

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	1,438.0	3.00	1,436.0	1440.50	1431.50	5317	32,243
OCT 23	1,439.0	2.50	1,437.5	1441.00	1433.50	51	219
DEC 23	1,441.0	2.50	1,439.5	1442.50	1435.00	43	619
MAR 24	1,431.0	3.00	1,428.0	1432.50	1425.00	39	322

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Sep-23 (17d 9/29/23); CSize 50; IKU3 1440.50																		
IKU3C	1300	137.8	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	127.8	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	117.9	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	107.9	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	98	0	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	88.1	0	0	0	0	0	0	0	IKU3P	1350	0.2	0	0	0	0	0	0
IKU3C	1360	78.3	0	0	0	0	0	0	0	IKU3P	1360	0.5	0	0	0	0	0	0
IKU3C	1370	68.7	0	0	0	0	0	0	0	IKU3P	1370	0.8	0	0	0	0	0	0
IKU3C	1380	59.4	0	0	0	0	0	0	0	IKU3P	1380	1.5	0	0	0	0	0	0
IKU3C	1390	50.5	0	0	0	0	0	0	0	IKU3P	1390	2.5	0	0	0	0	0	0
IKU3C	1400	42	0	0	0	0	0	0	0	IKU3P	1400	4.1	0	0	0	0	0	0
IKU3C	1410	34.2	0	0	0	0	50	0	0	IKU3P	1410	6.2	0	0	0	0	0	0
IKU3C	1420	26.7	0	0	0	0	90	0	0	IKU3P	1420	9.2	0	0	0	0	1	0
IKU3C	1430	19.9	0	0	0	0	64	0	0	IKU3P	1430	13	0	0	0	0	10	0
IKU3C	1440	15.5	0	0	0	0	4	0	0	IKU3P	1440	17.8	0	0	0	0	59	0
IKU3C	1450	11.5	0	0	0	0	0	0	0	IKU3P	1450	21.9	0	0	0	0	84	20
IKU3C	1460	8.1	0	0	0	0	0	0	0	IKU3P	1460	30.1	0	0	0	0	20	0
IKU3C	1470	5.6	0	0	0	0	0	0	0	IKU3P	1470	37.5	0	0	0	0	0	0
IKU3C	1480	3.7	0	0	0	0	0	0	0	IKU3P	1480	45.6	0	0	0	0	0	0
IKU3C	1490	2.3	0	0	0	0	0	0	0	IKU3P	1490	54.3	0	0	0	0	0	0
IKU3C	1500	1.4	0	0	0	0	0	0	0	IKU3P	1500	63.4	0	0	0	0	0	0
IKU3C	1510	0.9	0	0	0	0	0	0	0	IKU3P	1510	72.8	0	0	0	0	0	0
IKU3C	1520	0.5	0	0	0	0	0	0	0	IKU3P	1520	82.4	0	0	0	0	0	0
IKU3C	1530	0.3	0	0	0	0	0	0	0	IKU3P	1530	92.1	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	102	0	0	0	0	0	0
Oct-23 (49d 10/31/23); CSize 50; IKV3 1442.00																		
IKV3C	1370	74.6	0	0	0	0	0	0	0	IKV3P	1370	5.9	0	0	0	0	0	0
IKV3C	1380	66.5	0	0	0	0	0	0	0	IKV3P	1380	7.8	0	0	0	0	0	0
IKV3C	1390	58.9	0	0	0	0	0	0	0	IKV3P	1390	10.1	0	0	0	0	0	0
IKV3C	1400	51.6	0	0	0	0	0	0	0	IKV3P	1400	12.8	0	0	0	0	0	0
IKV3C	1410	44.9	0	0	0	0	0	0	0	IKV3P	1410	16	0	0	0	0	0	0
