

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	1,458.0	0.50	1,459.0	1463.00	1453.00	4981	32,554
SEP 23	1,441.5	0.00	1,443.0	1446.00	1437.00	185	1,264
DEC 23	1,442.5	-0.50	1,447.5	1447.50	1439.00	26	289
MAR 24	1,434.0	-1.00	1,436.5	1439.00	1431.50	27	118

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Aug-23 (15d 8/30/23); CSize 50; IKQ3 1460.00</b>																		
IKQ3C	1320	137.8	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	127.8	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	117.9	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	107.9	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	98	0	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	88.1	0	0	0	0	0	0	0	IKQ3P	1370	0.3	0	0	0	0	0	0
IKQ3C	1380	78.4	0	0	0	0	0	0	0	IKQ3P	1380	0.5	0	0	0	0	0	0
IKQ3C	1390	68.8	0	0	0	0	22	0	0	IKQ3P	1390	0.9	0	0	0	0	0	0
IKQ3C	1400	59.5	0	0	0	0	20	0	0	IKQ3P	1400	1.6	0	0	0	0	0	0
IKQ3C	1410	50.6	0	0	0	0	24	0	0	IKQ3P	1410	2.7	0	0	0	0	80	0
IKQ3C	1420	42.2	0	0	0	0	20	0	0	IKQ3P	1420	4.3	0	0	0	0	160	0
IKQ3C	1430	28.2	0	0	0	0	65	0	0	IKQ3P	1430	6.5	0	0	0	0	140	0
IKQ3C	1440	18	0	0	0	0	44	0	0	IKQ3P	1440	9.5	0	0	0	0	50	0
IKQ3C	1450	20.9	0	0	0	0	42	0	0	IKQ3P	1450	13.3	0	0	0	0	100	0
IKQ3C	1460	16.1	0	0	0	0	20	0	0	IKQ3P	1460	18.1	0	0	0	0	64	0
IKQ3C	1470	7.5	0	0	0	0	1	0	0	IKQ3P	1470	23.8	0	0	0	0	80	0
IKQ3C	1480	8.4	0	0	0	0	0	0	0	IKQ3P	1480	22.7	0	0	0	0	120	0
IKQ3C	1490	5.8	0	0	0	0	0	0	0	IKQ3P	1490	37.8	0	0	0	0	0	0
IKQ3C	1500	3.9	0	0	0	0	0	0	0	IKQ3P	1500	45.8	0	0	0	0	0	0
IKQ3C	1510	2.5	0	0	0	0	0	0	0	IKQ3P	1510	54.4	0	0	0	0	0	0
IKQ3C	1520	1.6	0	0	0	0	0	0	0	IKQ3P	1520	63.5	0	0	0	0	0	0
IKQ3C	1530	0.9	0	0	0	0	0	0	0	IKQ3P	1530	72.8	0	0	0	0	0	0
<b>Sep-23 (45d 9/29/23); CSize 50; IKU3 1443.00</b>																		
IKU3C	1300	141.4	0	0	0	0	0	0	0	IKU3P	1300	0.5	0	0	0	0	0	0
IKU3C	1310	131.7	0	0	0	0	0	0	0	IKU3P	1310	0.7	0	0	0	0	0	0
IKU3C	1320	122.1	0	0	0	0	0	0	0	IKU3P	1320	1.1	0	0	0	0	0	0
IKU3C	1330	112.6	0	0	0	0	0	0	0	IKU3P	1330	1.6	0	0	0	0	0	0
IKU3C	1340	103.3	0	0	0	0	0	0	0	IKU3P	1340	2.2	0	0	0	0	0	0
IKU3C	1350	94.2	0	0	0	0	0	0	0	IKU3P	1350	3.1	0	0	0	0	0	0
IKU3C	1360	85.4	0	0	0	0	0	0	0	IKU3P	1360	4.2	0	0	0	0	0	0
IKU3C	1370	76.8	0	0	0	0	0	0	0	IKU3P	1370	5.6	0	0	0	0	0	0
IKU3C	1380	68.6	0	0	0	0	0	0	0	IKU3P	1380	7.4	0	0	0	0	0	0
IKU3C	1390	60.9	0	0	0	0	0	0	0	IKU3P	1390	9.6	0	0	0	0	0	0
IKU3C	1400	53.5	0	0	0	0	0	0	0	IKU3P	1400	12.2	0	0	0	0	0	0
