

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	1,455.0	-2.00	1,456.0	1456.50	1451.00	4996	40,975
OCT 23	1,456.0	-2.00	1,456.5	1457.50	1454.00	43	737
DEC 23	1,456.5	-1.50	1,458.0	1458.50	1454.50	11	791
MAR 24	1,447.0	-1.00	1,446.0	1447.50	1443.50	24	374

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Sep-23 (9d 9/29/23); CSize 50; IKU3 1453.00</b>																		
IKU3C	1300	154.9	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	144.9	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	134.9	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	124.9	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	114.9	0	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	104.9	0	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	94.9	0	0	0	0	0	0	0	IKU3P	1360	0.1	0	0	0	0	0	0
IKU3C	1370	84.9	0	0	0	0	0	0	0	IKU3P	1370	0.1	0	0	0	0	0	0
IKU3C	1380	74.9	0	0	0	0	0	0	0	IKU3P	1380	0.1	0	0	0	0	0	0
IKU3C	1390	65	0	0	0	0	0	0	0	IKU3P	1390	0.1	0	0	0	0	0	0
IKU3C	1400	55	0	0	0	0	0	0	0	IKU3P	1400	0.1	0	0	0	0	0	0
IKU3C	1410	45	0	0	0	0	50	0	0	IKU3P	1410	0.1	0	0	0	0	0	0
IKU3C	1420	35.3	0	0	0	0	90	0	0	IKU3P	1420	0.3	0	0	0	0	1	0
IKU3C	1430	26	0	0	0	0	84	0	0	IKU3P	1430	1	0	0	0	0	10	0
IKU3C	1440	17.6	0	0	0	0	4	0	0	IKU3P	1440	2.6	0	0	0	0	59	0
IKU3C	1450	10.8	0	0	0	0	0	0	0	IKU3P	1450	5.8	0	0	0	0	84	0
IKU3C	1460	5.8	0	0	0	0	0	0	0	IKU3P	1460	10.8	0	0	0	0	20	0
IKU3C	1470	2.7	0	0	0	0	0	0	0	IKU3P	1470	17.7	0	0	0	0	0	0
IKU3C	1480	1.1	0	0	0	0	0	0	0	IKU3P	1480	26.1	0	0	0	0	0	0
IKU3C	1490	0.4	0	0	0	0	0	0	0	IKU3P	1490	35.3	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	0	IKU3P	1500	45.1	0	0	0	0	0	0
IKU3C	1510	0.1	0	0	0	0	0	0	0	IKU3P	1510	55	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	65	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	0	IKU3P	1530	74.9	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	84.9	0	0	0	0	0	0
<b>Oct-23 (41d 10/31/23); CSize 50; IKV3 1454.50</b>																		
IKV3C	1370	85.9	0	0	0	0	0	0	0	IKV3P	1370	0.2	0	0	0	0	0	0
IKV3C	1380	76.2	0	0	0	0	0	0	0	IKV3P	1380	0.5	0	0	0	0	0	0
IKV3C	1390	66.6	0	0	0	0	0	0	0	IKV3P	1390	0.9	0	0	0	0	0	0
IKV3C	1400	57.3	0	0	0	0	0	0	0	IKV3P	1400	1.5	0	0	0	0	0	0
IKV3C	1410	48.5	0	0	0	0	0	0	0	IKV3P	1410	2.6	0	0	0	0	0	0
