

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	1,443.5	5.00	1,438.0	1447.50	1436.50	8515	32,828
SEP 23	1,427.0	5.00	1,421.0	1431.00	1421.00	1451	2,980
DEC 23	1,429.5	4.50	1,426.0	1432.50	1426.00	40	383
MAR 24	1,420.0	4.00	1,421.0	1424.50	1420.00	35	251

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Aug-23 (5d 8/30/23); CSize 50; IKQ3 1438.00</b>																		
IKQ3C	1320	123.4	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	113.4	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	103.5	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	93.5	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	83.5	0	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	73.5	0	0	0	0	0	0	0	IKQ3P	1370	0.1	0	0	0	0	0	0
IKQ3C	1380	63.5	0	0	0	0	0	0	0	IKQ3P	1380	0.1	0	0	0	0	0	0
IKQ3C	1390	53.5	0	0	0	0	22	0	0	IKQ3P	1390	0.1	0	0	0	0	0	0
IKQ3C	1400	43.5	0	0	0	0	20	0	0	IKQ3P	1400	0.1	0	0	0	0	0	0
IKQ3C	1410	33.6	0	0	0	0	24	0	0	IKQ3P	1410	0.1	0	0	0	0	80	0
IKQ3C	1420	24.1	0	0	0	0	20	0	0	IKQ3P	1420	0.6	0	0	0	0	160	0
IKQ3C	1430	15.5	0	0	0	0	65	0	0	IKQ3P	1430	2	0	0	0	0	140	0
IKQ3C	1440	8.6	0	0	0	0	44	0	0	IKQ3P	1440	5.1	0	0	0	0	50	0
IKQ3C	1450	4	0	0	0	0	42	0	0	IKQ3P	1450	10.5	0	0	0	0	100	0
IKQ3C	1460	1.5	0	0	0	0	20	0	0	IKQ3P	1460	18	0	0	0	0	64	0
IKQ3C	1470	0.4	0	0	0	0	1	0	0	IKQ3P	1470	26.9	0	0	0	0	100	0
IKQ3C	1480	0.1	0	0	0	0	0	0	0	IKQ3P	1480	36.6	0	0	0	0	140	0
IKQ3C	1490	0.1	0	0	0	0	0	0	0	IKQ3P	1490	46.5	0	0	0	0	0	0
IKQ3C	1500	0.1	0	0	0	0	0	0	0	IKQ3P	1500	56.5	0	0	0	0	0	0
IKQ3C	1510	0.1	0	0	0	0	0	0	0	IKQ3P	1510	66.5	0	0	0	0	0	0
IKQ3C	1520	0.1	0	0	0	0	0	0	0	IKQ3P	1520	76.5	0	0	0	0	0	0
IKQ3C	1530	0.1	0	0	0	0	0	0	0	IKQ3P	1530	86.5	0	0	0	0	0	0
<b>Sep-23 (35d 9/29/23); CSize 50; IKU3 1421.50</b>																		
IKU3C	1300	126.6	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	116.7	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	106.7	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	96.8	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	86.9	0	0	0	0	0	0	0	IKU3P	1340	0.2	0	0	0	0	0	0
IKU3C	1350	77.2	0	0	0	0	0	0	0	IKU3P	1350	0.4	0	0	0	0	0	0
IKU3C	1360	67.6	0	0	0	0	0	0	0	IKU3P	1360	0.8	0	0	0	0	0	0
IKU3C	1370	58.2	0	0	0	0	0	0	0	IKU3P	1370	1.4	0	0	0	0	0	0
IKU3C	1380	49.3	0	0	0	0	0	0	0	IKU3P	1380	2.4	0	0	0	0	0	0
IKU3C	1390	40.8	0	0	0	0	0	0	0	IKU3P	1390	3.9	0	0	0	0	0	0
IKU3C	1400	33	0	0	0	0	0	0	0	IKU3P	1400	6.1	0	0	0	0	0	0
