

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	1,431.5	-4.50	1,435.5	1446.50	1428.00	12374	33,682
OCT 23	1,431.5	--	--	--	--	--	--
DEC 23	1,432.0	-6.50	1,440.0	1448.50	1430.50	21	519
MAR 24	1,423.0	-6.50	1,430.5	1439.00	1422.00	86	297

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Sep-23 (28d 9/29/23); CSize 50; IKU3 1431.50</b>																		
IKU3C	1300	131.6	0	0	0	0	0	0	0	IKU3P	1300	0.4	0	0	0	0	0	0
IKU3C	1310	121.9	0	0	0	0	0	0	0	IKU3P	1310	0.7	0	0	0	0	0	0
IKU3C	1320	112.3	0	0	0	0	0	0	0	IKU3P	1320	1	0	0	0	0	0	0
IKU3C	1330	102.8	0	0	0	0	0	0	0	IKU3P	1330	1.6	0	0	0	0	0	0
IKU3C	1340	93.5	0	0	0	0	0	0	0	IKU3P	1340	2.3	0	0	0	0	0	0
IKU3C	1350	84.5	0	0	0	0	0	0	0	IKU3P	1350	3.2	0	0	0	0	0	0
IKU3C	1360	75.7	0	0	0	0	0	0	0	IKU3P	1360	4.4	0	0	0	0	0	0
IKU3C	1370	67.4	0	0	0	0	0	0	0	IKU3P	1370	6	0	0	0	0	0	0
IKU3C	1380	59.4	0	0	0	0	0	0	0	IKU3P	1380	8	0	0	0	0	0	0
IKU3C	1390	51.8	0	0	0	0	0	0	0	IKU3P	1390	10.5	0	0	0	0	0	0
IKU3C	1400	44.8	0	0	0	0	0	0	0	IKU3P	1400	13.4	0	0	0	0	0	0
IKU3C	1410	43	0	0	0	0	50	0	0	IKU3P	1410	16.9	0	0	0	0	0	0
IKU3C	1420	32.5	0	0	0	0	60	0	0	IKU3P	1420	12.4	0	0	0	0	1	0
IKU3C	1430	26.9	0	0	0	0	44	0	0	IKU3P	1430	25.7	0	0	0	0	10	0
IKU3C	1440	19.9	0	0	0	0	4	0	0	IKU3P	1440	16	0	0	0	0	59	14
IKU3C	1450	16.4	0	0	0	0	0	0	0	IKU3P	1450	36.9	0	0	0	0	42	0
IKU3C	1460	12.9	0	0	0	0	0	0	0	IKU3P	1460	43.3	0	0	0	0	0	0
IKU3C	1470	11.9	0	0	0	0	0	0	0	IKU3P	1470	50.3	0	0	0	0	0	0
IKU3C	1480	9.4	0	0	0	0	0	0	0	IKU3P	1480	57.7	0	0	0	0	0	0
IKU3C	1490	7.3	0	0	0	0	0	0	0	IKU3P	1490	65.6	0	0	0	0	0	0
IKU3C	1500	5.6	0	0	0	0	0	0	0	IKU3P	1500	73.9	0	0	0	0	0	0
IKU3C	1510	4.2	0	0	0	0	0	0	0	IKU3P	1510	82.6	0	0	0	0	0	0
IKU3C	1520	3.2	0	0	0	0	0	0	0	IKU3P	1520	91.5	0	0	0	0	0	0
IKU3C	1530	2.3	0	0	0	0	0	0	0	IKU3P	1530	100.6	0	0	0	0	0	0
IKU3C	1540	1.7	0	0	0	0	0	0	0	IKU3P	1540	109.9	0	0	0	0	0	0
<b>Oct-23 (60d 10/31/23); CSize 50; IKV3 1431.50</b>																		
IKV3C	1370	0	0	0	0	0	0	0	0	IKV3P	1370	0	0	0	0	0	0	0
IKV3C	1380	0	0	0	0	0	0	0	0	IKV3P	1380	0	0	0	0	0	0	0
IKV3C	1390	0	0	0	0	0	0	0	0	IKV3P	1390	0	0	0	0	0	0	0
IKV3C	1400	0	0	0	0	0	0	0	0	IKV3P	1400	0	0	0	0	0	0	0
