

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,445.5	0.50	1,444.5	1448.50	1440.50	5906	40,291
NOV 23	1,446.0	0.50	1,445.0	1448.00	1441.50	194	1,309
DEC 23	1,446.5	0.50	1,444.0	1448.00	1443.00	16	858
MAR 24	1,434.5	0.50	1,432.0	1436.00	1430.00	28	596

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Oct-23 (12d 10/31/23); CSize 50; IKV3 1442.00</b>																		
IKV3C	1350	95.4	0	0	0	0	0	0	0	IKV3P	1350	0.1	0	0	0	0	0	0
IKV3C	1360	85.4	0	0	0	0	0	0	0	IKV3P	1360	0.1	0	0	0	0	0	0
IKV3C	1370	75.4	0	0	0	0	0	0	0	IKV3P	1370	0.1	0	0	0	0	0	0
IKV3C	1380	65.4	0	0	0	0	0	0	0	IKV3P	1380	0.1	0	0	0	0	0	0
IKV3C	1390	55.5	0	0	0	0	0	0	0	IKV3P	1390	0.1	0	0	0	0	0	0
IKV3C	1400	45.6	0	0	0	0	18	0	0	IKV3P	1400	0.1	0	0	0	0	0	0
IKV3C	1410	35.9	0	0	0	0	32	0	0	IKV3P	1410	0.4	0	0	0	0	0	0
IKV3C	1420	26.7	0	0	0	0	24	0	0	IKV3P	1420	1.3	0	0	0	0	4	0
IKV3C	1430	18.5	0	0	0	0	60	0	0	IKV3P	1430	3	0	0	0	0	5	0
IKV3C	1440	11	0	0	0	0	40	0	0	IKV3P	1440	6.2	0	0	0	0	6	0
IKV3C	1450	6.6	0	0	0	0	20	0	0	IKV3P	1450	11.1	0	0	0	0	25	1
IKV3C	1460	3.3	0	0	0	0	0	0	0	IKV3P	1460	17.8	0	0	0	0	74	0
IKV3C	1470	1.5	0	0	0	0	0	0	0	IKV3P	1470	25.9	0	0	0	0	20	0
IKV3C	1480	0.6	0	0	0	0	0	0	0	IKV3P	1480	35	0	0	0	0	0	0
IKV3C	1490	0.2	0	0	0	0	0	0	0	IKV3P	1490	44.6	0	0	0	0	0	0
IKV3C	1500	0.1	0	0	0	0	0	0	0	IKV3P	1500	54.5	0	0	0	0	0	0
IKV3C	1510	0.1	0	0	0	0	0	0	0	IKV3P	1510	64.4	0	0	0	0	0	0
IKV3C	1520	0.1	0	0	0	0	0	0	0	IKV3P	1520	74.4	0	0	0	0	0	0
<b>Nov-23 (42d 11/30/23); CSize 50; IKX3 1442.50</b>																		
IKX3C	1350	95.7	0	0	0	0	0	0	0	IKX3P	1350	0.1	0	0	0	0	0	0
IKX3C	1360	85.8	0	0	0	0	0	0	0	IKX3P	1360	0.2	0	0	0	0	0	0
IKX3C	1370	76.1	0	0	0	0	0	0	0	IKX3P	1370	0.4	0	0	0	0	0	0
IKX3C	1380	66.4	0	0	0	0	0	0	0	IKX3P	1380	0.7	0	0	0	0	0	0
IKX3C	1390	57.1	0	0	0	0	0	0	0	IKX3P	1390	1.3	0	0	0	0	0	0
IKX3C	1400	48.1	0	0	0	0	0	0	0	IKX3P	1400	2.3	0	0	0	0	0	0
IKX3C	1410	39.6	0	0	0	0	0	0	0	IKX3P	1410	3.8	0	0	0	0	0	0
IKX3C	1420	32.8	0	0	0	0	10	10	10	IKX3P	1420	5.9	0	0	0	0	0	0
IKX3C	1430	22.2	0	0	0	0	10	10	10	IKX3P	1430	8.9	0	0	0	0	0	0
IKX3C	1440	18.9	0	0	0	0	0	0	0	IKX3P	1440	12.9	0	0	0	0	0	0
