

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	1,439.0	7.50	1,435.0	1443.50	1433.50	8737	31,492
OCT 23	1,439.5	8.00	1,437.0	1443.00	1435.00	113	71
DEC 23	1,441.0	9.00	1,437.5	1444.00	1436.00	81	570
MAR 24	1,432.0	9.00	1,426.0	1433.50	1426.00	19	302

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Sep-23 (25d 9/29/23); CSize 50; IKU3 1439.00																		
IKU3C	1300	138.7	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	128.7	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	118.7	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	108.8	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	98.8	0	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	88.8	0	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	78.8	0	0	0	0	0	0	0	IKU3P	1360	0.1	0	0	0	0	0	0
IKU3C	1370	68.9	0	0	0	0	0	0	0	IKU3P	1370	0.1	0	0	0	0	0	0
IKU3C	1380	59	0	0	0	0	0	0	0	IKU3P	1380	0.1	0	0	0	0	0	0
IKU3C	1390	49.2	0	0	0	0	0	0	0	IKU3P	1390	0.3	0	0	0	0	0	0
IKU3C	1400	39.7	0	0	0	0	0	0	0	IKU3P	1400	0.8	0	0	0	0	0	0
IKU3C	1410	30.7	0	0	0	0	50	0	0	IKU3P	1410	1.8	0	0	0	0	0	0
IKU3C	1420	22.6	0	0	0	0	60	0	0	IKU3P	1420	3.6	0	0	0	0	1	0
IKU3C	1430	15.6	0	0	0	0	44	0	0	IKU3P	1430	9	0	0	0	0	10	0
IKU3C	1440	10.1	0	0	0	0	4	0	0	IKU3P	1440	11.1	0	0	0	0	59	0
IKU3C	1450	6	0	0	0	0	0	0	0	IKU3P	1450	17	0	0	0	0	44	2
IKU3C	1460	3.3	0	0	0	0	0	0	0	IKU3P	1460	26	0	0	0	0	20	20
IKU3C	1470	1.7	0	0	0	0	0	0	0	IKU3P	1470	32.6	0	0	0	0	0	0
IKU3C	1480	0.8	0	0	0	0	0	0	0	IKU3P	1480	41.7	0	0	0	0	0	0
IKU3C	1490	0.3	0	0	0	0	0	0	0	IKU3P	1490	51.2	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	0	IKU3P	1500	61	0	0	0	0	0	0
IKU3C	1510	0.1	0	0	0	0	0	0	0	IKU3P	1510	70.9	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	80.8	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	0	IKU3P	1530	90.8	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	100.8	0	0	0	0	0	0
Oct-23 (57d 10/31/23); CSize 50; IKV3 1439.50																		
IKV3C	1370	69.7	0	0	0	0	0	0	0	IKV3P	1370	0.5	0	0	0	0	0	0
IKV3C	1380	60.2	0	0	0	0	0	0	0	IKV3P	1380	1	0	0	0	0	0	0
IKV3C	1390	51	0	0	0	0	0	0	0	IKV3P	1390	1.8	0	0	0	0	0	0
IKV3C	1400	42.3	0	0	0	0	0	0	0	IKV3P	1400	3	0	0	0	0	0	0
IKV3C	1410	34.2	0	0	0	0	0	0	0	IKV3P	1410	4.9	0	0	0	0	0	0
IKV3C	1420	27	0	0	0	0	0	0	0	IKV3P	1420	7.6	0	0	0	0	0	0
IKV3C	1430	20.6	0	0	0	0	0	0	0	IKV3P	1430	11.1	0	0	0	0	0	0
IKV3C	1440	15.2	0	0	0	0	0	0	0	IKV3P	1440	15.7	0	0	0	0	0	0
IKV3C	1450	10.8	0	0	0	0	0	0	0	IKV3P	1450	21.3	0	0	0	0	0	0
IKV3C	1460	7.4	0	0	0	0	0	0	0	IKV3P	1460	27.8	0	0	0	0	0	0
IKV3C	1470	4.9	0	0	0	0	0	0	0	IKV3P	1470	35.3	0	0	0	0	0	0
IKV3C	1480	3.1	0	0	0	0	0	0	0	IKV3P	1480	43.4	0	0	0	0	0	0
IKV3C	1490	1.9	0	0	0	0	0	0	0	IKV3P	1490	52.1	0	0	0	0	0	0
IKV3C	1500	0	0	0	0	0	0	0	0	IKV3P	1500	0	0	0	0	0	0	0
Dec-23 (116d 12/29/23); CSize 50; IKZ3 1441.00																		
IKZ3C	1300	139.6	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1320	119.9	0	0	0	0	0	0	0	IKZ3P	1320	0.2	0	0	0	0	0	0
IKZ3C	1340	100.5	0	0	0	0	0	0	0	IKZ3P	1340	0.6	0	0	0	0	0	0
IKZ3C	1360	81.7	0	0	0	0	0	0	0	IKZ3P	1360	1.5	0	0	0	0	0	0
IKZ3C	1380	63.8	0	0	0	0	0	0	0	IKZ3P	1380	3.4	0	0	0	0	0	0
IKZ3C	1400	47.5	0	0	0	0	0	0	0	IKZ3P	1400	6.9	0	0	0	0	0	0
IKZ3C	1420	33.5	0	0	0	0	0	0	0	IKZ3P	1420	12.7	0	0	0	0	0	0
IKZ3C	1440	22.2	0	0	0	0	0	0	0	IKZ3P	1440	21.2	0	0	0	0	0	0
IKZ3C	1460	13.7	0	0	0	0	0	0	0	IKZ3P	1460	32.5	0	0	0	0	0	0
IKZ3C	1480	7.9	0	0	0	0	0	0	0	IKZ3P	1480	46.5	0	0	0	0	0	0
IKZ3C	1500	4.2	0	0	0	0	0	0	0	IKZ3P	1500	62.6	0	0	0	0	0	0
IKZ3C	1520	2	0	0	0	0	0	0	0	IKZ3P	1520	80.2	0	0	0	0	0	0
Mar-24 (207d 3/29/24); CSize 50; IKH4 1432.00																		
IKH4C	1360	76.3	0	0	0	0	0	0	0	IKH4P	1360	5.6	0	0	0	0	0	0
IKH4C	1380	60.5	0	0	0	0	0	0	0	IKH4P	1380	9.5	0	0	0	0	0	0
IKH4C	1400	46.5	0	0	0	0	0	0	0	IKH4P	1400	15.1	0	0	0	0	0	0
IKH4C	1420	34.5	0	0	0	0	0	0	0	IKH4P	1420	22.8	0	0	0	0	0	0
IKH4C	1440	24.7	0	0	0	0	0	0	0	IKH4P	1440	32.6	0	0	0	0	0	0
IKH4C	1460	17	0	0	0	0	0	0	0	IKH4P	1460	44.5	0	0	0	0	0	0
IKH4C	1480	11.2	0	0	0	0	0	0	0	IKH4P	1480	58.3	0	0	0	0	0	0
IKH4C	1500	7.1	0	0	0	0	0	0	0	IKH4P	1500	73.8	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	6.67	-15.25
JULY PUT	6.83	-65.47
MEAN	6.75	-51.18

	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	6.67	-57.81
AUGUST PUT	6.67	-54.93
MEAN	6.67	-56.42

Source: Bloomberg

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