

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	1,454.0	8.50	1,445.5	1456.50	1445.00	13896	9,114
SEP 23	1,436.0	12.00	1,425.5	1437.00	1424.00	15648	29,641
DEC 23	1,438.5	10.50	1,431.0	1439.00	1429.00	61	431
MAR 24	1,429.5	10.50	1,422.0	1430.50	1420.00	33	294

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Aug-23 (0d 8/30/23); CSize 50; IKQ3 1459.00																		
IKQ3C	1320	134	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	124	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	114	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	104	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	94	0	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	84	0	0	0	0	0	0	0	IKQ3P	1370	0.1	0	0	0	0	0	0
IKQ3C	1380	74	0	0	0	0	0	0	0	IKQ3P	1380	0.1	0	0	0	0	0	0
IKQ3C	1390	64	0	0	0	0	22	0	0	IKQ3P	1390	0.1	0	0	0	0	0	0
IKQ3C	1400	54	0	0	0	0	20	0	0	IKQ3P	1400	0.1	0	0	0	0	0	0
IKQ3C	1410	36.5	1.38888359	36.5	36.5	20	44	20	0	IKQ3P	1410	0.1	0	0	0	0	80	0
IKQ3C	1420	34	0	0	0	0	20	0	0	IKQ3P	1420	0.1	0	0	0	0	160	0
IKQ3C	1430	24	0	0	0	0	65	0	0	IKQ3P	1430	0.1	0	0	0	0	140	0
IKQ3C	1440	14	0	0	0	0	44	0	0	IKQ3P	1440	0.1	0	0	0	0	50	0
IKQ3C	1450	4.9	0	0	0	0	42	0	0	IKQ3P	1450	0.9	0	0	0	0	100	0
IKQ3C	1460	0.5	0	0	0	0	20	0	0	IKQ3P	1460	14.7	0	0	0	0	64	0
IKQ3C	1470	0.1	0	0	0	0	1	0	0	IKQ3P	1470	16	0	0	0	0	100	0
IKQ3C	1480	0.1	0	0	0	0	0	0	0	IKQ3P	1480	26	0	0	0	0	140	0
IKQ3C	1490	0.1	0	0	0	0	0	0	0	IKQ3P	1490	36	0	0	0	0	0	0
IKQ3C	1500	0.1	0	0	0	0	0	0	0	IKQ3P	1500	46	0	0	0	0	0	0
IKQ3C	1510	0.1	0	0	0	0	0	0	0	IKQ3P	1510	56	0	0	0	0	0	0
IKQ3C	1520	0.1	0	0	0	0	0	0	0	IKQ3P	1520	66	0	0	0	0	0	0
IKQ3C	1530	0.1	0	0	0	0	0	0	0	IKQ3P	1530	76	0	0	0	0	0	0
Sep-23 (30d 9/29/23); CSize 50; IKU3 1440.00																		
IKU3C	1300	135.7	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	125.7	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	115.7	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	105.7	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	95.8	0	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	85.8	0	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	75.9	0	0	0	0	0	0	0	IKU3P	1360	0.1	0	0	0	0	0	0
IKU3C	1370	66	0	0	0	0	0	0	0	IKU3P	1370	0.2	0	0	0	0	0	0
IKU3C	1380	56.4	0	0	0	0	0	0	0	IKU3P	1380	0.5	0	0	0	0	0	0
IKU3C	1390	46.9	0	0	0	0	0	0	0	IKU3P	1390	1.1	0	0	0	0	0	0
IKU3C	1400	38	0	0	0	0	0	0	0	IKU3P	1400	2.1	0	0	0	0	0	0
IKU3C	1410	29.7	0	0	0	0	50	0	0	IKU3P	1410	3.8	0	0	0	0	0	0
