

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	1,446.0	8.00	1,439.0	1447.00	1435.00	4301	32,443
OCT 23	1,447.0	8.00	1,440.5	1447.50	1437.00	93	257
DEC 23	1,448.0	7.00	1,441.0	1448.00	1441.00	119	699
MAR 24	1,437.5	6.50	1,429.0	1438.00	1429.00	16	327

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Sep-23 (15d 9/29/23); CSize 50; IKU3 1445.50																		
IKU3C	1300	145.8	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	135.8	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	125.8	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	115.9	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	105.9	0	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	95.9	0	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	86	0	0	0	0	0	0	0	IKU3P	1360	0.2	0	0	0	0	0	0
IKU3C	1370	76.2	0	0	0	0	0	0	0	IKU3P	1370	0.3	0	0	0	0	0	0
IKU3C	1380	66.6	0	0	0	0	0	0	0	IKU3P	1380	0.7	0	0	0	0	0	0
IKU3C	1390	57.2	0	0	0	0	0	0	0	IKU3P	1390	1.2	0	0	0	0	0	0
IKU3C	1400	48.1	0	0	0	0	0	0	0	IKU3P	1400	2.2	0	0	0	0	0	0
IKU3C	1410	39.6	0	0	0	0	0	50	0	IKU3P	1410	3.7	0	0	0	0	0	0
IKU3C	1420	31.8	0	0	0	0	0	90	0	IKU3P	1420	5.8	0	0	0	0	1	0
IKU3C	1430	24.8	0	0	0	0	0	64	0	IKU3P	1430	8.8	0	0	0	0	10	0
IKU3C	1440	17.9	0	0	0	0	0	4	0	IKU3P	1440	12.8	0	0	0	0	59	0
IKU3C	1450	13.7	0	0	0	0	0	0	0	IKU3P	1450	17.7	0	0	0	0	84	0
IKU3C	1460	9.7	0	0	0	0	0	0	0	IKU3P	1460	23.7	0	0	0	0	20	0
IKU3C	1470	6.6	0	0	0	0	0	0	0	IKU3P	1470	30.5	0	0	0	0	0	0
IKU3C	1480	4.3	0	0	0	0	0	0	0	IKU3P	1480	38.3	0	0	0	0	0	0
IKU3C	1490	2.7	0	0	0	0	0	0	0	IKU3P	1490	46.6	0	0	0	0	0	0
IKU3C	1500	1.6	0	0	0	0	0	0	0	IKU3P	1500	55.6	0	0	0	0	0	0
IKU3C	1510	0.9	0	0	0	0	0	0	0	IKU3P	1510	64.9	0	0	0	0	0	0
IKU3C	1520	0.5	0	0	0	0	0	0	0	IKU3P	1520	74.4	0	0	0	0	0	0
IKU3C	1530	0.3	0	0	0	0	0	0	0	IKU3P	1530	84.2	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	94	0	0	0	0	0	0
Oct-23 (47d 10/31/23); CSize 50; IKV3 1446.50																		
IKV3C	1370	80.7	0	0	0	0	0	0	0	IKV3P	1370	4	0	0	0	0	0	0
IKV3C	1380	72.1	0	0	0	0	0	0	0	IKV3P	1380	5.4	0	0	0	0	0	0
IKV3C	1390	64	0	0	0	0	0	0	0	IKV3P	1390	7.2	0	0	0	0	0	0
IKV3C	1400	56.3	0	0	0	0	0	0	0	IKV3P	1400	9.4	0	0	0	0	0	0
IKV3C	1410	49	0	0	0	0	0	0	0	IKV3P	1410	12.2	0	0	0	0	0	0
IKV3C	1420	42.3	0	0	0	0	0	0	0	IKV3P	1420	15.4	0	0	0	0	0	0
