

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	1,440.5	-3.00	1,444.0	1444.50	1435.50	17734	29,794
SEP 23	1,420.0	-7.00	1,427.5	1427.50	1418.00	14964	13,913
DEC 23	1,424.0	-5.50	1,427.5	1427.50	1422.50	116	393
MAR 24	1,415.5	-4.50	1,420.0	1420.00	1415.00	45	262

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Aug-23 (2d 8/30/23); CSize 50; IKQ3 1440.50																		
IKQ3C	1320	120.5	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	110.5	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	100.5	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	90.5	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	80.5	0	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	70.5	0	0	0	0	0	0	0	IKQ3P	1370	0.1	0	0	0	0	0	0
IKQ3C	1380	60.5	0	0	0	0	0	0	0	IKQ3P	1380	0.1	0	0	0	0	0	0
IKQ3C	1390	50.5	0	0	0	0	0	22	0	IKQ3P	1390	0.1	0	0	0	0	0	0
IKQ3C	1400	40.5	0	0	0	0	0	20	0	IKQ3P	1400	0.1	0	0	0	0	0	0
IKQ3C	1410	30.5	0	0	0	0	0	24	0	IKQ3P	1410	0.1	0	0	0	0	0	80
IKQ3C	1420	20.7	0	0	0	0	0	20	0	IKQ3P	1420	0.2	0	0	0	0	0	160
IKQ3C	1430	11.7	0	0	0	0	0	65	0	IKQ3P	1430	1.2	0	0	0	0	0	140
IKQ3C	1440	5	0	0	0	0	0	44	0	IKQ3P	1440	4.5	0	0	0	0	0	50
IKQ3C	1450	1.5	0	0	0	0	0	42	0	IKQ3P	1450	11	0	0	0	0	0	100
IKQ3C	1460	0.3	0	0	0	0	0	20	0	IKQ3P	1460	19.8	0	0	0	0	0	64
IKQ3C	1470	0.1	0	0	0	0	0	1	0	IKQ3P	1470	29.5	0	0	0	0	0	100
IKQ3C	1480	0.1	0	0	0	0	0	0	0	IKQ3P	1480	39.5	0	0	0	0	0	140
IKQ3C	1490	0.1	0	0	0	0	0	0	0	IKQ3P	1490	49.5	0	0	0	0	0	0
IKQ3C	1500	0.1	0	0	0	0	0	0	0	IKQ3P	1500	59.5	0	0	0	0	0	0
IKQ3C	1510	0.1	0	0	0	0	0	0	0	IKQ3P	1510	69.5	0	0	0	0	0	0
IKQ3C	1520	0.1	0	0	0	0	0	0	0	IKQ3P	1520	79.5	0	0	0	0	0	0
IKQ3C	1530	0.1	0	0	0	0	0	0	0	IKQ3P	1530	89.5	0	0	0	0	0	0
Sep-23 (32d 9/29/23); CSize 50; IKU3 1420.00																		
IKU3C	1300	119.7	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	109.7	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	99.7	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	89.8	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	79.8	0	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	69.9	0	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	60.1	0	0	0	0	0	0	0	IKU3P	1360	0.3	0	0	0	0	0	0
IKU3C	1370	50.5	0	0	0	0	0	0	0	IKU3P	1370	0.7	0	0	0	0	0	0
IKU3C	1380	41.3	0	0	0	0	0	0	0	IKU3P	1380	1.4	0	0	0	0	0	0
IKU3C	1390	32.6	0	0	0	0	0	0	0	IKU3P	1390	2.7	0	0	0	0	0	0
IKU3C	1400	24.8	0	0	0	0	0	0	0	IKU3P	1400	4.8	0	0	0	0	0	0
