

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	1,457.0	0.00	1,454.5	1457.50	1451.00	6778	40,040
OCT 23	1,458.0	-1.00	1,456.5	1459.00	1453.00	591	723
DEC 23	1,458.0	-2.00	1,458.5	1458.50	1455.50	39	787
MAR 24	1,448.0	0.00	1,445.0	1446.00	1443.00	54	359

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Sep-23 (10d 9/29/23); CSize 50; IKU3 1456.50																	
IKU3C	1300	156.9	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	146.9	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	136.9	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	126.9	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	116.9	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	106.9	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	96.9	0	0	0	0	0	0	IKU3P	1360	0.1	0	0	0	0	0	0
IKU3C	1370	87	0	0	0	0	0	0	IKU3P	1370	0.1	0	0	0	0	0	0
IKU3C	1380	77.1	0	0	0	0	0	0	IKU3P	1380	0.1	0	0	0	0	0	0
IKU3C	1390	67.3	0	0	0	0	0	0	IKU3P	1390	0.3	0	0	0	0	0	0
IKU3C	1400	57.6	0	0	0	0	0	0	IKU3P	1400	0.7	0	0	0	0	0	0
IKU3C	1410	48.3	0	0	0	0	50	0	IKU3P	1410	1.4	0	0	0	0	0	0
IKU3C	1420	39.5	0	0	0	0	90	0	IKU3P	1420	2.5	0	0	0	0	1	0
IKU3C	1430	31.3	0	0	0	0	84	0	IKU3P	1430	4.3	0	0	0	0	10	0
IKU3C	1440	24	0	0	0	0	4	0	IKU3P	1440	7	0	0	0	0	59	0
IKU3C	1450	17.7	0	0	0	0	0	0	IKU3P	1450	10.7	0	0	0	0	84	0
IKU3C	1460	12.5	0	0	0	0	0	0	IKU3P	1460	15.5	0	0	0	0	20	0
IKU3C	1470	8.5	0	0	0	0	0	0	IKU3P	1470	21.4	0	0	0	0	0	0
IKU3C	1480	5.4	0	0	0	0	0	0	IKU3P	1480	28.4	0	0	0	0	0	0
IKU3C	1490	3.3	0	0	0	0	0	0	IKU3P	1490	36.3	0	0	0	0	0	0
IKU3C	1500	1.9	0	0	0	0	0	0	IKU3P	1500	44.9	0	0	0	0	0	0
IKU3C	1510	1.1	0	0	0	0	0	0	IKU3P	1510	54	0	0	0	0	0	0
IKU3C	1520	0.6	0	0	0	0	0	0	IKU3P	1520	63.5	0	0	0	0	0	0
IKU3C	1530	0.3	0	0	0	0	0	0	IKU3P	1530	73.2	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	IKU3P	1540	83.1	0	0	0	0	0	0
Oct-23 (42d 10/31/23); CSize 50; IKV3 1457.50																	
IKV3C	1370	90.6	0	0	0	0	0	0	IKV3P	1370	3	0	0	0	0	0	0
IKV3C	1380	81.8	0	0	0	0	0	0	IKV3P	1380	4.1	0	0	0	0	0	0
IKV3C	1390	73.3	0	0	0	0	0	0	IKV3P	1390	5.5	0	0	0	0	0	0
IKV3C	1400	65.1	0	0	0	0	0	0	IKV3P	1400	7.4	0	0	0	0	0	0
IKV3C	1410	57.4	0	0	0	0	0	0	IKV3P	1410	9.6	0	0	0	0	0	0
IKV3C	1420	50.2	0	0	0	0	0	0	IKV3P	1420	12.3	0	0	0	0	0	0
