

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	1,457.0	9.00	1,449.5	1459.00	1448.00	9186	38,069
OCT 23	1,459.0	8.50	1,449.5	1460.00	1449.50	219	386
DEC 23	1,460.0	9.50	1,450.0	1460.50	1450.00	130	783
MAR 24	1,448.0	9.00	1,439.5	1449.00	1439.50	212	344

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Sep-23 (11d 9/29/23); CSize 50; IKU3 1457.00</b>																	
IKU3C	1300	156.8	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	146.8	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	136.9	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	126.9	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	116.9	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	107	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	97.1	0	0	0	0	0	0	IKU3P	1360	0.2	0	0	0	0	0	0
IKU3C	1370	87.3	0	0	0	0	0	0	IKU3P	1370	0.4	0	0	0	0	0	0
IKU3C	1380	77.6	0	0	0	0	0	0	IKU3P	1380	0.7	0	0	0	0	0	0
IKU3C	1390	68.1	0	0	0	0	0	0	IKU3P	1390	1.2	0	0	0	0	0	0
IKU3C	1400	58.9	0	0	0	0	0	0	IKU3P	1400	2	0	0	0	0	0	0
IKU3C	1410	50.1	0	0	0	0	50	0	IKU3P	1410	3.2	0	0	0	0	0	0
IKU3C	1420	41.9	0	0	0	0	90	0	IKU3P	1420	4.9	0	0	0	0	1	0
IKU3C	1430	34.3	0	0	0	0	84	0	IKU3P	1430	7.3	0	0	0	0	10	0
IKU3C	1440	27.4	0	0	0	0	4	0	IKU3P	1440	10.4	0	0	0	0	59	0
IKU3C	1450	16.8	0	0	0	0	0	0	IKU3P	1450	14.4	0	0	0	0	84	0
IKU3C	1460	16.3	0	0	0	0	0	0	IKU3P	1460	19.3	0	0	0	0	20	0
IKU3C	1470	12.1	0	0	0	0	0	0	IKU3P	1470	25.1	0	0	0	0	0	0
IKU3C	1480	8.7	0	0	0	0	0	0	IKU3P	1480	31.7	0	0	0	0	0	0
IKU3C	1490	6.1	0	0	0	0	0	0	IKU3P	1490	39	0	0	0	0	0	0
IKU3C	1500	4.1	0	0	0	0	0	0	IKU3P	1500	47.1	0	0	0	0	0	0
IKU3C	1510	2.7	0	0	0	0	0	0	IKU3P	1510	55.7	0	0	0	0	0	0
IKU3C	1520	1.7	0	0	0	0	0	0	IKU3P	1520	64.7	0	0	0	0	0	0
IKU3C	1530	1.1	0	0	0	0	0	0	IKU3P	1530	74	0	0	0	0	0	0
IKU3C	1540	0.6	0	0	0	0	0	0	IKU3P	1540	83.5	0	0	0	0	0	0
<b>Oct-23 (43d 10/31/23); CSize 50; IKV3 1459.00</b>																	
IKV3C	1370	93.6	0	0	0	0	0	0	IKV3P	1370	5	0	0	0	0	0	0
IKV3C	1380	85.2	0	0	0	0	0	0	IKV3P	1380	6.5	0	0	0	0	0	0
IKV3C	1390	77	0	0	0	0	0	0	IKV3P	1390	8.3	0	0	0	0	0	0
IKV3C	1400	69.2	0	0	0	0	0	0	IKV3P	1400	10.4	0	0	0	0	0	0
IKV3C	1410	61.8	0	0	0	0	0	0	IKV3P	1410	13	0	0	0	0	0	0
