

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	1,443.0	3.00	1,440.0	1448.50	1439.00	5627	35,388
SEP 23	1,425.0	3.00	1,422.5	1430.00	1422.50	90	1,047
DEC 23	1,428.0	4.50	1,426.5	1431.50	1426.50	33	271
MAR 24	1,420.5	2.50	1,418.5	1424.00	1418.50	33	106

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
<b>Aug-23 (23d 8/30/23); CSize 50; IKQ3 1443.00</b>																		
IKQ3C	1320	122.7	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	112.8	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	102.8	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	92.8	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	82.8	0	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	72.9	0	0	0	0	0	0	0	IKQ3P	1370	0.1	0	0	0	0	0	0
IKQ3C	1380	62.9	0	0	0	0	0	0	0	IKQ3P	1380	0.1	0	0	0	0	0	0
IKQ3C	1390	53	0	0	0	0	22	0	0	IKQ3P	1390	0.1	0	0	0	0	0	0
IKQ3C	1400	43.3	0	0	0	0	20	0	0	IKQ3P	1400	0.4	0	0	0	0	0	0
IKQ3C	1410	33.9	0	0	0	0	24	0	0	IKQ3P	1410	1	0	0	0	0	0	0
IKQ3C	1420	25.3	0	0	0	0	20	0	0	IKQ3P	1420	2.3	0	0	0	0	0	160
IKQ3C	1430	21	0	0	0	0	65	20	0	IKQ3P	1430	4.7	0	0	0	0	0	140
IKQ3C	1440	11.4	0	0	0	0	24	0	0	IKQ3P	1440	8.4	0	0	0	0	0	50
IKQ3C	1450	6.8	0	0	0	0	42	0	0	IKQ3P	1450	13.8	0	0	0	0	0	100
IKQ3C	1460	3.7	0	0	0	0	20	0	0	IKQ3P	1460	20.2	0	0	0	0	0	60
IKQ3C	1470	1.8	0	0	0	0	1	0	0	IKQ3P	1470	28.7	0	0	0	0	0	60
IKQ3C	1480	0.8	0	0	0	0	0	0	0	IKQ3P	1480	37.7	0	0	0	0	0	80
IKQ3C	1490	0.3	0	0	0	0	0	0	0	IKQ3P	1490	47.2	0	0	0	0	0	0
IKQ3C	1500	0.1	0	0	0	0	0	0	0	IKQ3P	1500	57	0	0	0	0	0	0
IKQ3C	1510	0.1	0	0	0	0	0	0	0	IKQ3P	1510	66.9	0	0	0	0	0	0
IKQ3C	1520	0.1	0	0	0	0	0	0	0	IKQ3P	1520	76.8	0	0	0	0	0	0
IKQ3C	1530	0.1	0	0	0	0	0	0	0	IKQ3P	1530	86.8	0	0	0	0	0	0
<b>Sep-23 (53d 9/29/23); CSize 50; IKU3 1425.00</b>																		
IKU3C	1300	124.4	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	114.5	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	104.5	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	94.6	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	84.7	0	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	74.8	0	0	0	0	0	0	0	IKU3P	1350	0.2	0	0	0	0	0	0
IKU3C	1360	65.1	0	0	0	0	0	0	0	IKU3P	1360	0.4	0	0	0	0	0	0
IKU3C	1370	55.6	0	0	0	0	0	0	0	IKU3P	1370	0.9	0	0	0	0	0	0
IKU3C	1380	46.5	0	0	0	0	0	0	0	IKU3P	1380	1.7	0	0	0	0	0	0
IKU3C	1390	37.9	0	0	0	0	0	0	0	IKU3P	1390	3	0	0	0	0	0	0
