

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	1,441.5	-10.00	1,452.0	1454.00	1441.50	6889	41,803
OCT 23	1,444.5	-8.50	1,453.5	1456.00	1444.00	288	1,200
DEC 23	1,445.0	-9.50	1,457.0	1457.00	1445.00	70	171
MAR 24	1,434.5	-9.00	1,441.0	1441.00	1434.50	58	415

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Sep-23 (7d 9/29/23); CSize 50; IKU3 1440.50</b>																	
IKU3C	1300	141.4	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	131.4	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	121.4	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	111.4	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	101.4	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	91.4	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	81.5	0	0	0	0	0	0	IKU3P	1360	0.1	0	0	0	0	0	0
IKU3C	1370	71.5	0	0	0	0	0	0	IKU3P	1370	0.1	0	0	0	0	0	0
IKU3C	1380	61.5	0	0	0	0	0	0	IKU3P	1380	0.1	0	0	0	0	0	0
IKU3C	1390	51.5	0	0	0	0	0	0	IKU3P	1390	0.1	0	0	0	0	0	0
IKU3C	1400	41.5	0	0	0	0	0	0	IKU3P	1400	0.1	0	0	0	0	0	0
IKU3C	1410	31.7	0	0	0	0	50	0	IKU3P	1410	0.3	0	0	0	0	0	0
IKU3C	1420	22.5	0	0	0	0	90	0	IKU3P	1420	1	0	0	0	0	1	0
IKU3C	1430	14.3	0	0	0	0	84	0	IKU3P	1430	2.8	0	0	0	0	10	0
IKU3C	1440	7.9	0	0	0	0	4	0	IKU3P	1440	6.4	0	0	0	0	59	0
IKU3C	1450	3.7	0	0	0	0	0	0	IKU3P	1450	12.2	0	0	0	0	84	0
IKU3C	1460	1.4	0	0	0	0	0	0	IKU3P	1460	19.9	0	0	0	0	20	0
IKU3C	1470	0.4	0	0	0	0	0	0	IKU3P	1470	28.9	0	0	0	0	0	0
IKU3C	1480	0.1	0	0	0	0	0	0	IKU3P	1480	38.6	0	0	0	0	0	0
IKU3C	1490	0.1	0	0	0	0	0	0	IKU3P	1490	48.5	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	IKU3P	1500	58.5	0	0	0	0	0	0
IKU3C	1510	0.1	0	0	0	0	0	0	IKU3P	1510	68.5	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	IKU3P	1520	78.5	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	IKU3P	1530	88.4	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	IKU3P	1540	98.4	0	0	0	0	0	0
<b>Oct-23 (39d 10/31/23); CSize 50; IKV3 1443.50</b>																	
IKV3C	1370	74.7	0	0	0	0	0	0	IKV3P	1370	0.4	0	0	0	0	0	0
IKV3C	1380	65.1	0	0	0	0	0	0	IKV3P	1380	0.8	0	0	0	0	0	0
IKV3C	1390	55.8	0	0	0	0	0	0	IKV3P	1390	1.5	0	0	0	0	0	0
IKV3C	1400	46.9	0	0	0	0	0	0	IKV3P	1400	2.5	0	0	0	0	0	0
IKV3C	1410	38.5	0	0	0	0	0	0	IKV3P	1410	4.1	0	0	0	0	0	0
