

Underlying Instrument - FKLI

| Cont | Sett | Change | Open | High | Low | Volm | Open Int |
|--------|---------|--------|---------|---------|---------|------|----------|
| SEP 23 | 1,440.5 | 1.50 | 1,438.0 | 1445.00 | 1421.50 | 4762 | 31,520 |
| OCT 23 | 1,441.0 | 1.00 | 1,436.0 | 1445.00 | 1427.00 | 111 | 217 |
| DEC 23 | 1,443.0 | 1.50 | 1,438.0 | 1447.50 | 1438.00 | 65 | 577 |
| MAR 24 | 1,433.0 | 1.50 | 1,420.0 | 1436.50 | 1420.00 | 14 | 304 |

| Calls | | | | | | | | | | Puts | | | | | | | | |
|-------------------------------------------------------|--------|-------|-----|------|-----|------|------|------|---|--------|--------|------|-----|------|-----|------|------|------|
| Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICl | | Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICl |
| Sep-23 (21d 9/29/23); CSize 50; IKU3 1439.00 | | | | | | | | | | | | | | | | | | |
| IKU3C | 1300 | 140.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1300 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1310 | 130.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1310 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1320 | 120.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1320 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1330 | 110.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1330 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1340 | 100.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1340 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1350 | 90.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1350 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1360 | 80.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1360 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1370 | 70.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1370 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1380 | 60.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1380 | 0.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1390 | 50.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1390 | 0.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1400 | 41.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1400 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1410 | 32.6 | 0 | 0 | 0 | 0 | 50 | 0 | 0 | IKU3P | 1410 | 2.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1420 | 25.5 | 0 | 0 | 0 | 0 | 80 | 20 | 0 | IKU3P | 1420 | 4 | 0 | 0 | 0 | 0 | 1 | 0 |
| IKU3C | 1430 | 17.5 | 0 | 0 | 0 | 0 | 64 | 20 | 0 | IKU3P | 1430 | 7 | 0 | 0 | 0 | 0 | 10 | 0 |
| IKU3C | 1440 | 11.8 | 0 | 0 | 0 | 0 | 4 | 0 | 0 | IKU3P | 1440 | 11.3 | 0 | 0 | 0 | 0 | 59 | 0 |
| IKU3C | 1450 | 7.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1450 | 16.9 | 0 | 0 | 0 | 0 | 64 | 0 |
| IKU3C | 1460 | 4.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1460 | 23.9 | 0 | 0 | 0 | 0 | 20 | 0 |
| IKU3C | 1470 | 2.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1470 | 31.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1480 | 1.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1480 | 40.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1490 | 0.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1490 | 50 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1500 | 0.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1500 | 59.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1510 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1510 | 69.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1520 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1520 | 79.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1530 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1530 | 89.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1540 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1540 | 99.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| Oct-23 (53d 10/31/23); CSize 50; IKV3 1439.50 | | | | | | | | | | | | | | | | | | |
| IKV3C | 1370 | 71.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKV3P | 1370 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKV3C | 1380 | 62.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKV3P | 1380 | 1.7 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKV3C | 1390 | 53.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKV3P | 1390 | 2.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKV3C | 1400 | 45.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKV3P | 1400 | 4.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKV3C | 1410 | 37.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKV3P | 1410 | 6.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKV3C | 1420 | 30.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKV3P | 1420 | 9.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKV3C | 1430 | 24 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKV3P | 1430 | 13 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKV3C | 1440 | 18.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKV3P | 1440 | 17.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKV3C | 1450 | 14 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKV3P | 1450 | 22.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKV3C | 1460 | 10.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKV3P | 1460 | 29.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKV3C | 1470 | 7.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKV3P | 1470 | 36.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKV3C | 1480 | 5.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKV3P | 1480 | 43.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKV3C | 1490 | 3.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKV3P | 1490 | 52.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKV3C | 1500 | 2.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKV3P | 1500 | 61 | 0 | 0 | 0 | 0 | 0 | 0 |
| Dec-23 (112d 12/29/23); CSize 50; IKZ3 1443.00 | | | | | | | | | | | | | | | | | | |
| IKZ3C | 1300 | 141.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1300 | 0.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1320 | 122.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1320 | 0.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1340 | 103.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1340 | 1.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1360 | 85.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1360 | 2.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1380 | 67.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1380 | 5.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1400 | 52.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1400 | 9.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1420 | 38.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1420 | 16 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1440 | 27.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1440 | 24.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1460 | 18.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1460 | 35.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1480 | 12 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1480 | 48.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1500 | 7.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1500 | 63.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1520 | 4.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1520 | 80.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| Mar-24 (203d 3/29/24); CSize 50; IKH4 1433.00 | | | | | | | | | | | | | | | | | | |
| IKH4C | 1360 | 80.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1360 | 9.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1380 | 66 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1380 | 13.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1400 | 52.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1400 | 20.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1420 | 41 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1420 | 28.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1440 | 31.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1440 | 38.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1460 | 23.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1460 | 49.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1480 | 16.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1480 | 62.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1500 | 11.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1500 | 77.5 | 0 | 0 | 0 | 0 | 0 | 0 |

| Implied volatility for ATM | Previous day | 1D%CHG |
|----------------------------|--------------|--------|
| AUGUST CALL | 8.20 | 11.95 |
| AUGUST PUT | 8.20 | 11.95 |
| MEAN | 8.20 | 11.95 |

| | 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 |
|----------------------------|--------------|--------|
| SEPTEMBER CALL | 8.19 | 11.94 |
| SEPTEMBER PUT | 8.22 | 11.94 |
| MEAN | 8.21 | 11.94 |

Source: Bloomberg

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