

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	1,439.0	8.50	1,431.5	1442.00	1429.00	8419	31,314
OCT 23	1,440.0	9.00	1,432.0	1442.00	1430.00	142	231
DEC 23	1,441.5	9.50	1,435.0	1443.50	1433.00	46	567
MAR 24	1,431.5	10.00	1,423.5	1431.50	1423.50	13	304

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Sep-23 (22d 9/29/23); CSize 50; IKU3 1437.00</b>																		
IKU3C	1300	138.7	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	128.8	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	118.8	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	108.9	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	98.9	0	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	89.1	0	0	0	0	0	0	0	IKU3P	1350	0.3	0	0	0	0	0	0
IKU3C	1360	79.3	0	0	0	0	0	0	0	IKU3P	1360	0.5	0	0	0	0	0	0
IKU3C	1370	69.8	0	0	0	0	0	0	0	IKU3P	1370	0.9	0	0	0	0	0	0
IKU3C	1380	60.5	0	0	0	0	0	0	0	IKU3P	1380	1.6	0	0	0	0	0	0
IKU3C	1390	51.5	0	0	0	0	0	0	0	IKU3P	1390	2.6	0	0	0	0	0	0
IKU3C	1400	43.1	0	0	0	0	0	0	0	IKU3P	1400	4.1	0	0	0	0	0	0
IKU3C	1410	35.3	0	0	0	0	50	0	0	IKU3P	1410	6.3	0	0	0	0	0	0
IKU3C	1420	28.2	0	0	0	0	60	0	0	IKU3P	1420	9.2	0	0	0	0	1	0
IKU3C	1430	22	0	0	0	0	44	0	0	IKU3P	1430	13	0	0	0	0	10	0
IKU3C	1440	16.7	0	0	0	0	4	0	0	IKU3P	1440	17.7	0	0	0	0	59	0
IKU3C	1450	12.3	0	0	0	0	0	0	0	IKU3P	1450	23.3	0	0	0	0	64	20
IKU3C	1460	8.8	0	0	0	0	0	0	0	IKU3P	1460	29.8	0	0	0	0	20	0
IKU3C	1470	6.1	0	0	0	0	0	0	0	IKU3P	1470	37.1	0	0	0	0	0	0
IKU3C	1480	4.1	0	0	0	0	0	0	0	IKU3P	1480	45	0	0	0	0	0	0
IKU3C	1490	2.7	0	0	0	0	0	0	0	IKU3P	1490	53.6	0	0	0	0	0	0
IKU3C	1500	1.7	0	0	0	0	0	0	0	IKU3P	1500	62.6	0	0	0	0	0	0
IKU3C	1510	1	0	0	0	0	0	0	0	IKU3P	1510	71.9	0	0	0	0	0	0
IKU3C	1520	0.6	0	0	0	0	0	0	0	IKU3P	1520	81.4	0	0	0	0	0	0
IKU3C	1530	0.3	0	0	0	0	0	0	0	IKU3P	1530	91.2	0	0	0	0	0	0
IKU3C	1540	0.2	0	0	0	0	0	0	0	IKU3P	1540	101	0	0	0	0	0	0
<b>Oct-23 (54d 10/31/23); CSize 50; IKV3 1438.00</b>																		
IKV3C	1370	74.4	0	0	0	0	0	0	0	IKV3P	1370	4.7	0	0	0	0	0	0
IKV3C	1380	66.1	0	0	0	0	0	0	0	IKV3P	1380	6.3	0	0	0	0	0	0
IKV3C	1390	58.2	0	0	0	0	0	0	0	IKV3P	1390	8.4	0	0	0	0	0	0
IKV3C	1400	50.7	0	0	0	0	0	0	0	IKV3P	1400	10.9	0	0	0	0	0	0
IKV3C	1410	43.8	0	0	0	0	0	0	0	IKV3P	1410	14	0	0	0	0	0	0
