

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,416.5	2.50	1,415.0	1419.00	1411.00	3466	37,456
NOV 23	1,417.5	2.00	1,414.5	1419.00	1412.50	80	260
DEC 23	1,418.0	1.00	1,416.0	1418.50	1413.50	32	856
MAR 24	1,406.5	1.50	1,404.5	1407.00	1402.00	8	580

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
<b>Oct-23 (21d 10/31/23); CSize 50; IKV3 1418.50</b>																	
IKV3C	1350	66.5	0	0	0	0	0	0	IKV3P	1350	0.1	0	0	0	0	0	0
IKV3C	1360	56.6	0	0	0	0	0	0	IKV3P	1360	0.2	0	0	0	0	0	0
IKV3C	1370	47	0	0	0	0	0	0	IKV3P	1370	0.6	0	0	0	0	0	0
IKV3C	1380	37.7	0	0	0	0	0	0	IKV3P	1380	1.3	0	0	0	0	0	0
IKV3C	1390	29.1	0	0	0	0	0	0	IKV3P	1390	2.7	0	0	0	0	0	0
IKV3C	1400	19	0	0	0	0	18	15	IKV3P	1400	4.9	0	0	0	0	0	0
IKV3C	1410	14.9	0	0	0	0	32	25	IKV3P	1410	8.4	0	0	0	0	0	0
IKV3C	1420	9.7	0	0	0	0	24	0	IKV3P	1420	11.5	0	0	0	0	4	4
IKV3C	1430	5.9	0	0	0	0	40	0	IKV3P	1430	18	0	0	0	0	5	5
IKV3C	1440	3.4	0	0	0	0	40	0	IKV3P	1440	26.5	0	0	0	0	6	6
IKV3C	1450	1.8	0	0	0	0	20	0	IKV3P	1450	35.2	0	0	0	0	24	0
IKV3C	1460	0.9	0	0	0	0	0	0	IKV3P	1460	44.3	0	0	0	0	74	0
IKV3C	1470	0.4	0	0	0	0	0	0	IKV3P	1470	53.8	0	0	0	0	20	0
IKV3C	1480	0.2	0	0	0	0	0	0	IKV3P	1480	63.5	0	0	0	0	0	0
IKV3C	1490	0.1	0	0	0	0	0	0	IKV3P	1490	73.4	0	0	0	0	0	0
IKV3C	1500	0.1	0	0	0	0	0	0	IKV3P	1500	83.4	0	0	0	0	0	0
IKV3C	1510	0.1	0	0	0	0	0	0	IKV3P	1510	93.3	0	0	0	0	0	0
IKV3C	1520	0.1	0	0	0	0	0	0	IKV3P	1520	103.3	0	0	0	0	0	0
<b>Nov-23 (51d 11/30/23); CSize 50; IKX3 1419.00</b>																	
IKX3C	1350	68.3	0	0	0	0	0	0	IKX3P	1350	1.1	0	0	0	0	0	0
IKX3C	1360	59.1	0	0	0	0	0	0	IKX3P	1360	1.8	0	0	0	0	0	0
IKX3C	1370	50.3	0	0	0	0	0	0	IKX3P	1370	3	0	0	0	0	0	0
IKX3C	1380	42	0	0	0	0	0	0	IKX3P	1380	4.6	0	0	0	0	0	0
IKX3C	1390	34.3	0	0	0	0	0	0	IKX3P	1390	7	0	0	0	0	0	0
IKX3C	1400	27.4	0	0	0	0	0	0	IKX3P	1400	10	0	0	0	0	0	0
IKX3C	1410	21.4	0	0	0	0	0	0	IKX3P	1410	13.9	0	0	0	0	0	0
IKX3C	1420	16.3	0	0	0	0	0	0	IKX3P	1420	18.8	0	0	0	0	0	0
IKX3C	1430	12	0	0	0	0	0	0	IKX3P	1430	24.5	0	0	0	0	0	0
