

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	1,447.0	-2.00	1,448.5	1452.50	1445.50	6102	31,367
SEP 23	1,430.0	-2.00	1,430.0	1436.00	1429.00	130	1,917
DEC 23	1,433.5	-2.00	1,433.5	1438.50	1432.50	47	344
MAR 24	1,425.0	-2.00	1,424.0	1429.00	1424.00	20	229

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Aug-23 (7d 8/30/23); CSize 50; IKQ3 1445.00</b>																		
IKQ3C	1320	126.9	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	116.9	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	106.9	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	96.9	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	86.9	0	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	77	0	0	0	0	0	0	0	IKQ3P	1370	0.1	0	0	0	0	0	0
IKQ3C	1380	67	0	0	0	0	0	0	0	IKQ3P	1380	0.1	0	0	0	0	0	0
IKQ3C	1390	57	0	0	0	0	22	0	0	IKQ3P	1390	0.1	0	0	0	0	0	0
IKQ3C	1400	47	0	0	0	0	20	0	0	IKQ3P	1400	0.1	0	0	0	0	0	0
IKQ3C	1410	37.1	0	0	0	0	24	0	0	IKQ3P	1410	0.1	0	0	0	0	80	0
IKQ3C	1420	27.4	0	0	0	0	20	0	0	IKQ3P	1420	0.5	0	0	0	0	160	0
IKQ3C	1430	18.5	0	0	0	0	65	0	0	IKQ3P	1430	1.5	0	0	0	0	140	0
IKQ3C	1440	11	0	0	0	0	44	0	0	IKQ3P	1440	4	0	0	0	0	50	0
IKQ3C	1450	5.6	0	0	0	0	42	0	0	IKQ3P	1450	8.6	0	0	0	0	100	0
IKQ3C	1460	2.4	0	0	0	0	20	0	0	IKQ3P	1460	15.3	0	0	0	0	64	0
IKQ3C	1470	0.8	0	0	0	0	1	0	0	IKQ3P	1470	23.8	0	0	0	0	100	0
IKQ3C	1480	0.2	0	0	0	0	0	0	0	IKQ3P	1480	33.2	0	0	0	0	140	0
IKQ3C	1490	0.1	0	0	0	0	0	0	0	IKQ3P	1490	43	0	0	0	0	0	0
IKQ3C	1500	0.1	0	0	0	0	0	0	0	IKQ3P	1500	53	0	0	0	0	0	0
IKQ3C	1510	0.1	0	0	0	0	0	0	0	IKQ3P	1510	63	0	0	0	0	0	0
IKQ3C	1520	0.1	0	0	0	0	0	0	0	IKQ3P	1520	73	0	0	0	0	0	0
IKQ3C	1530	0.1	0	0	0	0	0	0	0	IKQ3P	1530	82.9	0	0	0	0	0	0
<b>Sep-23 (37d 9/29/23); CSize 50; IKU3 1429.00</b>																		
IKU3C	1300	129.6	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	119.6	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	109.7	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	99.7	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	89.8	0	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	79.9	0	0	0	0	0	0	0	IKU3P	1350	0.2	0	0	0	0	0	0
IKU3C	1360	70.2	0	0	0	0	0	0	0	IKU3P	1360	0.4	0	0	0	0	0	0
IKU3C	1370	60.6	0	0	0	0	0	0	0	IKU3P	1370	0.8	0	0	0	0	0	0
IKU3C	1380	51.4	0	0	0	0	0	0	0	IKU3P	1380	1.5	0	0	0	0	0	0
IKU3C	1390	42.5	0	0	0	0	0	0	0	IKU3P	1390	2.7	0	0	0	0	0	0
IKU3C	1400	34.3	0	0	0	0	0	0	0	IKU3P	1400	4.4	0	0	0	0	0	0
