

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,442.0	4.50	1,438.5	1449.00	1436.50	4895	36,873
NOV 23	1,443.0	5.00	1,438.5	1448.50	1438.50	101	448
DEC 23	1,443.0	4.50	1,438.0	1448.00	1438.00	94	844
MAR 24	1,432.0	5.50	1,435.0	1436.00	1431.50	52	597

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Oct-23 (18d 10/31/23); CSize 50; IKV3 1437.50</b>																		
IKV3C	1350	92.1	0	0	0	0	0	0	0	IKV3P	1350	0.3	0	0	0	0	0	0
IKV3C	1360	82.4	0	0	0	0	0	0	0	IKV3P	1360	0.5	0	0	0	0	0	0
IKV3C	1370	72.8	0	0	0	0	0	0	0	IKV3P	1370	0.9	0	0	0	0	0	0
IKV3C	1380	63.4	0	0	0	0	0	0	0	IKV3P	1380	1.5	0	0	0	0	0	0
IKV3C	1390	54.4	0	0	0	0	0	0	0	IKV3P	1390	2.5	0	0	0	0	0	0
IKV3C	1400	45.9	0	0	0	0	18	0	0	IKV3P	1400	4	0	0	0	0	0	0
IKV3C	1410	38	0	0	0	0	32	0	0	IKV3P	1410	6.1	0	0	0	0	0	0
IKV3C	1420	30.8	0	0	0	0	24	0	0	IKV3P	1420	8.8	0	0	0	0	4	0
IKV3C	1430	20	0	0	0	0	60	20	0	IKV3P	1430	12.4	0	0	0	0	5	0
IKV3C	1440	18.8	0	0	0	0	40	0	0	IKV3P	1440	15.2	0	0	0	0	6	0
IKV3C	1450	14.1	0	0	0	0	20	0	0	IKV3P	1450	19.5	0	0	0	0	24	0
IKV3C	1460	10.3	0	0	0	0	0	0	0	IKV3P	1460	24.9	0	0	0	0	74	0
IKV3C	1470	7.3	0	0	0	0	0	0	0	IKV3P	1470	32.8	0	0	0	0	20	0
IKV3C	1480	5.1	0	0	0	0	0	0	0	IKV3P	1480	43	0	0	0	0	0	0
IKV3C	1490	3.4	0	0	0	0	0	0	0	IKV3P	1490	51.3	0	0	0	0	0	0
IKV3C	1500	2.2	0	0	0	0	0	0	0	IKV3P	1500	60.1	0	0	0	0	0	0
IKV3C	1510	1.4	0	0	0	0	0	0	0	IKV3P	1510	69.3	0	0	0	0	0	0
IKV3C	1520	0.8	0	0	0	0	0	0	0	IKV3P	1520	78.7	0	0	0	0	0	0
<b>Nov-23 (48d 11/30/23); CSize 50; IKX3 1443.00</b>																		
IKX3C	1350	95.5	0	0	0	0	0	0	0	IKX3P	1350	2.9	0	0	0	0	0	0
IKX3C	1360	86.6	0	0	0	0	0	0	0	IKX3P	1360	4	0	0	0	0	0	0
IKX3C	1370	78	0	0	0	0	0	0	0	IKX3P	1370	5.3	0	0	0	0	0	0
IKX3C	1380	69.8	0	0	0	0	0	0	0	IKX3P	1380	7.1	0	0	0	0	0	0
IKX3C	1390	61.9	0	0	0	0	0	0	0	IKX3P	1390	9.2	0	0	0	0	0	0
IKX3C	1400	54.5	0	0	0	0	0	0	0	IKX3P	1400	11.7	0	0	0	0	0	0
IKX3C	1410	47.6	0	0	0	0	0	0	0	IKX3P	1410	14.8	0	0	0	0	0	0
IKX3C	1420	41.2	0	0	0	0	0	0	0	IKX3P	1420	18.3	0	0	0	0	0	0
IKX3C	1430	35.3	0	0	0	0	0	0	0	IKX3P	1430	22.4	0	0	0	0	0	0
IKX3C	1440	30	0	0	0	0	0	0	0	IKX3P	1440	27	0	0	0	0	0	0