IKX3C	1440	8.6	0	0	0	0	0	0	IKX3P	1440	31	0	0	0	0	0	0
IKX3C	1450	6	0	0	0	0	0	0	IKX3P	1450	38.4	0	0	0	0	0	0
IKX3C	1460	4.1	0	0	0	0	0	0	IKX3P	1460	46.4	0	0	0	0	0	0
IKX3C	1470	2.7	0	0	0	0	0	0	IKX3P	1470	54.9	0	0	0	0	0	0
IKX3C	1480	1.7	0	0	0	0	0	0	IKX3P	1480	63.9	0	0	0	0	0	0
IKX3C	1490	1	0	0	0	0	0	0	IKX3P	1490	73.2	0	0	0	0	0	0
<b>Dec-23 (80d 12/29/23); CSize 50; IKZ3 1419.00</b>																	
IKZ3C	1300	117.4	0	0	0	0	0	0	IKZ3P	1300	0.2	0	0	0	0	0	0
IKZ3C	1320	98	0	0	0	0	0	0	IKZ3P	1320	0.7	0	0	0	0	0	0
IKZ3C	1340	79.2	0	0	0	0	0	0	IKZ3P	1340	1.7	0	0	0	0	0	0
IKZ3C	1360	61.4	0	0	0	0	0	0	IKZ3P	1360	3.8	0	0	0	0	0	0
IKZ3C	1380	45.4	0	0	0	0	0	0	IKZ3P	1380	7.7	0	0	0	0	0	0
IKZ3C	1400	31.7	0	0	0	0	0	0	IKZ3P	1400	13.8	0	0	0	0	0	0
IKZ3C	1420	20.8	0	0	0	0	0	0	IKZ3P	1420	22.8	0	0	0	0	0	0
IKZ3C	1440	12.7	0	0	0	0	0	0	IKZ3P	1440	34.6	0	0	0	0	0	0
IKZ3C	1460	7.2	0	0	0	0	0	0	IKZ3P	1460	48.9	0	0	0	0	0	0
IKZ3C	1480	3.8	0	0	0	0	0	0	IKZ3P	1480	65.4	0	0	0	0	0	0
IKZ3C	1500	1.8	0	0	0	0	0	0	IKZ3P	1500	83.3	0	0	0	0	0	0
IKZ3C	1520	0.8	0	0	0	0	0	0	IKZ3P	1520	102.1	0	0	0	0	0	0
<b>Mar-24 (171d 3/29/24); CSize 50; IKH4 1406.50</b>																	
IKH4C	1340	73.8	0	0	0	0	0	0	IKH4P	1340	8.3	0	0	0	0	0	0
IKH4C	1360	58.9	0	0	0	0	0	0	IKH4P	1360	13.1	0	0	0	0	0	0
IKH4C	1380	45.7	0	0	0	0	0	0	IKH4P	1380	19.6	0	0	0	0	0	0
IKH4C	1400	34.4	0	0	0	0	0	0	IKH4P	1400	28	0	0	0	0	0	0
IKH4C	1420	25.1	0	0	0	0	0	0	IKH4P	1420	38.4	0	0	0	0	0	0
IKH4C	1440	17.8	0	0	0	0	0	0	IKH4P	1440	50.8	0	0	0	0	0	0
IKH4C	1460	12.1	0	0	0	0	0	0	IKH4P	1460	64.8	0	0	0	0	0	0
IKH4C	1480	8	0	0	0	0	0	0	IKH4P	1480	80.4	0	0	0	0	0	0
IKH4C	1500	5.1	0	0	0	0	0	0	IKH4P	1500	97.2	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
OCTOBER CALL	8.21	8.78	-6.49
OCTO PUT	7.40	8.78	-15.72
MEAN	7.81	8.78	-11.10

Implied volatility for ATM	Previous day	1D%CHG	
NOVEMBER CALL	8.23	8.78	-6.26
NOVEMBER PUT	8.23	8.78	-6.26
MEAN	8.23	8.78	-6.26

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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