

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	1,448.5	7.00	1,441.5	1449.50	1438.00	5549	40,242
OCT 23	1,451.0	6.50	1,444.0	1451.50	1440.50	796	1,700
DEC 23	1,451.5	6.50	1,442.5	1452.00	1442.50	62	795
MAR 24	1,441.5	7.00	1,430.5	1441.50	1430.50	7	412

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Sep-23 (4d 9/29/23); CSize 50; IKU3 1448.50</b>																	
IKU3C	1300	148.4	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	138.4	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	128.4	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	118.4	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	108.4	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	98.4	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	88.5	0	0	0	0	0	0	IKU3P	1360	0.1	0	0	0	0	0	0
IKU3C	1370	78.5	0	0	0	0	0	0	IKU3P	1370	0.1	0	0	0	0	0	0
IKU3C	1380	68.5	0	0	0	0	0	0	IKU3P	1380	0.1	0	0	0	0	0	0
IKU3C	1390	58.5	0	0	0	0	0	0	IKU3P	1390	0.1	0	0	0	0	0	0
IKU3C	1400	48.5	0	0	0	0	0	0	IKU3P	1400	0.1	0	0	0	0	0	0
IKU3C	1410	38.6	0	0	0	0	50	0	IKU3P	1410	0.1	0	0	0	0	0	0
IKU3C	1420	28.8	0	0	0	0	90	0	IKU3P	1420	0.3	0	0	0	0	1	0
IKU3C	1430	19.7	0	0	0	0	84	0	IKU3P	1430	1.2	0	0	0	0	10	0
IKU3C	1440	12	0	0	0	0	4	0	IKU3P	1440	3.5	0	0	0	0	59	0
IKU3C	1450	6.2	0	0	0	0	0	0	IKU3P	1450	7.7	0	0	0	0	84	0
IKU3C	1460	2.7	0	0	0	0	0	0	IKU3P	1460	14.2	0	0	0	0	20	0
IKU3C	1470	0.9	0	0	0	0	0	0	IKU3P	1470	22.4	0	0	0	0	0	0
IKU3C	1480	0.3	0	0	0	0	0	0	IKU3P	1480	31.7	0	0	0	0	0	0
IKU3C	1490	0.1	0	0	0	0	0	0	IKU3P	1490	41.5	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	IKU3P	1500	51.5	0	0	0	0	0	0
IKU3C	1510	0.1	0	0	0	0	0	0	IKU3P	1510	61.5	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	IKU3P	1520	71.5	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	IKU3P	1530	81.5	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	IKU3P	1540	91.5	0	0	0	0	0	0
<b>Oct-23 (36d 10/31/23); CSize 50; IKV3 1451.00</b>																	
IKV3C	1370	81	0	0	0	0	0	0	IKV3P	1370	0.3	0	0	0	0	0	0
IKV3C	1380	71.4	0	0	0	0	0	0	IKV3P	1380	0.6	0	0	0	0	0	0
IKV3C	1390	61.9	0	0	0	0	0	0	IKV3P	1390	1.1	0	0	0	0	0	0
IKV3C	1400	52.8	0	0	0	0	0	0	IKV3P	1400	2	0	0	0	0	0	0
IKV3C	1410	44.1	0	0	0	0	0	0	IKV3P	1410	3.3	0	0	0	0	0	0
IKV3C	1420	36.1	0	0	0	0	0	0	IKV3P	1420	5.2	0	0	0	0	0	0
IKV3C	1430	28.8	0	0	0	0	20	0	IKV3P	1430	7.8	0	0	0	0	0	0
IKV3C	1440	22.3	0	0	0	0	20	0	IKV3P	1440	11.3	0	0	0	0	0	0
IKV3C	1450	16.8	0	0	0	0	20	20	IKV3P	1450	14.5	0	0	0	0	24	20
IKV3C	1460	12.3	0	0	0	0	0	0	IKV3P	1460	18.5	0	0	0	0	54	30
IKV3C	1470	8.6	0	0	0	0	0	0	IKV3P	1470	27.6	0	0	0	0	20	0
IKV3C	1480	5.9	0	0	0	0	0	0	IKV3P	1480	34.8	0	0	0	0	0	0
IKV3C	1490	3.9	0	0	0	0	0	0	IKV3P	1490	42.7	0	0	0	0	0	0
IKV3C	1500	2.5	0	0	0	0	0	0	IKV3P	1500	51.3	0	0	0	0	0	0
IKV3C	1510	1.5	0	0	0	0	0	0	IKV3P	1510	60.3	0	0	0	0	0	0
IKV3C	1520	0.9	0	0	0	0	0	0	IKV3P	1520	69.7	0	0	0	0	0	0
<b>Dec-23 (95d 12/29/23); CSize 50; IKZ3 1451.50</b>																	
IKZ3C	1300	150.4	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1320	130.8	0	0	0	0	0	0	IKZ3P	1320	0.4	0	0	0	0	0	0
IKZ3C	1340	111.5	0	0	0	0	0	0	IKZ3P	1340	0.9	0	0	0	0	0	0
IKZ3C	1360	92.8	0	0	0	0	0	0	IKZ3P	1360	2	0	0	0	0	0	0
IKZ3C	1380	75	0	0	0	0	0	0	IKZ3P	1380	4.1	0	0	0	0	0	0
IKZ3C	1400	58.6	0	0	0	0	0	0	IKZ3P	1400	7.5	0	0	0	0	0	0
IKZ3C	1420	44	0	0	0	0	0	0	IKZ3P	1420	12.8	0	0	0	0	0	0
IKZ3C	1440	31.7	0	0	0	0	0	0	IKZ3P	1440	20.3	0	0	0	0	0	0
IKZ3C	1460	21.8	0	0	0	0	0	0	IKZ3P	1460	30.2	0	0	0	0	0	0
IKZ3C	1480	14.2	0	0	0	0	0	0	IKZ3P	1480	42.5	0	0	0	0	0	0
IKZ3C	1500	8.8	0	0	0	0	0	0	IKZ3P	1500	56.9	0	0	0	0	0	0
IKZ3C	1520	5.2	0	0	0	0	0	0	IKZ3P	1520	73.1	0	0	0	0	0	0
<b>Mar-24 (186d 3/29/24); CSize 50; IKH4 1441.50</b>																	
IKH4C	1360	88.2	0	0	0	0	0	0	IKH4P	1360	8	0	0	0	0	0	0
IKH4C	1380	72.8	0	0	0	0	0	0	IKH4P	1380	12.3	0	0	0	0	0	0
IKH4C	1400	58.8	0	0	0	0	0	0	IKH4P	1400	18	0	0	0	0	0	0
IKH4C	1420	46.5	0	0	0	0	0	0	IKH4P	1420	25.3	0	0	0	0	0	0
IKH4C	1440	35.9	0	0	0	0	0	0	IKH4P	1440	34.4	0	0	0	0	0	0
IKH4C	1460	27	0	0	0	0	0	0	IKH4P	1460	45.2	0	0	0	0	0	0
IKH4C	1480	19.9	0	0	0	0	0	0	IKH4P	1480	57.7	0	0	0	0	0	0
IKH4C	1500	14.2	0	0	0	0	0	0	IKH4P	1500	71.7	0	0	0	0	0	0

Implied volatility for ATM			
	Previous day	1D%CHG	
SEPTEMBER CALL	8.66	8.38	3.34
SEPTEMBER PUT	8.66	8.38	3.34
MEAN	8.66	8.38	3.34

	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	8.65	8.35	3.59
OCTOBER PUT	7.87	8.35	-5.75
MEAN	8.26	8.35	-1.08

Source: Bloomberg

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