IKU3C	1410	18	0	0	0	0	0	50	10	IKU3P	1410	8	0	0	0	0	0	0
IKU3C	1420	12.4	0	0	0	0	0	60	0	IKU3P	1420	12.4	0	0	0	0	0	1
IKU3C	1430	8.1	0	0	0	0	0	44	0	IKU3P	1430	18.1	0	0	0	0	0	0
IKU3C	1440	5	0	0	0	0	0	4	0	IKU3P	1440	24.9	0	0	0	0	0	0
IKU3C	1450	2.9	0	0	0	0	0	0	0	IKU3P	1450	32.8	0	0	0	0	0	22
IKU3C	1460	1.6	0	0	0	0	0	0	0	IKU3P	1460	41.4	0	0	0	0	0	0
IKU3C	1470	0.8	0	0	0	0	0	0	0	IKU3P	1470	50.6	0	0	0	0	0	0
IKU3C	1480	0.4	0	0	0	0	0	0	0	IKU3P	1480	60.2	0	0	0	0	0	0
IKU3C	1490	0.2	0	0	0	0	0	0	0	IKU3P	1490	70	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	0	IKU3P	1500	79.8	0	0	0	0	0	0
IKU3C	1510	0.1	0	0	0	0	0	0	0	IKU3P	1510	89.8	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	99.7	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	0	IKU3P	1530	109.7	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	119.7	0	0	0	0	0	0
Dec-23 (123d 12/29/23); CSize 50; IKZ3 1424.00																		
IKZ3C	1300	122.9	0	0	0	0	0	0	0	IKZ3P	1300	0.3	0	0	0	0	0	0
IKZ3C	1320	103.6	0	0	0	0	0	0	0	IKZ3P	1320	0.8	0	0	0	0	0	0
IKZ3C	1340	84.9	0	0	0	0	0	0	0	IKZ3P	1340	1.8	0	0	0	0	0	0
IKZ3C	1360	67.2	0	0	0	0	0	0	0	IKZ3P	1360	3.9	0	0	0	0	0	0
IKZ3C	1380	51.1	0	0	0	0	0	0	0	IKZ3P	1380	7.6	0	0	0	0	0	0
IKZ3C	1400	37	0	0	0	0	0	0	0	IKZ3P	1400	13.3	0	0	0	0	0	0
IKZ3C	1420	25.4	0	0	0	0	0	0	0	IKZ3P	1420	21.5	0	0	0	0	0	0
IKZ3C	1440	16.5	0	0	0	0	0	0	0	IKZ3P	1440	32.3	0	0	0	0	0	0
IKZ3C	1460	10.1	0	0	0	0	0	0	0	IKZ3P	1460	45.7	0	0	0	0	0	0
IKZ3C	1480	5.8	0	0	0	0	0	0	0	IKZ3P	1480	61.1	0	0	0	0	0	0
IKZ3C	1500	3.1	0	0	0	0	0	0	0	IKZ3P	1500	78.2	0	0	0	0	0	0
IKZ3C	1520	1.5	0	0	0	0	0	0	0	IKZ3P	1520	96.5	0	0	0	0	0	0
Mar-24 (214d 3/29/24); CSize 50; IKH4 1415.50																		
IKH4C	1360	64.6	0	0	0	0	0	0	0	IKH4P	1360	10.1	0	0	0	0	0	0
IKH4C	1380	50.5	0	0	0	0	0	0	0	IKH4P	1380	15.7	0	0	0	0	0	0
IKH4C	1400	38.4	0	0	0	0	0	0	0	IKH4P	1400	23.2	0	0	0	0	0	0
IKH4C	1420	28.2	0	0	0	0	0	0	0	IKH4P	1420	32.6	0	0	0	0	0	0
IKH4C	1440	20.1	0	0	0	0	0	0	0	IKH4P	1440	44.1	0	0	0	0	0	0
IKH4C	1460	13.8	0	0	0	0	0	0	0	IKH4P	1460	57.4	0	0	0	0	0	0
IKH4C	1480	9.1	0	0	0	0	0	0	0	IKH4P	1480	72.4	0	0	0	0	0	0
IKH4C	1500	5.8	0	0	0	0	0	0	0	IKH4P	1500	88.7	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	7.07	9.11
JULY PUT	7.07	9.11
MEAN	7.07	9.11

Implied volatility for ATM	Previous day	1D%CHG
AUGUST CALL	7.09	9.16
AUGUST PUT	7.09	9.16
MEAN	7.09	9.16

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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