IKV3C	1420	38.7	0	0	0	0	0	0	0	IKV3P	1420	19.8	0	0	0	0	0	0
IKV3C	1430	33	0	0	0	0	0	0	0	IKV3P	1430	24.1	0	0	0	0	0	0
IKV3C	1440	27.9	0	0	0	0	0	0	0	IKV3P	1440	28.9	0	0	0	0	0	0
IKV3C	1450	23.4	0	0	0	0	0	0	0	IKV3P	1450	34.3	0	0	0	0	0	0
IKV3C	1460	19.4	0	0	0	0	0	0	0	IKV3P	1460	40.3	0	0	0	0	0	0
IKV3C	1470	15.9	0	0	0	0	0	0	0	IKV3P	1470	46.8	0	0	0	0	0	0
IKV3C	1480	12.9	0	0	0	0	0	0	0	IKV3P	1480	53.7	0	0	0	0	0	0
IKV3C	1490	10.4	0	0	0	0	0	0	0	IKV3P	1490	61.1	0	0	0	0	0	0
IKV3C	1500	8.2	0	0	0	0	0	0	0	IKV3P	1500	69	0	0	0	0	0	0
Dec-23 (108d 12/29/23); CSize 50; IKZ3 1441.00																		
IKZ3C	1300	143.4	0	0	0	0	0	0	0	IKZ3P	1300	3.7	0	0	0	0	0	0
IKZ3C	1320	125.7	0	0	0	0	0	0	0	IKZ3P	1320	5.8	0	0	0	0	0	0
IKZ3C	1340	108.8	0	0	0	0	0	0	0	IKZ3P	1340	8.7	0	0	0	0	0	0
IKZ3C	1360	92.9	0	0	0	0	0	0	0	IKZ3P	1360	12.7	0	0	0	0	0	0
IKZ3C	1380	78.2	0	0	0	0	0	0	0	IKZ3P	1380	17.8	0	0	0	0	0	0
IKZ3C	1400	64.9	0	0	0	0	0	0	0	IKZ3P	1400	24.3	0	0	0	0	0	0
IKZ3C	1420	53	0	0	0	0	0	0	0	IKZ3P	1420	32.1	0	0	0	0	0	0
IKZ3C	1440	42.5	0	0	0	0	0	0	0	IKZ3P	1440	41.5	0	0	0	0	0	0
IKZ3C	1460	33.6	0	0	0	0	0	0	0	IKZ3P	1460	52.4	0	0	0	0	0	0
IKZ3C	1480	26	0	0	0	0	0	0	0	IKZ3P	1480	64.7	0	0	0	0	0	0
IKZ3C	1500	19.9	0	0	0	0	0	0	0	IKZ3P	1500	78.3	0	0	0	0	0	0
IKZ3C	1520	14.9	0	0	0	0	0	0	0	IKZ3P	1520	93.1	0	0	0	0	0	0
Mar-24 (199d 3/29/24); CSize 50; IKH4 1431.00																		
IKH4C	1360	96.6	0	0	0	0	0	0	0	IKH4P	1360	26.8	0	0	0	0	0	0
IKH4C	1380	83.8	0	0	0	0	0	0	0	IKH4P	1380	33.7	0	0	0	0	0	0
IKH4C	1400	72.1	0	0	0	0	0	0	0	IKH4P	1400	41.7	0	0	0	0	0	0
IKH4C	1420	61.5	0	0	0	0	0	0	0	IKH4P	1420	50.7	0	0	0	0	0	0
IKH4C	1440	52.1	0	0	0	0	0	0	0	IKH4P	1440	60.9	0	0	0	0	0	0
IKH4C	1460	43.6	0	0	0	0	0	0	0	IKH4P	1460	72.1	0	0	0	0	0	0
IKH4C	1480	36.3	0	0	0	0	0	0	0	IKH4P	1480	84.4	0	0	0	0	0	0
IKH4C	1500	29.9	0	0	0	0	0	0	0	IKH4P	1500	97.7	0	0	0	0	0	0

Implied volatility for ATM			
	Current	Previous day	1D%CHG
SEPTEMBER CALL	13.19	7.64	72.64
SEPTEMBER PUT	13.56	7.64	77.49
MEAN	13.38	7.64	75.07

	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			
	Current	Previous day	1D%CHG
OCTOBER CALL	13.56	7.64	77.49
OCTOBER PUT	13.56	7.63	77.72
MEAN	13.56	7.64	77.60

Source: Bloomberg

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