

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,429.5	-8.00	1,436.0	1438.00	1428.50	7689	42,237
NOV 23	1,429.0	-8.50	1,437.5	1437.50	1429.00	517	1,660
DEC 23	1,430.0	-8.50	1,438.5	1438.50	1430.00	80	855
MAR 24	1,419.0	-7.00	1,422.5	1422.50	1418.50	33	628

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Oct-23 (7d 10/31/23); CSize 50; IKV3 1430.00																		
IKV3C	1350	79.5	0	0	0	0	0	0	0	IKV3P	1350	0.1	0	0	0	0	0	0
IKV3C	1360	69.5	0	0	0	0	0	0	0	IKV3P	1360	0.1	0	0	0	0	0	0
IKV3C	1370	59.5	0	0	0	0	0	0	0	IKV3P	1370	0.1	0	0	0	0	0	0
IKV3C	1380	49.5	0	0	0	0	0	0	0	IKV3P	1380	0.1	0	0	0	0	0	0
IKV3C	1390	39.5	0	0	0	0	0	0	0	IKV3P	1390	0.1	0	0	0	0	0	0
IKV3C	1400	29.7	0	0	0	0	18	0	0	IKV3P	1400	0.2	0	0	0	0	0	0
IKV3C	1410	20.4	0	0	0	0	32	0	0	IKV3P	1410	0.9	0	0	0	0	0	0
IKV3C	1420	12.3	0	0	0	0	24	0	0	IKV3P	1420	2.8	0	0	0	0	4	0
IKV3C	1430	6.2	0	0	0	0	60	0	0	IKV3P	1430	6.7	0	0	0	0	5	0
IKV3C	1440	2.5	0	0	0	0	40	0	0	IKV3P	1440	13	0	0	0	0	6	0
IKV3C	1450	0.8	0	0	0	0	20	0	0	IKV3P	1450	21.3	0	0	0	0	25	0
IKV3C	1460	0.2	0	0	0	0	0	0	0	IKV3P	1460	30.7	0	0	0	0	74	0
IKV3C	1470	0.1	0	0	0	0	0	0	0	IKV3P	1470	40.5	0	0	0	0	20	0
IKV3C	1480	0.1	0	0	0	0	0	0	0	IKV3P	1480	50.5	0	0	0	0	0	0
IKV3C	1490	0.1	0	0	0	0	0	0	0	IKV3P	1490	60.5	0	0	0	0	0	0
IKV3C	1500	0.1	0	0	0	0	0	0	0	IKV3P	1500	70.5	0	0	0	0	0	0
IKV3C	1510	0.1	0	0	0	0	0	0	0	IKV3P	1510	80.4	0	0	0	0	0	0
IKV3C	1520	0.1	0	0	0	0	0	0	0	IKV3P	1520	90.4	0	0	0	0	0	0
Nov-23 (37d 11/30/23); CSize 50; IKX3 1430.50																		
IKX3C	1350	78.9	0	0	0	0	0	0	0	IKX3P	1350	0.1	0	0	0	0	0	0
IKX3C	1360	69.1	0	0	0	0	0	0	0	IKX3P	1360	0.3	0	0	0	0	0	0
IKX3C	1370	59.4	0	0	0	0	0	0	0	IKX3P	1370	0.6	0	0	0	0	0	0
IKX3C	1380	50.1	0	0	0	0	0	0	0	IKX3P	1380	1.2	0	0	0	0	0	0
IKX3C	1390	41.1	0	0	0	0	0	0	0	IKX3P	1390	2.3	0	0	0	0	0	0
IKX3C	1400	32.8	0	0	0	0	0	0	0	IKX3P	1400	3.9	0	0	0	0	0	0
IKX3C	1410	25.4	0	0	0	0	0	0	0	IKX3P	1410	6.4	0	0	0	0	0	0
IKX3C	1420	18.9	0	0	0	0	10	0	0	IKX3P	1420	9.9	0	0	0	0	0	0
IKX3C	1430	13.5	0	0	0	0	10	0	0	IKX3P	1430	14.5	0	0	0	0	0	0
IKX3C	1440	9.2	0	0	0	0	0	0	0	IKX3P	1440	19.9	0	0	0	0	19	19