IKV3C	1420	54.8	0	0	0	0	0	0	IKV3P	1420	16	0	0	0	0	0	0
IKV3C	1430	48.3	0	0	0	0	0	0	IKV3P	1430	19.4	0	0	0	0	0	0
IKV3C	1440	42.3	0	0	0	0	0	0	IKV3P	1440	23.3	0	0	0	0	0	0
IKV3C	1450	36.7	0	0	0	0	0	0	IKV3P	1450	27.7	0	0	0	0	0	0
IKV3C	1460	31.6	0	0	0	0	0	0	IKV3P	1460	32.6	0	0	0	0	0	0
IKV3C	1470	27.1	0	0	0	0	0	0	IKV3P	1470	38	0	0	0	0	0	0
IKV3C	1480	23	0	0	0	0	0	0	IKV3P	1480	43.9	0	0	0	0	0	0
IKV3C	1490	19.3	0	0	0	0	0	0	IKV3P	1490	50.2	0	0	0	0	0	0
IKV3C	1500	16.2	0	0	0	0	0	0	IKV3P	1500	57	0	0	0	0	0	0
IKV3C	1510	13.4	0	0	0	0	0	0	IKV3P	1510	64.2	0	0	0	0	0	0
IKV3C	1520	0	0	0	0	0	0	0	IKV3P	1520	0	0	0	0	0	0	0
<b>Dec-23 (102d 12/29/23); CSize 50; IKZ3 1460.00</b>																	
IKZ3C	1300	162.9	0	0	0	0	0	0	IKZ3P	1300	4.3	0	0	0	0	0	0
IKZ3C	1320	145.1	0	0	0	0	0	0	IKZ3P	1320	6.4	0	0	0	0	0	0
IKZ3C	1340	128.1	0	0	0	0	0	0	IKZ3P	1340	9.2	0	0	0	0	0	0
IKZ3C	1360	112	0	0	0	0	0	0	IKZ3P	1360	12.9	0	0	0	0	0	0
IKZ3C	1380	96.9	0	0	0	0	0	0	IKZ3P	1380	17.6	0	0	0	0	0	0
IKZ3C	1400	82.9	0	0	0	0	0	0	IKZ3P	1400	23.4	0	0	0	0	0	0
IKZ3C	1420	70.1	0	0	0	0	0	0	IKZ3P	1420	30.4	0	0	0	0	0	0
IKZ3C	1440	58.5	0	0	0	0	0	0	IKZ3P	1440	38.7	0	0	0	0	0	0
IKZ3C	1460	48.3	0	0	0	0	0	0	IKZ3P	1460	48.3	0	0	0	0	0	0
IKZ3C	1480	39.4	0	0	0	0	0	0	IKZ3P	1480	59.2	0	0	0	0	0	0
IKZ3C	1500	31.7	0	0	0	0	0	0	IKZ3P	1500	71.3	0	0	0	0	0	0
IKZ3C	1520	25.2	0	0	0	0	0	0	IKZ3P	1520	84.6	0	0	0	0	0	0
<b>Mar-24 (193d 3/29/24); CSize 50; IKH4 1448.00</b>																	
IKH4C	1360	115.4	0	0	0	0	0	0	IKH4P	1360	28.9	0	0	0	0	0	0
IKH4C	1380	102.3	0	0	0	0	0	0	IKH4P	1380	35.5	0	0	0	0	0	0
IKH4C	1400	90.2	0	0	0	0	0	0	IKH4P	1400	43	0	0	0	0	0	0
IKH4C	1420	79	0	0	0	0	0	0	IKH4P	1420	51.5	0	0	0	0	0	0
IKH4C	1440	68.8	0	0	0	0	0	0	IKH4P	1440	60.9	0	0	0	0	0	0
IKH4C	1460	59.5	0	0	0	0	0	0	IKH4P	1460	71.3	0	0	0	0	0	0
IKH4C	1480	51.1	0	0	0	0	0	0	IKH4P	1480	82.6	0	0	0	0	0	0
IKH4C	1500	43.6	0	0	0	0	0	0	IKH4P	1500	94.8	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
SEPTEMBER CALL	14.36	7.49
SEPTEMBER PUT	15.60	7.49
MEAN	14.98	7.49

	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	15.59	7.52
OCTOBER PUT	15.59	8.76
MEAN	15.59	8.14

Source: Bloomberg

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