

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	1,440.5	-1.50	1,441.0	1442.50	1436.00	14805	10,406
OCT 23	1,443.0	-1.50	1,443.5	1445.50	1438.50	17258	40,343
DEC 23	1,444.0	-1.50	1,444.0	1445.00	1440.50	49	802
MAR 24	1,434.0	1.00	1,430.0	1435.00	1429.50	24	459

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Sep-23 (1d 9/29/23); CSize 50; IKU3 1440.50																		
IKU3C	1300	140.5	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	130.5	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	120.5	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	110.5	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	100.5	0	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	90.5	0	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	80.5	0	0	0	0	0	0	0	IKU3P	1360	0.1	0	0	0	0	0	0
IKU3C	1370	70.5	0	0	0	0	0	0	0	IKU3P	1370	0.1	0	0	0	0	0	0
IKU3C	1380	60.5	0	0	0	0	0	0	0	IKU3P	1380	0.1	0	0	0	0	0	0
IKU3C	1390	50.5	0	0	0	0	0	0	0	IKU3P	1390	0.1	0	0	0	0	0	0
IKU3C	1400	40.5	0	0	0	0	0	0	0	IKU3P	1400	0.1	0	0	0	0	0	0
IKU3C	1410	30.5	0	0	0	0	50	0	0	IKU3P	1410	0.1	0	0	0	0	0	0
IKU3C	1420	20.5	0	0	0	0	90	0	0	IKU3P	1420	0.1	0	0	0	0	1	0
IKU3C	1430	10.7	0	0	0	0	84	0	0	IKU3P	1430	0.2	0	0	0	0	10	0
IKU3C	1440	8.9	0	0	0	0	4	0	0	IKU3P	1440	8.9	0	0	0	0	59	0
IKU3C	1450	0.3	0	0	0	0	0	0	0	IKU3P	1450	9.8	0	0	0	0	84	0
IKU3C	1460	0.1	0	0	0	0	0	0	0	IKU3P	1460	19.5	0	0	0	0	20	0
IKU3C	1470	0.1	0	0	0	0	0	0	0	IKU3P	1470	29.5	0	0	0	0	0	0
IKU3C	1480	0.1	0	0	0	0	0	0	0	IKU3P	1480	39.5	0	0	0	0	0	0
IKU3C	1490	0.1	0	0	0	0	0	0	0	IKU3P	1490	49.5	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	0	IKU3P	1500	59.5	0	0	0	0	0	0
IKU3C	1510	0.1	0	0	0	0	0	0	0	IKU3P	1510	69.5	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	79.5	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	0	IKU3P	1530	89.5	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	99.5	0	0	0	0	0	0
Oct-23 (33d 10/31/23); CSize 50; IKV3 1443.00																		
IKV3C	1370	72.9	0	0	0	0	0	0	0	IKV3P	1370	0.1	0	0	0	0	0	0
IKV3C	1380	63	0	0	0	0	0	0	0	IKV3P	1380	0.2	0	0	0	0	0	0
IKV3C	1390	53.3	0	0	0	0	0	0	0	IKV3P	1390	0.4	0	0	0	0	0	0
IKV3C	1400	43.8	0	0	0	0	0	0	0	IKV3P	1400	1	0	0	0	0	0	0
IKV3C	1410	34.9	0	0	0	0	0	0	0	IKV3P	1410	2	0	0	0	0	0	0
IKV3C	1420	27.5	0	0	0	0	20	20	0	IKV3P	1420	3.8	0	0	0	0	0	0
IKV3C	1430	19.5	0	0	0	0	40	20	0	IKV3P	1430	6.5	0	0	0	0	0	0
IKV3C	1440	13.5	0	0	0	0	40	0	0	IKV3P	1440	10.5	0	0	0	0	0	0
IKV3C	1450	8.8	0	0	0	0	20	0	0	IKV3P	1450	15.8	0	0	0	0	24	0
IKV3C	1460	5.4	0	0	0	0	0	0	0	IKV3P	1460	22.4	0	0	0	0	74	0
IKV3C	1470	3.1	0	0	0	0	0	0	0	IKV3P	1470	30	0	0	0	0	20	0
IKV3C	1480	1.7	0	0	0	0	0	0	0	IKV3P	1480	38.6	0	0	0	0	0	0
IKV3C	1490	0.8	0	0	0	0	0	0	0	IKV3P	1490	47.7	0	0	0	0	0	0
IKV3C	1500	0.4	0	0	0	0	0	0	0	IKV3P	1500	57.2	0	0	0	0	0	0
IKV3C	1510	0.2	0	0	0	0	0	0	0	IKV3P	1510	67	0	0	0	0	0	0
IKV3C	1520	0.1	0	0	0	0	0	0	0	IKV3P	1520	76.8	0	0	0	0	0	0
Dec-23 (92d 12/29/23); CSize 50; IKZ3 1444.00																		
IKZ3C	1300	142.9	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1320	123.1	0	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0
IKZ3C	1340	103.4	0	0	0	0	0	0	0	IKZ3P	1340	0.3	0	0	0	0	0	0
IKZ3C	1360	84.1	0	0	0	0	0	0	0	IKZ3P	1360	0.8	0	0	0	0	0	0
IKZ3C	1380	65.6	0	0	0	0	0	0	0	IKZ3P	1380	2.1	0	0	0	0	0	0
IKZ3C	1400	48.6	0	0	0	0	0	0	0	IKZ3P	1400	4.9	0	0	0	0	0	0
IKZ3C	1420	33.7	0	0	0	0	0	0	0	IKZ3P	1420	9.9	0	0	0	0	0	0
IKZ3C	1440	21.7	0	0	0	0	0	0	0	IKZ3P	1440	17.8	0	0	0	0	0	0
IKZ3C	1460	12.9	0	0	0	0	0	0	0	IKZ3P	1460	28.8	0	0	0	0	0	0
IKZ3C	1480	7	0	0	0	0	0	0	0	IKZ3P	1480	42.7	0	0	0	0	0	0
IKZ3C	1500	3.4	0	0	0	0	0	0	0	IKZ3P	1500	59	0	0	0	0	0	0
IKZ3C	1520	1.5	0	0	0	0	0	0	0	IKZ3P	1520	76.9	0	0	0	0	0	0
Mar-24 (183d 3/29/24); CSize 50; IKH4 1434.00																		
IKH4C	1360	77.5	0	0	0	0	0	0	0	IKH4P	1360	4.6	0	0	0	0	0	0
IKH4C	1380	61.3	0	0	0	0	0	0	0	IKH4P	1380	8.2	0	0	0	0	0	0
IKH4C	1400	46.9	0	0	0	0	0	0	0	IKH4P	1400	13.5	0	0	0	0	0	0
IKH4C	1420	34.6	0	0	0	0	0	0	0	IKH4P	1420	20.8	0	0	0	0	0	0
IKH4C	1440	24.5	0	0	0	0	0	0	0	IKH4P	1440	30.4	0	0	0	0	0	0
IKH4C	1460	16.6	0	0	0	0	0	0	0	IKH4P	1460	42.2	0	0	0	0	0	0
IKH4C	1480	10.8	0	0	0	0	0	0	0	IKH4P	1480	56	0	0	0	0	0	0
IKH4C	1500	6.7	0	0	0	0	0	0	0	IKH4P	1500	71.6	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
SEPTEMBER CALL	19.65	9.86
SEPTEMBER PUT	20.77	110.65
MEAN	20.21	104.97

	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	6.82	9.88
OCTOBER PUT	6.82	-30.97
MEAN	6.82	9.88

Source: Bloomberg

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