IKV3C	1430	36.1	0	0	0	0	0	0	0	IKV3P	1430	19.2	0	0	0	0	0	0
IKV3C	1440	30.5	0	0	0	0	0	0	0	IKV3P	1440	23.6	0	0	0	0	0	0
IKV3C	1450	25.5	0	0	0	0	0	0	0	IKV3P	1450	28.5	0	0	0	0	0	0
IKV3C	1460	21.1	0	0	0	0	0	0	0	IKV3P	1460	34.1	0	0	0	0	0	0
IKV3C	1470	17.3	0	0	0	0	0	0	0	IKV3P	1470	40.2	0	0	0	0	0	0
IKV3C	1480	13.9	0	0	0	0	0	0	0	IKV3P	1480	46.8	0	0	0	0	0	0
IKV3C	1490	11.1	0	0	0	0	0	0	0	IKV3P	1490	54	0	0	0	0	0	0
IKV3C	1500	8.8	0	0	0	0	0	0	0	IKV3P	1500	61.6	0	0	0	0	0	0
IKV3C	1510	0	0	0	0	0	0	0	0	IKV3P	1510	0	0	0	0	0	0	0
Dec-23 (106d 12/29/23); CSize 50; IKZ3 1447.50																		
IKZ3C	1300	149.2	0	0	0	0	0	0	0	IKZ3P	1300	2.6	0	0	0	0	0	0
IKZ3C	1320	131	0	0	0	0	0	0	0	IKZ3P	1320	4.2	0	0	0	0	0	0
IKZ3C	1340	113.6	0	0	0	0	0	0	0	IKZ3P	1340	6.6	0	0	0	0	0	0
IKZ3C	1360	97.1	0	0	0	0	0	0	0	IKZ3P	1360	9.9	0	0	0	0	0	0
IKZ3C	1380	81.7	0	0	0	0	0	0	0	IKZ3P	1380	14.3	0	0	0	0	0	0
IKZ3C	1400	67.7	0	0	0	0	0	0	0	IKZ3P	1400	20.1	0	0	0	0	0	0
IKZ3C	1420	55.1	0	0	0	0	0	0	0	IKZ3P	1420	27.4	0	0	0	0	0	0
IKZ3C	1440	44.1	0	0	0	0	0	0	0	IKZ3P	1440	36.1	0	0	0	0	0	0
IKZ3C	1460	34.6	0	0	0	0	0	0	0	IKZ3P	1460	46.5	0	0	0	0	0	0
IKZ3C	1480	26.6	0	0	0	0	0	0	0	IKZ3P	1480	58.3	0	0	0	0	0	0
IKZ3C	1500	20.1	0	0	0	0	0	0	0	IKZ3P	1500	71.6	0	0	0	0	0	0
IKZ3C	1520	14.9	0	0	0	0	0	0	0	IKZ3P	1520	86.2	0	0	0	0	0	0
Mar-24 (197d 3/29/24); CSize 50; IKH4 1437.50																		
IKH4C	1360	98.9	0	0	0	0	0	0	0	IKH4P	1360	22.8	0	0	0	0	0	0
IKH4C	1380	85.6	0	0	0	0	0	0	0	IKH4P	1380	29.1	0	0	0	0	0	0
IKH4C	1400	73.5	0	0	0	0	0	0	0	IKH4P	1400	36.6	0	0	0	0	0	0
IKH4C	1420	62.4	0	0	0	0	0	0	0	IKH4P	1420	45.2	0	0	0	0	0	0
IKH4C	1440	52.5	0	0	0	0	0	0	0	IKH4P	1440	55	0	0	0	0	0	0
IKH4C	1460	43.8	0	0	0	0	0	0	0	IKH4P	1460	65.9	0	0	0	0	0	0
IKH4C	1480	36.1	0	0	0	0	0	0	0	IKH4P	1480	77.9	0	0	0	0	0	0
IKH4C	1500	29.5	0	0	0	0	0	0	0	IKH4P	1500	91	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
SEPTEMBER CALL	12.65	13.19	-4.09
SEPTEMBER PUT	12.95	13.56	-4.50
MEAN	12.80	13.38	-4.30

	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	12.65	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	12.92	13.56	-4.72
OCTOBER PUT	12.94	13.56	-4.57
MEAN	12.93	13.56	-4.65

Source: Bloomberg

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