

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,414.0	1.50	1,411.5	1418.50	1407.50	4418	38,526
NOV 23	1,415.5	2.00	1,412.5	1419.00	1408.50	112	213
DEC 23	1,417.0	3.00	1,410.0	1418.50	1409.00	42	841
MAR 24	1,405.0	2.50	1,404.0	1408.50	1404.00	11	578

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Oct-23 (22d 10/31/23); CSize 50; IKV3 1414.00																	
IKV3C	1350	64.1	0	0	0	0	0	0	IKV3P	1350	0.3	0	0	0	0	0	0
IKV3C	1360	54.5	0	0	0	0	0	0	IKV3P	1360	0.6	0	0	0	0	0	0
IKV3C	1370	45.1	0	0	0	0	0	0	IKV3P	1370	1.2	0	0	0	0	0	0
IKV3C	1380	36.3	0	0	0	0	0	0	IKV3P	1380	2.4	0	0	0	0	0	0
IKV3C	1390	28.2	0	0	0	0	0	0	IKV3P	1390	4.2	0	0	0	0	0	0
IKV3C	1400	21	0	0	0	0	3	0	IKV3P	1400	7.1	0	0	0	0	0	0
IKV3C	1410	15	0	0	0	0	7	0	IKV3P	1410	11	0	0	0	0	0	0
IKV3C	1420	10.2	0	0	0	0	24	0	IKV3P	1420	16.2	0	0	0	0	0	0
IKV3C	1430	6.5	0	0	0	0	40	0	IKV3P	1430	22.5	0	0	0	0	0	0
IKV3C	1440	4	0	0	0	0	40	0	IKV3P	1440	29.9	0	0	0	0	0	0
IKV3C	1450	2.3	0	0	0	0	20	0	IKV3P	1450	38.2	0	0	0	0	24	0
IKV3C	1460	1.2	0	0	0	0	0	0	IKV3P	1460	47.1	0	0	0	0	74	0
IKV3C	1470	0.6	0	0	0	0	0	0	IKV3P	1470	56.5	0	0	0	0	20	0
IKV3C	1480	0.3	0	0	0	0	0	0	IKV3P	1480	66.2	0	0	0	0	0	0
IKV3C	1490	0.1	0	0	0	0	0	0	IKV3P	1490	76	0	0	0	0	0	0
IKV3C	1500	0.1	0	0	0	0	0	0	IKV3P	1500	85.9	0	0	0	0	0	0
IKV3C	1510	0.1	0	0	0	0	0	0	IKV3P	1510	95.8	0	0	0	0	0	0
IKV3C	1520	0.1	0	0	0	0	0	0	IKV3P	1520	105.8	0	0	0	0	0	0
Nov-23 (52d 11/30/23); CSize 50; IKX3 1415.50																	
IKX3C	1350	67	0	0	0	0	0	0	IKX3P	1350	1.8	0	0	0	0	0	0
IKX3C	1360	58	0	0	0	0	0	0	IKX3P	1360	2.8	0	0	0	0	0	0
IKX3C	1370	49.5	0	0	0	0	0	0	IKX3P	1370	4.2	0	0	0	0	0	0
IKX3C	1380	41.6	0	0	0	0	0	0	IKX3P	1380	6.3	0	0	0	0	0	0
IKX3C	1390	34.3	0	0	0	0	0	0	IKX3P	1390	8.9	0	0	0	0	0	0
IKX3C	1400	27.7	0	0	0	0	0	0	IKX3P	1400	12.3	0	0	0	0	0	0
IKX3C	1410	22	0	0	0	0	0	0	IKX3P	1410	16.5	0	0	0	0	0	0
IKX3C	1420	17	0	0	0	0	0	0	IKX3P	1420	21.5	0	0	0	0	0	0
IKX3C	1430	12.9	0	0	0	0	0	0	IKX3P	1430	27.3	0	0	0	0	0	0
IKX3C	1440	9.5	0	0	0	0	0	0	IKX3P	1440	33.9	0	0	0	0	0	0
IKX3C	1450	6.9	0	0	0	0	0	0	IKX3P	1450	41.2	0	0	0	0	0	0