IKV3C	1420	40.1	0	0	0	0	0	0	0	IKV3P	1420	4.2	0	0	0	0	0	0
IKV3C	1430	32.4	0	0	0	0	0	0	0	IKV3P	1430	6.5	0	0	0	0	0	0
IKV3C	1440	25.5	0	0	0	0	0	0	0	IKV3P	1440	9.6	0	0	0	0	0	0
IKV3C	1450	19.5	0	0	0	0	0	0	0	IKV3P	1450	13.6	0	0	0	0	0	0
IKV3C	1460	14.5	0	0	0	0	0	0	0	IKV3P	1460	18.5	0	0	0	0	24	24
IKV3C	1470	10.5	0	0	0	0	0	0	0	IKV3P	1470	25	0	0	0	0	20	20
IKV3C	1480	7.3	0	0	0	0	0	0	0	IKV3P	1480	31.2	0	0	0	0	0	0
IKV3C	1490	4.9	0	0	0	0	0	0	0	IKV3P	1490	38.8	0	0	0	0	0	0
IKV3C	1500	3.2	0	0	0	0	0	0	0	IKV3P	1500	47	0	0	0	0	0	0
IKV3C	1510	2	0	0	0	0	0	0	0	IKV3P	1510	55.8	0	0	0	0	0	0
IKV3C	1520	1.2	0	0	0	0	0	0	0	IKV3P	1520	65	0	0	0	0	0	0
<b>Dec-23 (100d 12/29/23); CSize 50; IKZ3 1456.50</b>																		
IKZ3C	1300	155.2	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1320	135.6	0	0	0	0	0	0	0	IKZ3P	1320	0.3	0	0	0	0	0	0
IKZ3C	1340	116.2	0	0	0	0	0	0	0	IKZ3P	1340	0.7	0	0	0	0	0	0
IKZ3C	1360	97.2	0	0	0	0	0	0	0	IKZ3P	1360	1.6	0	0	0	0	0	0
IKZ3C	1380	79.1	0	0	0	0	0	0	0	IKZ3P	1380	3.3	0	0	0	0	0	0
IKZ3C	1400	62.3	0	0	0	0	0	0	0	IKZ3P	1400	6.3	0	0	0	0	0	0
IKZ3C	1420	47.2	0	0	0	0	0	0	0	IKZ3P	1420	11	0	0	0	0	0	0
IKZ3C	1440	34.2	0	0	0	0	0	0	0	IKZ3P	1440	17.9	0	0	0	0	0	0
IKZ3C	1460	23.7	0	0	0	0	0	0	0	IKZ3P	1460	27.1	0	0	0	0	0	0
IKZ3C	1480	15.6	0	0	0	0	0	0	0	IKZ3P	1480	38.9	0	0	0	0	0	0
IKZ3C	1500	9.7	0	0	0	0	0	0	0	IKZ3P	1500	52.8	0	0	0	0	0	0
IKZ3C	1520	5.7	0	0	0	0	0	0	0	IKZ3P	1520	68.7	0	0	0	0	0	0
<b>Mar-24 (191d 3/29/24); CSize 50; IKH4 1447.00</b>																		
IKH4C	1360	92.2	0	0	0	0	0	0	0	IKH4P	1360	6.7	0	0	0	0	0	0
IKH4C	1380	76.3	0	0	0	0	0	0	0	IKH4P	1380	10.5	0	0	0	0	0	0
IKH4C	1400	61.9	0	0	0	0	0	0	0	IKH4P	1400	15.6	0	0	0	0	0	0
IKH4C	1420	49	0	0	0	0	0	0	0	IKH4P	1420	22.5	0	0	0	0	0	0
IKH4C	1440	37.9	0	0	0	0	0	0	0	IKH4P	1440	31	0	0	0	0	0	0
IKH4C	1460	28.6	0	0	0	0	0	0	0	IKH4P	1460	41.3	0	0	0	0	0	0
IKH4C	1480	21	0	0	0	0	0	0	0	IKH4P	1480	53.4	0	0	0	0	0	0
IKH4C	1500	15	0	0	0	0	0	0	0	IKH4P	1500	67.1	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
SEPTEMBER CALL	8.39	13.83
SEPTEMBER PUT	8.39	13.83
MEAN	8.39	13.83

	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	13.82
OCTOBER PUT	8.37	13.82
MEAN	8.36	13.82

Source: Bloomberg

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