

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	1,438.0	-10.50	1,447.5	1449.00	1437.00	20079	38,422
OCT 23	1,440.5	-10.50	1,450.5	1451.00	1439.00	15892	13,516
DEC 23	1,441.5	-10.00	1,450.5	1450.50	1441.50	79	763
MAR 24	1,430.5	-11.00	1,438.0	1438.50	1430.50	70	461

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Sep-23 (3d 9/29/23); CSize 50; IKU3 1440.00																		
IKU3C	1300	138	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	128	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	118	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	108	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	0	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	78	0	0	0	0	0	0	0	IKU3P	1360	0.1	0	0	0	0	0	0
IKU3C	1370	68	0	0	0	0	0	0	0	IKU3P	1370	0.1	0	0	0	0	0	0
IKU3C	1380	58	0	0	0	0	0	0	0	IKU3P	1380	0.1	0	0	0	0	0	0
IKU3C	1390	48	0	0	0	0	0	0	0	IKU3P	1390	0.1	0	0	0	0	0	0
IKU3C	1400	38	0	0	0	0	0	0	0	IKU3P	1400	0.1	0	0	0	0	0	0
IKU3C	1410	28.2	0	0	0	0	50	0	0	IKU3P	1410	0.2	0	0	0	0	0	0
IKU3C	1420	18.9	0	0	0	0	90	0	0	IKU3P	1420	0.9	0	0	0	0	1	0
IKU3C	1430	19.5	0	0	0	0	84	0	0	IKU3P	1430	3	0	0	0	0	10	0
IKU3C	1440	5.2	0	0	0	0	4	0	0	IKU3P	1440	7.2	0	0	0	0	59	0
IKU3C	1450	2	0	0	0	0	0	0	0	IKU3P	1450	14	0	0	0	0	84	0
IKU3C	1460	0.6	0	0	0	0	0	0	0	IKU3P	1460	22.6	0	0	0	0	20	0
IKU3C	1470	0.1	0	0	0	0	0	0	0	IKU3P	1470	32.1	0	0	0	0	0	0
IKU3C	1480	0.1	0	0	0	0	0	0	0	IKU3P	1480	42	0	0	0	0	0	0
IKU3C	1490	0.1	0	0	0	0	0	0	0	IKU3P	1490	52	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	0	IKU3P	1500	62	0	0	0	0	0	0
IKU3C	1510	0.1	0	0	0	0	0	0	0	IKU3P	1510	72	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	82	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	0	IKU3P	1530	92	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 (35d 10/31/23); CSize 50; IKV3 1442.50																		
IKV3C	1370	71.5	0	0	0	0	0	0	0	IKV3P	1370	1.2	0	0	0	0	0	0
IKV3C	1380	62.3	0	0	0	0	0	0	0	IKV3P	1380	1.9	0	0	0	0	0	0
IKV3C	1390	53.4	0	0	0	0	0	0	0	IKV3P	1390	3.1	0	0	0	0	0	0
IKV3C	1400	45.1	0	0	0	0	0	0	0	IKV3P	1400	4.7	0	0	0	0	0	0
IKV3C	1410	37.4	0	0	0	0	0	0	0	IKV3P	1410	7	0	0	0	0	0	0
IKV3C	1420	30.3	0	0	0	0	0	0	0	IKV3P	1420	9.9	0	0	0	0	0	0