IKX3C	1450	6	0	0	0	0	0	0	0	IKX3P	1450	23	0	0	0	0	74	10
IKX3C	1460	3.8	0	0	0	0	0	0	0	IKX3P	1460	34.6	0	0	0	0	100	40
IKX3C	1470	2.2	0	0	0	0	0	0	0	IKX3P	1470	43.1	0	0	0	0	0	0
IKX3C	1480	1.2	0	0	0	0	0	0	0	IKX3P	1480	52.1	0	0	0	0	0	0
IKX3C	1490	0.7	0	0	0	0	0	0	0	IKX3P	1490	61.5	0	0	0	0	0	0
IKX3C	1500	0.3	0	0	0	0	0	0	0	IKX3P	1500	71.1	0	0	0	0	0	0
IKX3C	1510	0.2	0	0	0	0	0	0	0	IKX3P	1510	80.9	0	0	0	0	0	0
Dec-23 (66d 12/29/23); CSize 50; IKZ3 1431.50																		
IKZ3C	1300	129.3	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1320	109.5	0	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0
IKZ3C	1340	89.9	0	0	0	0	0	0	0	IKZ3P	1340	0.4	0	0	0	0	0	0
IKZ3C	1360	70.8	0	0	0	0	0	0	0	IKZ3P	1360	1.2	0	0	0	0	0	0
IKZ3C	1380	52.9	0	0	0	0	0	0	0	IKZ3P	1380	3.2	0	0	0	0	0	0
IKZ3C	1400	37	0	0	0	0	0	0	0	IKZ3P	1400	7.2	0	0	0	0	0	0
IKZ3C	1420	23.9	0	0	0	0	0	0	0	IKZ3P	1420	13.9	0	0	0	0	0	0
IKZ3C	1440	14.1	0	0	0	0	0	0	0	IKZ3P	1440	24	0	0	0	0	0	0
IKZ3C	1460	7.5	0	0	0	0	0	0	0	IKZ3P	1460	37.3	0	0	0	0	0	0
IKZ3C	1480	3.6	0	0	0	0	0	0	0	IKZ3P	1480	53.3	0	0	0	0	0	0
IKZ3C	1500	1.5	0	0	0	0	0	0	0	IKZ3P	1500	71.1	0	0	0	0	0	0
IKZ3C	1520	0.6	0	0	0	0	0	0	0	IKZ3P	1520	90	0	0	0	0	0	0
Mar-24 (157d 3/29/24); CSize 50; IKH4 1419.50																		
IKH4C	1340	82.2	0	0	0	0	0	0	0	IKH4P	1340	4.3	0	0	0	0	0	0
IKH4C	1360	65.8	0	0	0	0	0	0	0	IKH4P	1360	7.6	0	0	0	0	0	0
IKH4C	1380	51	0	0	0	0	0	0	0	IKH4P	1380	12.6	0	0	0	0	0	0
IKH4C	1400	38.2	0	0	0	0	0	0	0	IKH4P	1400	19.5	0	0	0	0	0	0
IKH4C	1420	27.5	0	0	0	0	0	0	0	IKH4P	1420	28.5	0	0	0	0	0	0
IKH4C	1440	19.1	0	0	0	0	0	0	0	IKH4P	1440	39.8	0	0	0	0	0	0
IKH4C	1460	12.7	0	0	0	0	0	0	0	IKH4P	1460	53.1	0	0	0	0	0	0
IKH4C	1480	8.1	0	0	0	0	0	0	0	IKH4P	1480	68.2	0	0	0	0	0	0
IKH4C	1500	4.9	0	0	0	0	0	0	0	IKH4P	1500	84.8	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCTOBER CALL	7.64	7.62	0.26
OCTO PUT	7.64	7.62	0.26
MEAN	7.64	7.62	0.26

Implied volatility for ATM		Previous day	1D%CHG
NOVEMBER CALL	7.63	7.57	0.79
NOVEMBER PUT	7.63	7.58	0.66
MEAN	7.63	7.58	0.73

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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