

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	1,435.0	1.50	1,437.0	1437.50	1430.50	3981	32,219
OCT 23	1,436.5	1.00	1,439.0	1439.00	1432.00	72	222
DEC 23	1,438.5	2.00	1,440.0	1440.00	1434.00	51	595
MAR 24	1,428.0	2.00	1,430.0	1430.00	1424.50	10	310

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 1438.50																		
IKU3C	1300	134.8	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	124.8	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	114.8	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	104.8	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	94.9	0	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	84.9	0	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	74.9	0	0	0	0	0	0	0	IKU3P	1360	0.1	0	0	0	0	0	0
IKU3C	1370	64.9	0	0	0	0	0	0	0	IKU3P	1370	0.1	0	0	0	0	0	0
IKU3C	1380	55	0	0	0	0	0	0	0	IKU3P	1380	0.1	0	0	0	0	0	0
IKU3C	1390	45.2	0	0	0	0	0	0	0	IKU3P	1390	0.3	0	0	0	0	0	0
IKU3C	1400	35.7	0	0	0	0	0	0	0	IKU3P	1400	0.8	0	0	0	0	0	0
IKU3C	1410	26.8	0	0	0	0	50	0	0	IKU3P	1410	1.9	0	0	0	0	0	0
IKU3C	1420	18.9	0	0	0	0	90	10	0	IKU3P	1420	3.9	0	0	0	0	1	0
IKU3C	1430	12.4	0	0	0	0	64	0	0	IKU3P	1430	7.4	0	0	0	0	10	0
IKU3C	1440	7.4	0	0	0	0	4	0	0	IKU3P	1440	12.4	0	0	0	0	59	0
IKU3C	1450	4	0	0	0	0	0	0	0	IKU3P	1450	19	0	0	0	0	84	20
IKU3C	1460	2	0	0	0	0	0	0	0	IKU3P	1460	26.9	0	0	0	0	20	0
IKU3C	1470	0.9	0	0	0	0	0	0	0	IKU3P	1470	35.8	0	0	0	0	0	0
IKU3C	1480	0.3	0	0	0	0	0	0	0	IKU3P	1480	45.3	0	0	0	0	0	0
IKU3C	1490	0.1	0	0	0	0	0	0	0	IKU3P	1490	55	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	0	IKU3P	1500	64.9	0	0	0	0	0	0
IKU3C	1510	0.1	0	0	0	0	0	0	0	IKU3P	1510	74.9	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	84.9	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	0	IKU3P	1530	94.9	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	104.8	0	0	0	0	0	0
Oct-23 (49d 10/31/23); CSize 50; IKV3 1439.00																		
IKV3C	1370	67	0	0	0	0	0	0	0	IKV3P	1370	0.8	0	0	0	0	0	0
IKV3C	1380	57.7	0	0	0	0	0	0	0	IKV3P	1380	1.4	0	0	0	0	0	0
IKV3C	1390	48.7	0	0	0	0	0	0	0	IKV3P	1390	2.4	0	0	0	0	0	0
IKV3C	1400	40.3	0	0	0	0	0	0	0	IKV3P	1400	3.9	0	0	0	0	0	0
IKV3C	1410	32.5	0	0	0	0	0	0	0	IKV3P	1410	6.1	0	0	0	0	0	0
IKV3C	1420	25.6	0	0	0	0	0	0	0	IKV3P	1420	9.1	0	0	0	0	0	0
IKV3C	1430	19.5	0	0	0	0	0	0	0	IKV3P	1430	13.1	0	0	0	0	0	0
IKV3C	1440	14.5	0	0	0	0	0	0	0	IKV3P	1440	17.9	0	0	0	0	0	0
IKV3C	1450	10.4	0	0	0	0	0	0	0	IKV3P	1450	23.8	0	0	0	0	0	0
IKV3C	1460	7.2	0	0	0	0	0	0	0	IKV3P	1460	30.6	0	0	0	0	0	0
IKV3C	1470	4.8	0	0	0	0	0	0	0	IKV3P	1470	38.1	0	0	0	0	0	0
IKV3C	1480	3.1	0	0	0	0	0	0	0	IKV3P	1480	46.4	0	0	0	0	0	0
IKV3C	1490	1.9	0	0	0	0	0	0	0	IKV3P	1490	55.2	0	0	0	0	0	0
IKV3C	1500	1.1	0	0	0	0	0	0	0	IKV3P	1500	64.4	0	0	0	0	0	0
Dec-23 (108d 12/29/23); CSize 50; IKZ3 1440.50																		
IKZ3C	1300	137.3	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1320	117.8	0	0	0	0	0	0	0	IKZ3P	1320	0.4	0	0	0	0	0	0
IKZ3C	1340	98.6	0	0	0	0	0	0	0	IKZ3P	1340	1.1	0	0	0	0	0	0
IKZ3C	1360	80.1	0	0	0	0	0	0	0	IKZ3P	1360	2.4	0	0	0	0	0	0
IKZ3C	1380	62.8	0	0	0	0	0	0	0	IKZ3P	1380	4.9	0	0	0	0	0	0
IKZ3C	1400	47.2	0	0	0	0	0	0	0	IKZ3P	1400	9.1	0	0	0	0	0	0
IKZ3C	1420	33.8	0	0	0	0	0	0	0	IKZ3P	1420	15.5	0	0	0	0	0	0
IKZ3C	1440	23	0	0	0	0	0	0	0	IKZ3P	1440	24.5	0	0	0	0	0	0
IKZ3C	1460	14.7	0	0	0	0	0	0	0	IKZ3P	1460	36	0	0	0	0	0	0
IKZ3C	1480	8.9	0	0	0	0	0	0	0	IKZ3P	1480	50	0	0	0	0	0	0
IKZ3C	1500	5	0	0	0	0	0	0	0	IKZ3P	1500	65.9	0	0	0	0	0	0
IKZ3C	1520	2.7	0	0	0	0	0	0	0	IKZ3P	1520	83.4	0	0	0	0	0	0
Mar-24 (199d 3/29/24); CSize 50; IKH4 1430.00																		
IKH4C	1360	75.1	0	0	0	0	0	0	0	IKH4P	1360	8.3	0	0	0	0	0	0
IKH4C	1380	60.2	0	0	0	0	0	0	0	IKH4P	1380	13	0	0	0	0	0	0
IKH4C	1400	47	0	0	0	0	0	0	0	IKH4P	1400	19.5	0	0	0	0	0	0
IKH4C	1420	35.6	0	0	0	0	0	0	0	IKH4P	1420	27.8	0	0	0	0	0	0
IKH4C	1440	26.2	0	0	0	0	0	0	0	IKH4P	1440	38	0	0	0	0	0	0
IKH4C	1460	18.7	0	0	0	0	0	0	0	IKH4P	1460	50.1	0	0	0	0	0	0
IKH4C	1480	12.9	0	0	0	0	0	0	0	IKH4P	1480	64	0	0	0	0	0	0
IKH4C	1500	8.6	0	0	0	0	0	0	0	IKH4P	1500	79.4	0	0	0	0	0	0

Implied volatility for ATM			
	Previous day	1D%CHG	
SEPTEMBER CALL	7.64	7.21	5.96
SEPTEMBER PUT	7.64	7.21	5.96
MEAN	7.64	7.21	5.96

Implied volatility for ATM			
	Previous day	1D%CHG	
OCTOBER CALL	7.64	7.22	5.82
OCTOBER PUT	7.63	7.22	5.68
MEAN	7.64	7.22	5.75

Source: Bloomberg

	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

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