	IKZ3P	1400	12.9	0	0	0	0	0	0
IKZ3C	1420	26	0	0	0	0	0	0	0	IKZ3P	1420	21	0	0	0	0	0	0
IKZ3C	1440	16.9	0	0	0	0	0	0	0	IKZ3P	1440	31.7	0	0	0	0	0	0
IKZ3C	1460	10.3	0	0	0	0	0	0	0	IKZ3P	1460	44.9	0	0	0	0	0	0
IKZ3C	1480	5.9	0	0	0	0	0	0	0	IKZ3P	1480	60.3	0	0	0	0	0	0
IKZ3C	1500	3.2	0	0	0	0	0	0	0	IKZ3P	1500	77.4	0	0	0	0	0	0
IKZ3C	1520	1.6	0	0	0	0	0	0	0	IKZ3P	1520	95.5	0	0	0	0	0	0
Mar-24 (218d 3/29/24); CSize 50; IKH4 1416.00																		
IKH4C	1360	64.8	0	0	0	0	0	0	0	IKH4P	1360	9.9	0	0	0	0	0	0
IKH4C	1380	50.8	0	0	0	0	0	0	0	IKH4P	1380	15.4	0	0	0	0	0	0
IKH4C	1400	38.5	0	0	0	0	0	0	0	IKH4P	1400	22.9	0	0	0	0	0	0
IKH4C	1420	28.3	0	0	0	0	0	0	0	IKH4P	1420	32.3	0	0	0	0	0	0
IKH4C	1440	20.1	0	0	0	0	0	0	0	IKH4P	1440	43.7	0	0	0	0	0	0
IKH4C	1460	13.8	0	0	0	0	0	0	0	IKH4P	1460	57	0	0	0	0	0	0
IKH4C	1480	9.1	0	0	0	0	0	0	0	IKH4P	1480	71.9	0	0	0	0	0	0
IKH4C	1500	5.8	0	0	0	0	0	0	0	IKH4P	1500	88.2	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	7.06	8.18
JULY PUT	7.06	8.18
MEAN	7.06	8.18

Implied volatility for ATM	Previous day	1D%CHG
AUGUST CALL	7.04	8.18
AUGUST PUT	7.04	8.18
MEAN	7.04	8.18

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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