IKU3C	1410	26.1	0	0	0	0	40	20	0	IKU3P	1410	9.1	0	0	0	0	0	0
IKU3C	1420	20	0	0	0	0	60	0	0	IKU3P	1420	13	0	0	0	0	1	1
IKU3C	1430	14.9	0	0	0	0	44	0	0	IKU3P	1430	17.9	0	0	0	0	0	0
IKU3C	1440	10.7	0	0	0	0	4	0	0	IKU3P	1440	23.7	0	0	0	0	0	0
IKU3C	1450	7.4	0	0	0	0	0	0	0	IKU3P	1450	30.4	0	0	0	0	22	0
IKU3C	1460	5	0	0	0	0	0	0	0	IKU3P	1460	37.9	0	0	0	0	0	0
IKU3C	1470	3.2	0	0	0	0	0	0	0	IKU3P	1470	46.1	0	0	0	0	0	0
IKU3C	1480	2	0	0	0	0	0	0	0	IKU3P	1480	54.9	0	0	0	0	0	0
IKU3C	1490	1.2	0	0	0	0	0	0	0	IKU3P	1490	64	0	0	0	0	0	0
IKU3C	1500	0.7	0	0	0	0	0	0	0	IKU3P	1500	73.5	0	0	0	0	0	0
IKU3C	1510	0.4	0	0	0	0	0	0	0	IKU3P	1510	83.1	0	0	0	0	0	0
IKU3C	1520	0.2	0	0	0	0	0	0	0	IKU3P	1520	92.9	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	0	IKU3P	1530	102.8	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	112.7	0	0	0	0	0	0
<b>Dec-23 (126d 12/29/23); CSize 50; IKZ3 1424.00</b>																		
IKZ3C	1300	129.2	0	0	0	0	0	0	0	IKZ3P	1300	1.1	0	0	0	0	0	0
IKZ3C	1320	110.6	0	0	0	0	0	0	0	IKZ3P	1320	2.3	0	0	0	0	0	0
IKZ3C	1340	92.7	0	0	0	0	0	0	0	IKZ3P	1340	4.2	0	0	0	0	0	0
IKZ3C	1360	75.9	0	0	0	0	0	0	0	IKZ3P	1360	7.1	0	0	0	0	0	0
IKZ3C	1380	60.5	0	0	0	0	0	0	0	IKZ3P	1380	11.6	0	0	0	0	0	0
IKZ3C	1400	46.9	0	0	0	0	0	0	0	IKZ3P	1400	17.7	0	0	0	0	0	0
IKZ3C	1420	35.2	0	0	0	0	0	0	0	IKZ3P	1420	25.8	0	0	0	0	0	0
IKZ3C	1440	25.6	0	0	0	0	0	0	0	IKZ3P	1440	36	0	0	0	0	0	0
IKZ3C	1460	18	0	0	0	0	0	0	0	IKZ3P	1460	48.1	0	0	0	0	0	0
IKZ3C	1480	12.2	0	0	0	0	0	0	0	IKZ3P	1480	62.1	0	0	0	0	0	0
IKZ3C	1500	7.9	0	0	0	0	0	0	0	IKZ3P	1500	77.7	0	0	0	0	0	0
IKZ3C	1520	5	0	0	0	0	0	0	0	IKZ3P	1520	94.5	0	0	0	0	0	0
<b>Mar-24 (217d 3/29/24); CSize 50; IKH4 1417.50</b>																		
IKH4C	1360	74.8	0	0	0	0	0	0	0	IKH4P	1360	15.9	0	0	0	0	0	0
IKH4C	1380	61.4	0	0	0	0	0	0	0	IKH4P	1380	22.2	0	0	0	0	0	0
IKH4C	1400	49.6	0	0	0	0	0	0	0	IKH4P	1400	29.9	0	0	0	0	0	0
IKH4C	1420	39.3	0	0	0	0	0	0	0	IKH4P	1420	39.3	0	0	0	0	0	0
IKH4C	1440	30.5	0	0	0	0	0	0	0	IKH4P	1440	50.1	0	0	0	0	0	0
IKH4C	1460	23.2	0	0	0	0	0	0	0	IKH4P	1460	62.5	0	0	0	0	0	0
IKH4C	1480	17.3	0	0	0	0	0	0	0	IKH4P	1480	76.2	0	0	0	0	0	0
IKH4C	1500	12.7	0	0	0	0	0	0	0	IKH4P	1500	91.2	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	9.11	7.06
JULY PUT	9.11	7.06
MEAN	9.11	7.06

Implied volatility for ATM	Previous day	1D%CHG
AUGUST CALL	9.16	7.04
AUGUST PUT	9.16	7.04
MEAN	9.16	7.04

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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