IKX3C	1450	25.2	0	0	0	0	0	0	0	IKX3P	1450	32.2	0	0	0	0	0	0
IKX3C	1460	21	0	0	0	0	0	0	0	IKX3P	1460	37.9	0	0	0	0	0	0
IKX3C	1470	17.3	0	0	0	0	0	0	0	IKX3P	1470	44.2	0	0	0	0	0	0
IKX3C	1480	14.1	0	0	0	0	0	0	0	IKX3P	1480	51	0	0	0	0	0	0
IKX3C	1490	11.4	0	0	0	0	0	0	0	IKX3P	1490	58.2	0	0	0	0	0	0
IKX3C	1500	9.1	0	0	0	0	0	0	0	IKX3P	1500	65.9	0	0	0	0	0	0
<b>Dec-23 (77d 12/29/23); CSize 50; IKZ3 1443.00</b>																		
IKZ3C	1300	143.7	0	0	0	0	0	0	0	IKZ3P	1300	1.7	0	0	0	0	0	0
IKZ3C	1320	125.2	0	0	0	0	0	0	0	IKZ3P	1320	3	0	0	0	0	0	0
IKZ3C	1340	107.4	0	0	0	0	0	0	0	IKZ3P	1340	5.1	0	0	0	0	0	0
IKZ3C	1360	90.5	0	0	0	0	0	0	0	IKZ3P	1360	8.1	0	0	0	0	0	0
IKZ3C	1380	74.9	0	0	0	0	0	0	0	IKZ3P	1380	12.3	0	0	0	0	0	0
IKZ3C	1400	60.7	0	0	0	0	0	0	0	IKZ3P	1400	18	0	0	0	0	0	0
IKZ3C	1420	48.2	0	0	0	0	0	0	0	IKZ3P	1420	25.3	0	0	0	0	0	0
IKZ3C	1440	37.4	0	0	0	0	0	0	0	IKZ3P	1440	34.4	0	0	0	0	0	0
IKZ3C	1460	28.3	0	0	0	0	0	0	0	IKZ3P	1460	45.2	0	0	0	0	0	0
IKZ3C	1480	20.9	0	0	0	0	0	0	0	IKZ3P	1480	57.6	0	0	0	0	0	0
IKZ3C	1500	15	0	0	0	0	0	0	0	IKZ3P	1500	71.7	0	0	0	0	0	0
IKZ3C	1520	10.6	0	0	0	0	0	0	0	IKZ3P	1520	87	0	0	0	0	0	0
<b>Mar-24 (168d 3/29/24); CSize 50; IKH4 1427.00</b>																		
IKH4C	1340	108.1	0	0	0	0	0	0	0	IKH4P	1340	17.5	0	0	0	0	0	0
IKH4C	1360	93.9	0	0	0	0	0	0	0	IKH4P	1360	22.9	0	0	0	0	0	0
IKH4C	1380	80.7	0	0	0	0	0	0	0	IKH4P	1380	29.5	0	0	0	0	0	0
IKH4C	1400	68.7	0	0	0	0	0	0	0	IKH4P	1400	37.2	0	0	0	0	0	0
IKH4C	1420	57.9	0	0	0	0	0	0	0	IKH4P	1420	46.1	0	0	0	0	0	0
IKH4C	1440	48.3	0	0	0	0	0	0	0	IKH4P	1440	56.2	0	0	0	0	0	0
IKH4C	1460	39.9	0	0	0	0	0	0	0	IKH4P	1460	67.4	0	0	0	0	0	0
IKH4C	1480	32.6	0	0	0	0	0	0	0	IKH4P	1480	79.8	0	0	0	0	0	0
IKH4C	1500	26.3	0	0	0	0	0	0	0	IKH4P	1500	93.3	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCTOBER CALL	13.58	11.87	14.41
OCTO PUT	12.19	10.64	14.57
MEAN	12.89	11.26	14.48

	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

Implied volatility for ATM		Previous day	1D%CHG
NOVEMBER CALL	13.57	11.90	14.03
NOVEMBER PUT	13.57	11.87	14.32
MEAN	13.57	11.89	14.18

Source: Bloomberg

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