

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,438.5	5.50	1,435.0	1441.00	1433.50	5448	42,960
NOV 23	1,437.5	4.00	1,434.5	1441.00	1433.50	2094	3,931
DEC 23	1,439.5	5.50	1,437.0	1441.50	1437.00	48	881
MAR 24	1,427.0	5.50	1,424.0	1429.00	1423.00	18	645

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Oct-23 (5d 10/31/23); CSize 50; IKV3 1436.00																		
IKV3C	1350	88.5	0	0	0	0	0	0	0	IKV3P	1350	0.1	0	0	0	0	0	0
IKV3C	1360	78.5	0	0	0	0	0	0	0	IKV3P	1360	0.1	0	0	0	0	0	0
IKV3C	1370	68.5	0	0	0	0	0	0	0	IKV3P	1370	0.1	0	0	0	0	0	0
IKV3C	1380	58.5	0	0	0	0	0	0	0	IKV3P	1380	0.1	0	0	0	0	0	0
IKV3C	1390	48.5	0	0	0	0	0	0	0	IKV3P	1390	0.1	0	0	0	0	0	0
IKV3C	1400	38.5	0	0	0	0	0	18	0	IKV3P	1400	0.1	0	0	0	0	0	0
IKV3C	1410	28.7	0	0	0	0	32	0	0	IKV3P	1410	0.2	0	0	0	0	0	0
IKV3C	1420	19.4	0	0	0	0	24	0	0	IKV3P	1420	0.9	0	0	0	0	4	0
IKV3C	1430	11.4	0	0	0	0	60	0	0	IKV3P	1430	2.9	0	0	0	0	5	0
IKV3C	1440	5.5	0	0	0	0	40	0	0	IKV3P	1440	7	0	0	0	0	6	0
IKV3C	1450	2.1	0	0	0	0	20	0	0	IKV3P	1450	13.6	0	0	0	0	25	0
IKV3C	1460	0.6	0	0	0	0	0	0	0	IKV3P	1460	22.1	0	0	0	0	74	0
IKV3C	1470	0.1	0	0	0	0	0	0	0	IKV3P	1470	31.6	0	0	0	0	20	0
IKV3C	1480	0.1	0	0	0	0	0	0	0	IKV3P	1480	41.5	0	0	0	0	0	0
IKV3C	1490	0.1	0	0	0	0	0	0	0	IKV3P	1490	51.5	0	0	0	0	0	0
IKV3C	1500	0.1	0	0	0	0	0	0	0	IKV3P	1500	61.5	0	0	0	0	0	0
IKV3C	1510	0.1	0	0	0	0	0	0	0	IKV3P	1510	71.5	0	0	0	0	0	0
IKV3C	1520	0.1	0	0	0	0	0	0	0	IKV3P	1520	81.5	0	0	0	0	0	0
Nov-23 (35d 11/30/23); CSize 50; IKX3 1437.00																		
IKX3C	1350	87.3	0	0	0	0	0	0	0	IKX3P	1350	0.1	0	0	0	0	0	0
IKX3C	1360	77.5	0	0	0	0	0	0	0	IKX3P	1360	0.3	0	0	0	0	0	0
IKX3C	1370	67.8	0	0	0	0	0	0	0	IKX3P	1370	0.5	0	0	0	0	0	0
IKX3C	1380	58.3	0	0	0	0	0	0	0	IKX3P	1380	1	0	0	0	0	0	0
IKX3C	1390	49.2	0	0	0	0	0	0	0	IKX3P	1390	1.8	0	0	0	0	0	0
IKX3C	1400	40.6	0	0	0	0	0	0	0	IKX3P	1400	3.2	0	0	0	0	0	0
IKX3C	1410	32.6	0	0	0	0	0	0	0	IKX3P	1410	5.2	0	0	0	0	0	0
IKX3C	1420	25.4	0	0	0	0	11	0	0	IKX3P	1420	8	0	0	0	0	0	0
IKX3C	1430	19.2	0	0	0	0	10	0	0	IKX3P	1430	11.7	0	0	0	0	20	20
IKX3C	1440	14	0	0	0	0	0	0	0	IKX3P	1440	16.5	0	0	0	0	39	20