IKX3C	1450	13.8	0	0	0	0	0	0	0	IKX3P	1450	18	0	0	0	0	20	20
IKX3C	1460	9.8	0	0	0	0	0	0	0	IKX3P	1460	24.5	0	0	0	0	40	20
IKX3C	1470	6.7	0	0	0	0	0	0	0	IKX3P	1470	30.6	0	0	0	0	0	0
IKX3C	1480	4.4	0	0	0	0	0	0	0	IKX3P	1480	38.3	0	0	0	0	0	0
IKX3C	1490	2.8	0	0	0	0	0	0	0	IKX3P	1490	46.6	0	0	0	0	0	0
IKX3C	1500	1.7	0	0	0	0	0	0	0	IKX3P	1500	55.5	0	0	0	0	0	0
IKX3C	1510	1	0	0	0	0	0	0	0	IKX3P	1510	64.7	0	0	0	0	0	0
<b>Dec-23 (71d 12/29/23); CSize 50; IKZ3 1446.50</b>																		
IKZ3C	1300	145.6	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1320	125.8	0	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0
IKZ3C	1340	106.1	0	0	0	0	0	0	0	IKZ3P	1340	0.3	0	0	0	0	0	0
IKZ3C	1360	86.8	0	0	0	0	0	0	0	IKZ3P	1360	0.8	0	0	0	0	0	0
IKZ3C	1380	68.2	0	0	0	0	0	0	0	IKZ3P	1380	2.1	0	0	0	0	0	0
IKZ3C	1400	51	0	0	0	0	0	0	0	IKZ3P	1400	4.8	0	0	0	0	0	0
IKZ3C	1420	36	0	0	0	0	0	0	0	IKZ3P	1420	9.6	0	0	0	0	0	0
IKZ3C	1440	23.6	0	0	0	0	0	0	0	IKZ3P	1440	17.2	0	0	0	0	0	0
IKZ3C	1460	14.4	0	0	0	0	0	0	0	IKZ3P	1460	27.8	0	0	0	0	0	0
IKZ3C	1480	8	0	0	0	0	0	0	0	IKZ3P	1480	41.3	0	0	0	0	0	0
IKZ3C	1500	4.1	0	0	0	0	0	0	0	IKZ3P	1500	57.3	0	0	0	0	0	0
IKZ3C	1520	1.9	0	0	0	0	0	0	0	IKZ3P	1520	75	0	0	0	0	0	0
<b>Mar-24 (162d 3/29/24); CSize 50; IKH4 1431.50</b>																		
IKH4C	1340	96.6	0	0	0	0	0	0	0	IKH4P	1340	3.5	0	0	0	0	0	0
IKH4C	1360	79.5	0	0	0	0	0	0	0	IKH4P	1360	6.1	0	0	0	0	0	0
IKH4C	1380	63.8	0	0	0	0	0	0	0	IKH4P	1380	10.1	0	0	0	0	0	0
IKH4C	1400	49.7	0	0	0	0	0	0	0	IKH4P	1400	15.7	0	0	0	0	0	0
IKH4C	1420	37.6	0	0	0	0	0	0	0	IKH4P	1420	23.3	0	0	0	0	0	0
IKH4C	1440	27.5	0	0	0	0	0	0	0	IKH4P	1440	32.9	0	0	0	0	0	0
IKH4C	1460	19.4	0	0	0	0	0	0	0	IKH4P	1460	44.5	0	0	0	0	0	0
IKH4C	1480	13.2	0	0	0	0	0	0	0	IKH4P	1480	58	0	0	0	0	0	0
IKH4C	1500	8.7	0	0	0	0	0	0	0	IKH4P	1500	73.2	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCTOBER CALL	7.67	7.33	4.64
OCTO PUT	7.98	7.33	8.87
MEAN	7.83	7.33	6.75

Implied volatility for ATM		Previous day	1D%CHG
NOVEMBER CALL	7.97	7.33	8.73
NOVEMBER PUT	8.03	7.33	9.55
MEAN	8.00	7.33	9.14

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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