IKV3C	1420	30.9	0	0	0	0	0	0	IKV3P	1420	6.5	0	0	0	0	0	0
IKV3C	1430	24.1	0	0	0	0	20	20	IKV3P	1430	9.6	0	0	0	0	0	0
IKV3C	1440	18.2	0	0	0	0	20	20	IKV3P	1440	13.7	0	0	0	0	0	0
IKV3C	1450	13.3	0	0	0	0	0	0	IKV3P	1450	18.8	0	0	0	0	4	4
IKV3C	1460	9.4	0	0	0	0	0	0	IKV3P	1460	24.9	0	0	0	0	24	0
IKV3C	1470	6.4	0	0	0	0	0	0	IKV3P	1470	31.8	0	0	0	0	20	0
IKV3C	1480	4.2	0	0	0	0	0	0	IKV3P	1480	39.6	0	0	0	0	0	0
IKV3C	1490	2.7	0	0	0	0	0	0	IKV3P	1490	48	0	0	0	0	0	0
IKV3C	1500	1.6	0	0	0	0	0	0	IKV3P	1500	56.9	0	0	0	0	0	0
IKV3C	1510	0.9	0	0	0	0	0	0	IKV3P	1510	66.2	0	0	0	0	0	0
IKV3C	1520	0.5	0	0	0	0	0	0	IKV3P	1520	75.8	0	0	0	0	0	0
<b>Dec-23 (98d 12/29/23); CSize 50; IKZ3 1445.00</b>																	
IKZ3C	1300	143.9	0	0	0	0	0	0	IKZ3P	1300	0.2	0	0	0	0	0	0
IKZ3C	1320	124.3	0	0	0	0	0	0	IKZ3P	1320	0.4	0	0	0	0	0	0
IKZ3C	1340	105.1	0	0	0	0	0	0	IKZ3P	1340	1	0	0	0	0	0	0
IKZ3C	1360	86.5	0	0	0	0	0	0	IKZ3P	1360	2.2	0	0	0	0	0	0
IKZ3C	1380	69	0	0	0	0	0	0	IKZ3P	1380	4.5	0	0	0	0	0	0
IKZ3C	1400	53	0	0	0	0	0	0	IKZ3P	1400	8.4	0	0	0	0	0	0
IKZ3C	1420	39	0	0	0	0	0	0	IKZ3P	1420	14.2	0	0	0	0	0	0
IKZ3C	1440	27.4	0	0	0	0	0	0	IKZ3P	1440	22.4	0	0	0	0	0	0
IKZ3C	1460	18.3	0	0	0	0	0	0	IKZ3P	1460	33.1	0	0	0	0	0	0
IKZ3C	1480	11.5	0	0	0	0	0	0	IKZ3P	1480	46.2	0	0	0	0	0	0
IKZ3C	1500	6.9	0	0	0	0	0	0	IKZ3P	1500	61.4	0	0	0	0	0	0
IKZ3C	1520	3.9	0	0	0	0	0	0	IKZ3P	1520	78.2	0	0	0	0	0	0
<b>Mar-24 (189d 3/29/24); CSize 50; IKH4 1434.50</b>																	
IKH4C	1360	81.8	0	0	0	0	0	0	IKH4P	1360	8.5	0	0	0	0	0	0
IKH4C	1380	66.7	0	0	0	0	0	0	IKH4P	1380	13.1	0	0	0	0	0	0
IKH4C	1400	53.2	0	0	0	0	0	0	IKH4P	1400	19.2	0	0	0	0	0	0
IKH4C	1420	41.3	0	0	0	0	0	0	IKH4P	1420	27.1	0	0	0	0	0	0
IKH4C	1440	31.3	0	0	0	0	0	0	IKH4P	1440	36.7	0	0	0	0	0	0
IKH4C	1460	23.1	0	0	0	0	0	0	IKH4P	1460	48.2	0	0	0	0	0	0
IKH4C	1480	16.6	0	0	0	0	0	0	IKH4P	1480	61.3	0	0	0	0	0	0
IKH4C	1500	11.6	0	0	0	0	0	0	IKH4P	1500	76	0	0	0	0	0	0

Implied volatility for ATM			
		Previous day	1D%CHG
SEPTEMBER CALL	8.38	6.19	35.38
SEPTEMBER PUT	8.38	6.19	35.38
MEAN	8.38	6.19	35.38

	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
OCTOBER CALL	8.35	6.17	35.33
OCTOBER PUT	8.35	6.17	35.33
MEAN	8.35	6.17	35.33

Source: Bloomberg

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