IKV3C	1430	24.1	0	0	0	0	20	0	0	IKV3P	1430	13.6	0	0	0	0	0	0
IKV3C	1440	18.7	0	0	0	0	20	0	0	IKV3P	1440	18.2	0	0	0	0	0	0
IKV3C	1450	14.2	0	0	0	0	20	20	0	IKV3P	1450	23.6	0	0	0	0	24	20
IKV3C	1460	10.5	0	0	0	0	0	0	0	IKV3P	1460	29.9	0	0	0	0	54	30
IKV3C	1470	7.5	0	0	0	0	0	0	0	IKV3P	1470	36.9	0	0	0	0	20	0
IKV3C	1480	5.3	0	0	0	0	0	0	0	IKV3P	1480	44.6	0	0	0	0	0	0
IKV3C	1490	3.6	0	0	0	0	0	0	0	IKV3P	1490	52.9	0	0	0	0	0	0
IKV3C	1500	2.4	0	0	0	0	0	0	0	IKV3P	1500	61.7	0	0	0	0	0	0
IKV3C	1510	1.5	0	0	0	0	0	0	0	IKV3P	1510	70.8	0	0	0	0	0	0
IKV3C	1520	0.9	0	0	0	0	0	0	0	IKV3P	1520	80.2	0	0	0	0	0	0
Dec-23 (94d 12/29/23); CSize 50; IKZ3 1441.00																		
IKZ3C	1300	141	0	0	0	0	0	0	0	IKZ3P	1300	0.7	0	0	0	0	0	0
IKZ3C	1320	121.9	0	0	0	0	0	0	0	IKZ3P	1320	1.4	0	0	0	0	0	0
IKZ3C	1340	103.3	0	0	0	0	0	0	0	IKZ3P	1340	2.7	0	0	0	0	0	0
IKZ3C	1360	85.7	0	0	0	0	0	0	0	IKZ3P	1360	4.9	0	0	0	0	0	0
IKZ3C	1380	69.3	0	0	0	0	0	0	0	IKZ3P	1380	8.3	0	0	0	0	0	0
IKZ3C	1400	54.5	0	0	0	0	0	0	0	IKZ3P	1400	13.3	0	0	0	0	0	0
IKZ3C	1420	41.5	0	0	0	0	0	0	0	IKZ3P	1420	20.2	0	0	0	0	0	0
IKZ3C	1440	30.6	0	0	0	0	0	0	0	IKZ3P	1440	29.1	0	0	0	0	0	0
IKZ3C	1460	21.8	0	0	0	0	0	0	0	IKZ3P	1460	40.1	0	0	0	0	0	0
IKZ3C	1480	14.9	0	0	0	0	0	0	0	IKZ3P	1480	53.1	0	0	0	0	0	0
IKZ3C	1500	9.8	0	0	0	0	0	0	0	IKZ3P	1500	67.9	0	0	0	0	0	0
IKZ3C	1520	6.2	0	0	0	0	0	0	0	IKZ3P	1520	84.1	0	0	0	0	0	0
Mar-24 (185d 3/29/24); CSize 50; IKH4 1430.00																		
IKH4C	1360	84	0	0	0	0	0	0	0	IKH4P	1360	14.6	0	0	0	0	0	0
IKH4C	1380	70	0	0	0	0	0	0	0	IKH4P	1380	20.3	0	0	0	0	0	0
IKH4C	1400	57.4	0	0	0	0	0	0	0	IKH4P	1400	27.4	0	0	0	0	0	0
IKH4C	1420	46.3	0	0	0	0	0	0	0	IKH4P	1420	36	0	0	0	0	0	0
IKH4C	1440	36.7	0	0	0	0	0	0	0	IKH4P	1440	46.1	0	0	0	0	0	0
IKH4C	1460	28.6	0	0	0	0	0	0	0	IKH4P	1460	57.7	0	0	0	0	0	0
IKH4C	1480	21.9	0	0	0	0	0	0	0	IKH4P	1480	70.6	0	0	0	0	0	0
IKH4C	1500	16.5	0	0	0	0	0	0	0	IKH4P	1500	84.8	0	0	0	0	0	0

Implied volatility for ATM			
	Current	Previous day	1D%CHG
SEPTEMBER CALL	13.25	8.66	53.00
SEPTEMBER PUT	10.26	8.66	18.48
MEAN	11.76	8.66	35.74

	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	10.26	8.65	18.61
OCTOBER PUT	10.26	7.87	30.37
MEAN	10.26	8.26	24.21

Source: Bloomberg

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