IKX3C	1460	4.8	0	0	0	0	0	0	IKX3P	1460	49.1	0	0	0	0	0	0
IKX3C	1470	3.3	0	0	0	0	0	0	IKX3P	1470	57.5	0	0	0	0	0	0
IKX3C	1480	2.2	0	0	0	0	0	0	IKX3P	1480	66.4	0	0	0	0	0	0
IKX3C	1490	1.4	0	0	0	0	0	0	IKX3P	1490	75.6	0	0	0	0	0	0
Dec-23 (81d 12/29/23); CSize 50; IKZ3 1417.00																	
IKZ3C	1300	116.6	0	0	0	0	0	0	IKZ3P	1300	0.4	0	0	0	0	0	0
IKZ3C	1320	97.4	0	0	0	0	0	0	IKZ3P	1320	1.1	0	0	0	0	0	0
IKZ3C	1340	78.9	0	0	0	0	0	0	IKZ3P	1340	2.5	0	0	0	0	0	0
IKZ3C	1360	61.6	0	0	0	0	0	0	IKZ3P	1360	5.1	0	0	0	0	0	0
IKZ3C	1380	46.1	0	0	0	0	0	0	IKZ3P	1380	9.4	0	0	0	0	0	0
IKZ3C	1400	32.9	0	0	0	0	0	0	IKZ3P	1400	16	0	0	0	0	0	0
IKZ3C	1420	22.2	0	0	0	0	0	0	IKZ3P	1420	25.2	0	0	0	0	0	0
IKZ3C	1440	14.1	0	0	0	0	0	0	IKZ3P	1440	36.9	0	0	0	0	0	0
IKZ3C	1460	8.4	0	0	0	0	0	0	IKZ3P	1460	51.1	0	0	0	0	0	0
IKZ3C	1480	4.7	0	0	0	0	0	0	IKZ3P	1480	67.3	0	0	0	0	0	0
IKZ3C	1500	2.5	0	0	0	0	0	0	IKZ3P	1500	84.9	0	0	0	0	0	0
IKZ3C	1520	1.2	0	0	0	0	0	0	IKZ3P	1520	103.5	0	0	0	0	0	0
Mar-24 (172d 3/29/24); CSize 50; IKH4 1405.00																	
IKH4C	1340	74.2	0	0	0	0	0	0	IKH4P	1340	10.2	0	0	0	0	0	0
IKH4C	1360	59.8	0	0	0	0	0	0	IKH4P	1360	15.5	0	0	0	0	0	0
IKH4C	1380	47	0	0	0	0	0	0	IKH4P	1380	22.4	0	0	0	0	0	0
IKH4C	1400	36	0	0	0	0	0	0	IKH4P	1400	31.1	0	0	0	0	0	0
IKH4C	1420	26.8	0	0	0	0	0	0	IKH4P	1420	41.6	0	0	0	0	0	0
IKH4C	1440	19.4	0	0	0	0	0	0	IKH4P	1440	53.9	0	0	0	0	0	0
IKH4C	1460	13.7	0	0	0	0	0	0	IKH4P	1460	67.9	0	0	0	0	0	0
IKH4C	1480	9.4	0	0	0	0	0	0	IKH4P	1480	83.2	0	0	0	0	0	0
IKH4C	1500	6.2	0	0	0	0	0	0	IKH4P	1500	99.8	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
OCTOBER CALL	8.78	8.49	3.42
OCTO PUT	8.78	8.49	3.42
MEAN	8.78	8.49	3.42

Implied volatility for ATM	Previous day	1D%CHG	
NOVEMBER CALL	8.78	8.47	3.66
NOVEMBER PUT	8.78	8.47	3.66
MEAN	8.78	8.47	3.66

Source: Bloomberg

Current	10Days	20Days	30Days	60Days	90Days
1 week ago	9.95	9.38	9.44	11.12	11.35
1 month ago	10.48	13.67	12.65	12.32	13.21
3 months ago	10.21	11.46	11.79	12.55	13.35
6 months ago	13.68	14.29	13.45	17.40	16.82
	15.28	17.79	15.90	15.35	16.71

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