

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	1,433.5	-7.00	1,440.0	1441.00	1432.50	3843	32,007
OCT 23	1,435.5	-5.50	1,439.5	1440.00	1434.50	75	222
DEC 23	1,436.5	-6.50	1,443.5	1443.50	1436.00	32	577
MAR 24	1,426.0	-7.00	1,427.5	1427.50	1426.00	8	307

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Sep-23 (18d 9/29/23); CSize 50; IKU3 1433.50																	
IKU3C	1300	133.3	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	123.3	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	113.3	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	103.3	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	93.3	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	83.4	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	73.4	0	0	0	0	0	0	IKU3P	1360	0.1	0	0	0	0	0	0
IKU3C	1370	63.4	0	0	0	0	0	0	IKU3P	1370	0.1	0	0	0	0	0	0
IKU3C	1380	53.5	0	0	0	0	0	0	IKU3P	1380	0.1	0	0	0	0	0	0
IKU3C	1390	43.8	0	0	0	0	0	0	IKU3P	1390	0.4	0	0	0	0	0	0
IKU3C	1400	34.4	0	0	0	0	0	0	IKU3P	1400	1	0	0	0	0	0	0
IKU3C	1410	25.7	0	0	0	0	50	0	IKU3P	1410	2.2	0	0	0	0	0	0
IKU3C	1420	18	0	0	0	0	90	10	IKU3P	1420	4.5	0	0	0	0	1	0
IKU3C	1430	11.7	0	0	0	0	64	0	IKU3P	1430	8.2	0	0	0	0	10	0
IKU3C	1440	7	0	0	0	0	4	0	IKU3P	1440	13.5	0	0	0	0	59	0
IKU3C	1450	3.8	0	0	0	0	0	0	IKU3P	1450	20.3	0	0	0	0	64	0
IKU3C	1460	1.9	0	0	0	0	0	0	IKU3P	1460	28.3	0	0	0	0	20	0
IKU3C	1470	0.8	0	0	0	0	0	0	IKU3P	1470	37.3	0	0	0	0	0	0
IKU3C	1480	0.3	0	0	0	0	0	0	IKU3P	1480	46.7	0	0	0	0	0	0
IKU3C	1490	0.1	0	0	0	0	0	0	IKU3P	1490	56.5	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	IKU3P	1500	66.4	0	0	0	0	0	0
IKU3C	1510	0.1	0	0	0	0	0	0	IKU3P	1510	76.4	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	IKU3P	1520	86.4	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	IKU3P	1530	96.3	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	IKU3P	1540	106.3	0	0	0	0	0	0
Oct-23 (50d 10/31/23); CSize 50; IKV3 1435.50																	
IKV3C	1370	65.9	0	0	0	0	0	0	IKV3P	1370	0.7	0	0	0	0	0	0
IKV3C	1380	56.6	0	0	0	0	0	0	IKV3P	1380	1.3	0	0	0	0	0	0
IKV3C	1390	47.6	0	0	0	0	0	0	IKV3P	1390	2.3	0	0	0	0	0	0
IKV3C	1400	39.2	0	0	0	0	0	0	IKV3P	1400	3.8	0	0	0	0	0	0
IKV3C	1410	31.4	0	0	0	0	0	0	IKV3P	1410	6	0	0	0	0	0	0
IKV3C	1420	24.5	0	0	0	0	0	0	IKV3P	1420	9.1	0	0	0	0	0	0
IKV3C	1430	18.5	0	0	0	0	0	0	IKV3P	1430	13.1	0	0	0	0	0	0
IKV3C	1440	13.6	0	0	0	0	0	0	IKV3P	1440	18	0	0	0	0	0	0
IKV3C	1450	9.6	0	0	0	0	0	0	IKV3P	1450	24	0	0	0	0	0	0
IKV3C	1460	6.5	0	0	0	0	0	0	IKV3P	1460	30.9	0	0	0	0	0	0
IKV3C	1470	4.3	0	0	0	0	0	0	IKV3P	1470	38.6	0	0	0	0	0	0
IKV3C	1480	2.7	0	0	0	0	0	0	IKV3P	1480	47	0	0	0	0	0	0
IKV3C	1490	1.6	0	0	0	0	0	0	IKV3P	1490	55.9	0	0	0	0	0	0
IKV3C	1500	0.9	0	0	0	0	0	0	IKV3P	1500	65.2	0	0	0	0	0	0
Dec-23 (109d 12/29/23); CSize 50; IKZ3 1436.50																	
IKZ3C	1300	135.3	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1320	115.7	0	0	0	0	0	0	IKZ3P	1320	0.3	0	0	0	0	0	0
IKZ3C	1340	96.5	0	0	0	0	0	0	IKZ3P	1340	0.9	0	0	0	0	0	0
IKZ3C	1360	77.9	0	0	0	0	0	0	IKZ3P	1360	2.2	0	0	0	0	0	0
IKZ3C	1380	60.6	0	0	0	0	0	0	IKZ3P	1380	4.6	0	0	0	0	0	0
IKZ3C	1400	44.9	0	0	0	0	0	0	IKZ3P	1400	8.8	0	0	0	0	0	0
IKZ3C	1420	31.6	0	0	0	0	0	0	IKZ3P	1420	15.3	0	0	0	0	0	0
IKZ3C	1440	21	0	0	0	0	0	0	IKZ3P	1440	24.5	0	0	0	0	0	0
IKZ3C	1460	13.1	0	0	0	0	0	0	IKZ3P	1460	36.4	0	0	0	0	0	0
IKZ3C	1480	7.6	0	0	0	0	0	0	IKZ3P	1480	50.7	0	0	0	0	0	0
IKZ3C	1500	4.1	0	0	0	0	0	0	IKZ3P	1500	67	0	0	0	0	0	0
IKZ3C	1520	2.1	0	0	0	0	0	0	IKZ3P	1520	84.8	0	0	0	0	0	0
Mar-24 (200d 3/29/24); CSize 50; IKH4 1426.00																	
IKH4C	1360	72.5	0	0	0	0	0	0	IKH4P	1360	7.6	0	0	0	0	0	0
IKH4C	1380	57.5	0	0	0	0	0	0	IKH4P	1380	12.3	0	0	0	0	0	0
IKH4C	1400	44.3	0	0	0	0	0	0	IKH4P	1400	18.7	0	0	0	0	0	0
IKH4C	1420	33	0	0	0	0	0	0	IKH4P	1420	27.1	0	0	0	0	0	0
IKH4C	1440	23.8	0	0	0	0	0	0	IKH4P	1440	37.6	0	0	0	0	0	0
IKH4C	1460	16.6	0	0	0	0	0	0	IKH4P	1460	50	0	0	0	0	0	0
IKH4C	1480	11.1	0	0	0	0	0	0	IKH4P	1480	64.2	0	0	0	0	0	0
IKH4C	1500	7.2	0	0	0	0	0	0	IKH4P	1500	79.9	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
SEPTEMBER CALL	7.21	8.20	-12.07
SEPTEMBER PUT	7.21	8.20	-12.07
MEAN	7.21	8.20	-12.07

Implied volatility for ATM		Previous day	1D%CHG
OCTOBER CALL	7.22	8.19	-11.84
OCTOBER PUT	7.22	8.22	-12.17
MEAN	7.22	8.21	-12.00

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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