IKU3C	1400	29.9	0	0	0	0	0	0	0	IKU3P	1400	5.1	0	0	0	0	0	0
IKU3C	1410	22.9	0	0	0	0	0	0	0	IKU3P	1410	8	0	0	0	0	0	0
IKU3C	1420	16.9	0	0	0	0	0	0	0	IKU3P	1420	11.9	0	0	0	0	0	0
IKU3C	1430	12	0	0	0	0	0	0	0	IKU3P	1430	16.9	0	0	0	0	0	0
IKU3C	1440	8.1	0	0	0	0	0	0	0	IKU3P	1440	23	0	0	0	0	0	0
IKU3C	1450	5.3	0	0	0	0	0	0	0	IKU3P	1450	30.1	0	0	0	0	0	0
IKU3C	1460	3.2	0	0	0	0	0	0	0	IKU3P	1460	38.1	0	0	0	0	0	0
IKU3C	1470	1.9	0	0	0	0	0	0	0	IKU3P	1470	46.7	0	0	0	0	0	0
IKU3C	1480	1.1	0	0	0	0	0	0	0	IKU3P	1480	55.8	0	0	0	0	0	0
IKU3C	1490	0.6	0	0	0	0	0	0	0	IKU3P	1490	65.3	0	0	0	0	0	0
IKU3C	1500	0.3	0	0	0	0	0	0	0	IKU3P	1500	74.9	0	0	0	0	0	0
IKU3C	1510	0.1	0	0	0	0	0	0	0	IKU3P	1510	84.7	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	94.6	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	0	IKU3P	1530	104.5	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	114.5	0	0	0	0	0	0
<b>Dec-23 (144d 12/29/23); CSize 50; IKZ3 1428.00</b>																		
IKZ3C	1300	126.6	0	0	0	0	0	0	0	IKZ3P	1300	0.2	0	0	0	0	0	0
IKZ3C	1320	107.2	0	0	0	0	0	0	0	IKZ3P	1320	0.6	0	0	0	0	0	0
IKZ3C	1340	88.3	0	0	0	0	0	0	0	IKZ3P	1340	1.4	0	0	0	0	0	0
IKZ3C	1360	70.3	0	0	0	0	0	0	0	IKZ3P	1360	3.2	0	0	0	0	0	0
IKZ3C	1380	53.8	0	0	0	0	0	0	0	IKZ3P	1380	6.4	0	0	0	0	0	0
IKZ3C	1400	39.2	0	0	0	0	0	0	0	IKZ3P	1400	11.6	0	0	0	0	0	0
IKZ3C	1420	27.1	0	0	0	0	0	0	0	IKZ3P	1420	19.2	0	0	0	0	0	0
IKZ3C	1440	17.6	0	0	0	0	0	0	0	IKZ3P	1440	29.5	0	0	0	0	0	0
IKZ3C	1460	10.8	0	0	0	0	0	0	0	IKZ3P	1460	42.4	0	0	0	0	0	0
IKZ3C	1480	6.2	0	0	0	0	0	0	0	IKZ3P	1480	57.5	0	0	0	0	0	0
IKZ3C	1500	3.3	0	0	0	0	0	0	0	IKZ3P	1500	74.4	0	0	0	0	0	0
<b>Mar-24 (235d 3/29/24); CSize 50; IKH4 1420.50</b>																		
IKH4C	1360	67.2	0	0	0	0	0	0	0	IKH4P	1360	8	0	0	0	0	0	0
IKH4C	1380	52.6	0	0	0	0	0	0	0	IKH4P	1380	12.9	0	0	0	0	0	0
IKH4C	1400	39.8	0	0	0	0	0	0	0	IKH4P	1400	19.7	0	0	0	0	0	0
IKH4C	1420	29.1	0	0	0	0	0	0	0	IKH4P	1420	28.6	0	0	0	0	0	0
IKH4C	1440	20.5	0	0	0	0	0	0	0	IKH4P	1440	39.6	0	0	0	0	0	0
IKH4C	1460	13.9	0	0	0	0	0	0	0	IKH4P	1460	52.6	0	0	0	0	0	0
IKH4C	1480	9.1	0	0	0	0	0	0	0	IKH4P	1480	67.3	0	0	0	0	0	0
IKH4C	1500	5.7	0	0	0	0	0	0	0	IKH4P	1500	83.5	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	6.43	6.93
JULY PUT	6.43	6.93
MEAN	6.43	6.93

	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	6.46	6.95
AUGUST PUT	6.44	6.94
MEAN	6.45	6.95

Source: Bloomberg

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