IKU3C	1410	46.7	0	0	0	0	0	0	0	IKU3P	1410	15.3	0	0	0	0	0	0
IKU3C	1420	40.3	0	0	0	0	0	0	0	IKU3P	1420	18.9	0	0	0	0	0	0
IKU3C	1430	34.6	0	0	0	0	0	0	0	IKU3P	1430	23.1	0	0	0	0	0	0
IKU3C	1440	29.3	0	0	0	0	0	0	0	IKU3P	1440	27.8	0	0	0	0	0	0
IKU3C	1450	24.6	0	0	0	0	0	0	0	IKU3P	1450	33.1	0	0	0	0	0	0
IKU3C	1460	20.5	0	0	0	0	0	0	0	IKU3P	1460	38.9	0	0	0	0	0	0
IKU3C	1470	16.9	0	0	0	0	0	0	0	IKU3P	1470	45.2	0	0	0	0	0	0
IKU3C	1480	13.7	0	0	0	0	0	0	0	IKU3P	1480	52.1	0	0	0	0	0	0
IKU3C	1490	11.1	0	0	0	0	0	0	0	IKU3P	1490	59.4	0	0	0	0	0	0
IKU3C	1500	8.8	0	0	0	0	0	0	0	IKU3P	1500	67.1	0	0	0	0	0	0
IKU3C	1510	7	0	0	0	0	0	0	0	IKU3P	1510	75.2	0	0	0	0	0	0
IKU3C	1520	5.4	0	0	0	0	0	0	0	IKU3P	1520	83.6	0	0	0	0	0	0
IKU3C	1530	4.2	0	0	0	0	0	0	0	IKU3P	1530	92.3	0	0	0	0	0	0
IKU3C	1540	3.2	0	0	0	0	0	0	0	IKU3P	1540	101.3	0	0	0	0	0	0
<b>Dec-23 (136d 12/29/23); CSize 50; IKZ3 1445.00</b>																		
IKZ3C	1300	147.2	0	0	0	0	0	0	0	IKZ3P	1300	6.4	0	0	0	0	0	0
IKZ3C	1320	130.3	0	0	0	0	0	0	0	IKZ3P	1320	9.2	0	0	0	0	0	0
IKZ3C	1340	114.1	0	0	0	0	0	0	0	IKZ3P	1340	12.9	0	0	0	0	0	0
IKZ3C	1360	99	0	0	0	0	0	0	0	IKZ3P	1360	17.5	0	0	0	0	0	0
IKZ3C	1380	85	0	0	0	0	0	0	0	IKZ3P	1380	23.2	0	0	0	0	0	0
IKZ3C	1400	72.1	0	0	0	0	0	0	0	IKZ3P	1400	30.1	0	0	0	0	0	0
IKZ3C	1420	60.5	0	0	0	0	0	0	0	IKZ3P	1420	38.2	0	0	0	0	0	0
IKZ3C	1440	50.1	0	0	0	0	0	0	0	IKZ3P	1440	47.7	0	0	0	0	0	0
IKZ3C	1460	41.1	0	0	0	0	0	0	0	IKZ3P	1460	58.4	0	0	0	0	0	0
IKZ3C	1480	33.2	0	0	0	0	0	0	0	IKZ3P	1480	70.3	0	0	0	0	0	0
IKZ3C	1500	26.6	0	0	0	0	0	0	0	IKZ3P	1500	83.4	0	0	0	0	0	0
<b>Mar-24 (227d 3/29/24); CSize 50; IKH4 1437.00</b>																		
IKH4C	1360	103.7	0	0	0	0	0	0	0	IKH4P	1360	31.1	0	0	0	0	0	0
IKH4C	1380	91.1	0	0	0	0	0	0	0	IKH4P	1380	38.2	0	0	0	0	0	0
IKH4C	1400	79.6	0	0	0	0	0	0	0	IKH4P	1400	46.3	0	0	0	0	0	0
IKH4C	1420	69	0	0	0	0	0	0	0	IKH4P	1420	55.3	0	0	0	0	0	0
IKH4C	1440	59.5	0	0	0	0	0	0	0	IKH4P	1440	65.4	0	0	0	0	0	0
IKH4C	1460	50.9	0	0	0	0	0	0	0	IKH4P	1460	76.4	0	0	0	0	0	0
IKH4C	1480	43.2	0	0	0	0	0	0	0	IKH4P	1480	88.3	0	0	0	0	0	0
IKH4C	1500	36.5	0	0	0	0	0	0	0	IKH4P	1500	101.2	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	13.97	13.05	7.05
JULY PUT	14.03	14.06	-0.21
MEAN	14.00	13.56	3.28

	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	14.05	14.04	0.07
AUGUST PUT	14.05	14.04	0.07
MEAN	14.05	14.04	0.07

Source: Bloomberg

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