IKU3C	1420	32.5	45.0892944	32.5	32.5	60	120	60	0	IKU3P	1420	6.4	0	0	0	0	1	0
IKU3C	1430	20.5	0	0	0	0	44	0	0	IKU3P	1430	10.1	0	0	0	0	10	10
IKU3C	1440	11	0	0	0	0	4	0	0	IKU3P	1440	15	0	0	0	0	45	25
IKU3C	1450	7.2	0	0	0	0	0	0	0	IKU3P	1450	22	0	0	0	0	42	20
IKU3C	1460	4.4	0	0	0	0	0	0	0	IKU3P	1460	28.3	0	0	0	0	0	0
IKU3C	1470	2.5	0	0	0	0	0	0	0	IKU3P	1470	36.5	0	0	0	0	0	0
IKU3C	1480	1.4	0	0	0	0	0	0	0	IKU3P	1480	45.3	0	0	0	0	0	0
IKU3C	1490	0.7	0	0	0	0	0	0	0	IKU3P	1490	54.6	0	0	0	0	0	0
IKU3C	1500	0.3	0	0	0	0	0	0	0	IKU3P	1500	64.2	0	0	0	0	0	0
IKU3C	1510	0.2	0	0	0	0	0	0	0	IKU3P	1510	74	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	83.9	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	0	IKU3P	1530	93.8	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	103.7	0	0	0	0	0	0
Dec-23 (121d 12/29/23); CSize 50; IKZ3 1443.00																		
IKZ3C	1300	137.3	0	0	0	0	0	0	0	IKZ3P	1300	0.3	0	0	0	0	0	0
IKZ3C	1320	117.9	0	0	0	0	0	0	0	IKZ3P	1320	0.6	0	0	0	0	0	0
IKZ3C	1340	98.9	0	0	0	0	0	0	0	IKZ3P	1340	1.5	0	0	0	0	0	0
IKZ3C	1360	80.8	0	0	0	0	0	0	0	IKZ3P	1360	3.1	0	0	0	0	0	0
IKZ3C	1380	63.8	0	0	0	0	0	0	0	IKZ3P	1380	6	0	0	0	0	0	0
IKZ3C	1400	48.6	0	0	0	0	0	0	0	IKZ3P	1400	10.5	0	0	0	0	0	0
IKZ3C	1420	35.4	0	0	0	0	0	0	0	IKZ3P	1420	17.1	0	0	0	0	0	0
IKZ3C	1440	24.7	0	0	0	0	0	0	0	IKZ3P	1440	26.2	0	0	0	0	0	0
IKZ3C	1460	16.4	0	0	0	0	0	0	0	IKZ3P	1460	37.6	0	0	0	0	0	0
IKZ3C	1480	10.3	0	0	0	0	0	0	0	IKZ3P	1480	51.3	0	0	0	0	0	0
IKZ3C	1500	6.1	0	0	0	0	0	0	0	IKZ3P	1500	67	0	0	0	0	0	0
IKZ3C	1520	3.4	0	0	0	0	0	0	0	IKZ3P	1520	84.1	0	0	0	0	0	0
Mar-24 (212d 3/29/24); CSize 50; IKH4 1434.00																		
IKH4C	1360	77.2	0	0	0	0	0	0	0	IKH4P	1360	9	0	0	0	0	0	0
IKH4C	1380	62.4	0	0	0	0	0	0	0	IKH4P	1380	13.8	0	0	0	0	0	0
IKH4C	1400	49.2	0	0	0	0	0	0	0	IKH4P	1400	20.3	0	0	0	0	0	0
IKH4C	1420	37.9	0	0	0	0	0	0	0	IKH4P	1420	28.5	0	0	0	0	0	0
IKH4C	1440	28.3	0	0	0	0	0	0	0	IKH4P	1440	38.6	0	0	0	0	0	0
IKH4C	1460	20.6	0	0	0	0	0	0	0	IKH4P	1460	50.5	0	0	0	0	0	0
IKH4C	1480	14.5	0	0	0	0	0	0	0	IKH4P	1480	64.1	0	0	0	0	0	0
IKH4C	1500	10	0	0	0	0	0	0	0	IKH4P	1500	79.2	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	7.87	8.03	-1.99
JULY PUT	19.78	8.03	146.33
MEAN	13.83	8.03	72.17

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	8.82	8.01	10.11
AUGUST PUT	7.74	8.00	-3.25
MEAN	8.28	8.01	3.44

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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