IKV3C	1410	0	0	0	0	0	0	0	0	IKV3P	1410	0	0	0	0	0	0	0
IKV3C	1420	0	0	0	0	0	0	0	0	IKV3P	1420	0	0	0	0	0	0	0
IKV3C	1430	0	0	0	0	0	0	0	0	IKV3P	1430	0	0	0	0	0	0	0
IKV3C	1440	0	0	0	0	0	0	0	0	IKV3P	1440	0	0	0	0	0	0	0
IKV3C	1450	0	0	0	0	0	0	0	0	IKV3P	1450	0	0	0	0	0	0	0
IKV3C	1460	0	0	0	0	0	0	0	0	IKV3P	1460	0	0	0	0	0	0	0
IKV3C	1470	0	0	0	0	0	0	0	0	IKV3P	1470	0	0	0	0	0	0	0
IKV3C	1480	0	0	0	0	0	0	0	0	IKV3P	1480	0	0	0	0	0	0	0
IKV3C	1490	0	0	0	0	0	0	0	0	IKV3P	1490	0	0	0	0	0	0	0
<b>Dec-23 (119d 12/29/23); CSize 50; IKZ3 1432.00</b>																		
IKZ3C	1300	140.4	0	0	0	0	0	0	0	IKZ3P	1300	9.8	0	0	0	0	0	0
IKZ3C	1320	124.2	0	0	0	0	0	0	0	IKZ3P	1320	13.4	0	0	0	0	0	0
IKZ3C	1340	109	0	0	0	0	0	0	0	IKZ3P	1340	17.9	0	0	0	0	0	0
IKZ3C	1360	94.7	0	0	0	0	0	0	0	IKZ3P	1360	23.5	0	0	0	0	0	0
IKZ3C	1380	81.5	0	0	0	0	0	0	0	IKZ3P	1380	30.1	0	0	0	0	0	0
IKZ3C	1400	69.5	0	0	0	0	0	0	0	IKZ3P	1400	37.8	0	0	0	0	0	0
IKZ3C	1420	58.7	0	0	0	0	0	0	0	IKZ3P	1420	46.8	0	0	0	0	0	0
IKZ3C	1440	49	0	0	0	0	0	0	0	IKZ3P	1440	56.9	0	0	0	0	0	0
IKZ3C	1460	40.6	0	0	0	0	0	0	0	IKZ3P	1460	68.3	0	0	0	0	0	0
IKZ3C	1480	33.2	0	0	0	0	0	0	0	IKZ3P	1480	80.7	0	0	0	0	0	0
IKZ3C	1500	26.9	0	0	0	0	0	0	0	IKZ3P	1500	94.2	0	0	0	0	0	0
IKZ3C	1520	21.6	0	0	0	0	0	0	0	IKZ3P	1520	108.6	0	0	0	0	0	0
<b>Mar-24 (210d 3/29/24); CSize 50; IKH4 1423.00</b>																		
IKH4C	1360	102.7	0	0	0	0	0	0	0	IKH4P	1360	40.8	0	0	0	0	0	0
IKH4C	1380	90.9	0	0	0	0	0	0	0	IKH4P	1380	48.7	0	0	0	0	0	0
IKH4C	1400	80.1	0	0	0	0	0	0	0	IKH4P	1400	57.5	0	0	0	0	0	0
IKH4C	1420	70.2	0	0	0	0	0	0	0	IKH4P	1420	67.3	0	0	0	0	0	0
IKH4C	1440	61.2	0	0	0	0	0	0	0	IKH4P	1440	77.9	0	0	0	0	0	0
IKH4C	1460	53	0	0	0	0	0	0	0	IKH4P	1460	89.4	0	0	0	0	0	0
IKH4C	1480	45.7	0	0	0	0	0	0	0	IKH4P	1480	101.7	0	0	0	0	0	0
IKH4C	1500	39.2	0	0	0	0	0	0	0	IKH4P	1500	114.8	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	7.87	8.03	-1.99
JULY PUT	19.78	8.03	146.33
MEAN	13.83	8.03	72.17

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	15.81	8.82	79.25
AUGUST PUT	14.80	7.74	91.21
MEAN	15.31	8.28	84.84

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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