IKV3C	1430	43.4	0	0	0	0	0	0	IKV3P	1430	15.5	0	0	0	0	0	0
IKV3C	1440	37.2	0	0	0	0	0	0	IKV3P	1440	19.3	0	0	0	0	0	0
IKV3C	1450	31.6	0	0	0	0	0	0	IKV3P	1450	23.6	0	0	0	0	0	0
IKV3C	1460	26.5	0	0	0	0	0	0	IKV3P	1460	28.5	0	0	0	0	0	0
IKV3C	1470	22	0	0	0	0	0	0	IKV3P	1470	34	0	0	0	0	0	0
IKV3C	1480	18.1	0	0	0	0	0	0	IKV3P	1480	40	0	0	0	0	0	0
IKV3C	1490	14.7	0	0	0	0	0	0	IKV3P	1490	46.6	0	0	0	0	0	0
IKV3C	1500	11.8	0	0	0	0	0	0	IKV3P	1500	53.7	0	0	0	0	0	0
IKV3C	1510	9.4	0	0	0	0	0	0	IKV3P	1510	61.2	0	0	0	0	0	0
IKV3C	1520	7.4	0	0	0	0	0	0	IKV3P	1520	69.1	0	0	0	0	0	0
Dec-23 (101d 12/29/23); CSize 50; IKZ3 1458.00																	
IKZ3C	1300	159.1	0	0	0	0	0	0	IKZ3P	1300	2.5	0	0	0	0	0	0
IKZ3C	1320	140.8	0	0	0	0	0	0	IKZ3P	1320	4	0	0	0	0	0	0
IKZ3C	1340	123.2	0	0	0	0	0	0	IKZ3P	1340	6.2	0	0	0	0	0	0
IKZ3C	1360	106.4	0	0	0	0	0	0	IKZ3P	1360	9.3	0	0	0	0	0	0
IKZ3C	1380	90.7	0	0	0	0	0	0	IKZ3P	1380	13.4	0	0	0	0	0	0
IKZ3C	1400	76.2	0	0	0	0	0	0	IKZ3P	1400	18.7	0	0	0	0	0	0
IKZ3C	1420	63.1	0	0	0	0	0	0	IKZ3P	1420	25.4	0	0	0	0	0	0
IKZ3C	1440	51.4	0	0	0	0	0	0	IKZ3P	1440	33.5	0	0	0	0	0	0
IKZ3C	1460	41.2	0	0	0	0	0	0	IKZ3P	1460	43.1	0	0	0	0	0	0
IKZ3C	1480	32.4	0	0	0	0	0	0	IKZ3P	1480	54.2	0	0	0	0	0	0
IKZ3C	1500	25.1	0	0	0	0	0	0	IKZ3P	1500	66.7	0	0	0	0	0	0
IKZ3C	1520	19.1	0	0	0	0	0	0	IKZ3P	1520	80.5	0	0	0	0	0	0
Mar-24 (192d 3/29/24); CSize 50; IKH4 1445.50																	
IKH4C	1360	109	0	0	0	0	0	0	IKH4P	1360	22.5	0	0	0	0	0	0
IKH4C	1380	95.4	0	0	0	0	0	0	IKH4P	1380	28.5	0	0	0	0	0	0
IKH4C	1400	82.8	0	0	0	0	0	0	IKH4P	1400	35.6	0	0	0	0	0	0
IKH4C	1420	71.3	0	0	0	0	0	0	IKH4P	1420	43.8	0	0	0	0	0	0
IKH4C	1440	60.9	0	0	0	0	0	0	IKH4P	1440	53.1	0	0	0	0	0	0
IKH4C	1460	51.6	0	0	0	0	0	0	IKH4P	1460	63.4	0	0	0	0	0	0
IKH4C	1480	43.3	0	0	0	0	0	0	IKH4P	1480	74.8	0	0	0	0	0	0
IKH4C	1500	36.1	0	0	0	0	0	0	IKH4P	1500	87.2	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
SEPTEMBER CALL	13.83	14.36	-3.69
SEPTEMBER PUT	13.83	15.60	-11.35
MEAN	13.83	14.98	-7.68

Implied volatility for ATM		Previous day	1D%CHG
OCTOBER CALL	13.82	15.59	-11.35
OCTOBER PUT	13.82	15.59	-11.35
MEAN	13.82	15.59	-11.35

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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