IKX3C	1450	9.8	0	0	0	0	0	0	0	IKX3P	1450	22	0	0	0	0	114	40
IKX3C	1460	6.7	0	0	0	0	0	0	0	IKX3P	1460	29.1	0	0	0	0	100	0
IKX3C	1470	4.3	0	0	0	0	0	0	0	IKX3P	1470	36.7	0	0	0	0	0	0
IKX3C	1480	2.7	0	0	0	0	0	0	0	IKX3P	1480	45	0	0	0	0	0	0
IKX3C	1490	1.6	0	0	0	0	0	0	0	IKX3P	1490	53.9	0	0	0	0	0	0
IKX3C	1500	0.9	0	0	0	0	0	0	0	IKX3P	1500	63.2	0	0	0	0	0	0
IKX3C	1510	0.5	0	0	0	0	0	0	0	IKX3P	1510	72.8	0	0	0	0	0	0
Dec-23 (64d 12/29/23); CSize 50; IKZ3 1439.00																		
IKZ3C	1300	138.7	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1320	118.9	0	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0
IKZ3C	1340	99.3	0	0	0	0	0	0	0	IKZ3P	1340	0.4	0	0	0	0	0	0
IKZ3C	1360	80.2	0	0	0	0	0	0	0	IKZ3P	1360	1.2	0	0	0	0	0	0
IKZ3C	1380	62.1	0	0	0	0	0	0	0	IKZ3P	1380	2.9	0	0	0	0	0	0
IKZ3C	1400	45.6	0	0	0	0	0	0	0	IKZ3P	1400	6.3	0	0	0	0	0	0
IKZ3C	1420	31.4	0	0	0	0	0	0	0	IKZ3P	1420	12	0	0	0	0	0	0
IKZ3C	1440	20.2	0	0	0	0	0	0	0	IKZ3P	1440	20.7	0	0	0	0	0	0
IKZ3C	1460	12	0	0	0	0	0	0	0	IKZ3P	1460	32.3	0	0	0	0	0	0
IKZ3C	1480	6.5	0	0	0	0	0	0	0	IKZ3P	1480	46.8	0	0	0	0	0	0
IKZ3C	1500	3.2	0	0	0	0	0	0	0	IKZ3P	1500	63.4	0	0	0	0	0	0
IKZ3C	1520	1.5	0	0	0	0	0	0	0	IKZ3P	1520	81.5	0	0	0	0	0	0
Mar-24 (155d 3/29/24); CSize 50; IKH4 1427.00																		
IKH4C	1340	90.6	0	0	0	0	0	0	0	IKH4P	1340	4.8	0	0	0	0	0	0
IKH4C	1360	74.2	0	0	0	0	0	0	0	IKH4P	1360	8.1	0	0	0	0	0	0
IKH4C	1380	59.2	0	0	0	0	0	0	0	IKH4P	1380	12.8	0	0	0	0	0	0
IKH4C	1400	45.9	0	0	0	0	0	0	0	IKH4P	1400	19.3	0	0	0	0	0	0
IKH4C	1420	34.6	0	0	0	0	0	0	0	IKH4P	1420	27.7	0	0	0	0	0	0
IKH4C	1440	25.2	0	0	0	0	0	0	0	IKH4P	1440	38.1	0	0	0	0	0	0
IKH4C	1460	17.8	0	0	0	0	0	0	0	IKH4P	1460	50.4	0	0	0	0	0	0
IKH4C	1480	12.2	0	0	0	0	0	0	0	IKH4P	1480	64.4	0	0	0	0	0	0
IKH4C	1500	8	0	0	0	0	0	0	0	IKH4P	1500	80	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCTOBER CALL	8.47	6.57	28.92
OCTO PUT	8.47	6.66	27.18
MEAN	8.47	6.62	28.04

Implied volatility for ATM		Previous day	1D%CHG
NOVEMBER CALL	8.47	6.60	28.33
NOVEMBER PUT	8.47	7.70	10.00
MEAN	8.47	7.15	18.46

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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