IKU3C	1410	28	0	0	0	0	20	20	20	IKU3P	1410	7	0	0	0	0	0	0
IKU3C	1420	21	0	0	0	0	60	20	20	IKU3P	1420	10.5	0	0	0	0	0	0
IKU3C	1430	15	0	0	0	0	44	20	20	IKU3P	1430	15	0	0	0	0	0	0
IKU3C	1440	10.6	0	0	0	0	4	0	0	IKU3P	1440	20.6	0	0	0	0	0	0
IKU3C	1450	7.2	0	0	0	0	0	0	0	IKU3P	1450	27.1	0	0	0	0	22	0
IKU3C	1460	4.7	0	0	0	0	0	0	0	IKU3P	1460	34.6	0	0	0	0	0	0
IKU3C	1470	2.9	0	0	0	0	0	0	0	IKU3P	1470	42.8	0	0	0	0	0	0
IKU3C	1480	1.7	0	0	0	0	0	0	0	IKU3P	1480	51.6	0	0	0	0	0	0
IKU3C	1490	1	0	0	0	0	0	0	0	IKU3P	1490	60.8	0	0	0	0	0	0
IKU3C	1500	0.5	0	0	0	0	0	0	0	IKU3P	1500	70.3	0	0	0	0	0	0
IKU3C	1510	0.3	0	0	0	0	0	0	0	IKU3P	1510	80	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	89.9	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	0	IKU3P	1530	99.8	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	109.7	0	0	0	0	0	0
<b>Dec-23 (128d 12/29/23); CSize 50; IKZ3 1433.50</b>																		
IKZ3C	1300	132.6	0	0	0	0	0	0	0	IKZ3P	1300	0.5	0	0	0	0	0	0
IKZ3C	1320	113.5	0	0	0	0	0	0	0	IKZ3P	1320	1.2	0	0	0	0	0	0
IKZ3C	1340	95	0	0	0	0	0	0	0	IKZ3P	1340	2.5	0	0	0	0	0	0
IKZ3C	1360	77.4	0	0	0	0	0	0	0	IKZ3P	1360	4.8	0	0	0	0	0	0
IKZ3C	1380	61.3	0	0	0	0	0	0	0	IKZ3P	1380	8.4	0	0	0	0	0	0
IKZ3C	1400	46.9	0	0	0	0	0	0	0	IKZ3P	1400	13.7	0	0	0	0	0	0
IKZ3C	1420	34.5	0	0	0	0	0	0	0	IKZ3P	1420	21.2	0	0	0	0	0	0
IKZ3C	1440	24.4	0	0	0	0	0	0	0	IKZ3P	1440	30.9	0	0	0	0	0	0
IKZ3C	1460	16.6	0	0	0	0	0	0	0	IKZ3P	1460	42.8	0	0	0	0	0	0
IKZ3C	1480	10.7	0	0	0	0	0	0	0	IKZ3P	1480	56.7	0	0	0	0	0	0
IKZ3C	1500	6.7	0	0	0	0	0	0	0	IKZ3P	1500	72.4	0	0	0	0	0	0
IKZ3C	1520	3.9	0	0	0	0	0	0	0	IKZ3P	1520	89.5	0	0	0	0	0	0
<b>Mar-24 (219d 3/29/24); CSize 50; IKH4 1425.00</b>																		
IKH4C	1360	75.4	0	0	0	0	0	0	0	IKH4P	1360	11.6	0	0	0	0	0	0
IKH4C	1380	61.2	0	0	0	0	0	0	0	IKH4P	1380	17.1	0	0	0	0	0	0
IKH4C	1400	48.7	0	0	0	0	0	0	0	IKH4P	1400	24.2	0	0	0	0	0	0
IKH4C	1420	37.8	0	0	0	0	0	0	0	IKH4P	1420	32.9	0	0	0	0	0	0
IKH4C	1440	28.7	0	0	0	0	0	0	0	IKH4P	1440	43.4	0	0	0	0	0	0
IKH4C	1460	21.2	0	0	0	0	0	0	0	IKH4P	1460	55.6	0	0	0	0	0	0
IKH4C	1480	15.3	0	0	0	0	0	0	0	IKH4P	1480	69.3	0	0	0	0	0	0
IKH4C	1500	10.8	0	0	0	0	0	0	0	IKH4P	1500	84.3	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	8.18	3.94
JULY PUT	8.18	3.94
MEAN	8.18	3.94

Implied volatility for ATM	Previous day	1D%CHG
AUGUST CALL	8.18	3.95
AUGUST PUT	8.18	3.95
MEAN	8.18	3.95

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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