IKV3C	1420	37.5	0	0	0	0	0	0	0	IKV3P	1420	17.6	0	0	0	0	0	0
IKV3C	1430	31.7	0	0	0	0	0	0	0	IKV3P	1430	21.8	0	0	0	0	0	0
IKV3C	1440	26.5	0	0	0	0	0	0	0	IKV3P	1440	26.5	0	0	0	0	0	0
IKV3C	1450	21.9	0	0	0	0	0	0	0	IKV3P	1450	31.9	0	0	0	0	0	0
IKV3C	1460	17.9	0	0	0	0	0	0	0	IKV3P	1460	37.8	0	0	0	0	0	0
IKV3C	1470	14.5	0	0	0	0	0	0	0	IKV3P	1470	44.3	0	0	0	0	0	0
IKV3C	1480	11.5	0	0	0	0	0	0	0	IKV3P	1480	51.4	0	0	0	0	0	0
IKV3C	1490	9.1	0	0	0	0	0	0	0	IKV3P	1490	58.9	0	0	0	0	0	0
IKV3C	1500	7.1	0	0	0	0	0	0	0	IKV3P	1500	66.8	0	0	0	0	0	0
<b>Dec-23 (113d 12/29/23); CSize 50; IKZ3 1441.00</b>																		
IKZ3C	1300	142.5	0	0	0	0	0	0	0	IKZ3P	1300	2.4	0	0	0	0	0	0
IKZ3C	1320	124.3	0	0	0	0	0	0	0	IKZ3P	1320	4	0	0	0	0	0	0
IKZ3C	1340	106.9	0	0	0	0	0	0	0	IKZ3P	1340	6.4	0	0	0	0	0	0
IKZ3C	1360	90.5	0	0	0	0	0	0	0	IKZ3P	1360	9.8	0	0	0	0	0	0
IKZ3C	1380	75.3	0	0	0	0	0	0	0	IKZ3P	1380	14.4	0	0	0	0	0	0
IKZ3C	1400	61.6	0	0	0	0	0	0	0	IKZ3P	1400	20.5	0	0	0	0	0	0
IKZ3C	1420	49.3	0	0	0	0	0	0	0	IKZ3P	1420	28	0	0	0	0	0	0
IKZ3C	1440	38.8	0	0	0	0	0	0	0	IKZ3P	1440	37.3	0	0	0	0	0	0
IKZ3C	1460	29.8	0	0	0	0	0	0	0	IKZ3P	1460	48.1	0	0	0	0	0	0
IKZ3C	1480	22.4	0	0	0	0	0	0	0	IKZ3P	1480	60.6	0	0	0	0	0	0
IKZ3C	1500	16.5	0	0	0	0	0	0	0	IKZ3P	1500	74.4	0	0	0	0	0	0
IKZ3C	1520	11.9	0	0	0	0	0	0	0	IKZ3P	1520	89.6	0	0	0	0	0	0
<b>Mar-24 (204d 3/29/24); CSize 50; IKH4 1420.00</b>																		
IKH4C	1360	91.9	0	0	0	0	0	0	0	IKH4P	1360	21.6	0	0	0	0	0	0
IKH4C	1380	78.7	0	0	0	0	0	0	0	IKH4P	1380	28.1	0	0	0	0	0	0
IKH4C	1400	66.7	0	0	0	0	0	0	0	IKH4P	1400	35.7	0	0	0	0	0	0
IKH4C	1420	55.9	0	0	0	0	0	0	0	IKH4P	1420	44.6	0	0	0	0	0	0
IKH4C	1440	46.3	0	0	0	0	0	0	0	IKH4P	1440	54.7	0	0	0	0	0	0
IKH4C	1460	37.9	0	0	0	0	0	0	0	IKH4P	1460	65.9	0	0	0	0	0	0
IKH4C	1480	30.7	0	0	0	0	0	0	0	IKH4P	1480	78.4	0	0	0	0	0	0
IKH4C	1500	24.6	0	0	0	0	0	0	0	IKH4P	1500	91.9	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
AUGUST CALL	11.95	4.82
AUGUST PUT	11.95	5.19
MEAN	11.95	5.01

Implied volatility for ATM	Previous day	1D%CHG
SEPTEMBER CALL	11.94	4.55
SEPTEMBER PUT	11.94	4.55
MEAN	11.94	4.55

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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