

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,434.0	17.50	1,416.5	1435.00	1415.00	7214	37,686
NOV 23	1,434.5	17.00	1,418.0	1435.50	1418.00	102	315
DEC 23	1,434.5	16.50	1,418.0	1435.50	1418.00	61	872
MAR 24	1,423.5	17.00	1,412.0	1423.50	1411.50	24	578

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Oct-23 (20d 10/31/23); CSize 50; IKV3 1437.00																	
IKV3C	1350	85.1	0	0	0	0	0	0	IKV3P	1350	1.3	0	0	0	0	0	0
IKV3C	1360	75.9	0	0	0	0	0	0	IKV3P	1360	2	0	0	0	0	0	0
IKV3C	1370	66.9	0	0	0	0	0	0	IKV3P	1370	3	0	0	0	0	0	0
IKV3C	1380	58.3	0	0	0	0	0	0	IKV3P	1380	4.4	0	0	0	0	0	0
IKV3C	1390	50.2	0	0	0	0	0	0	IKV3P	1390	6.3	0	0	0	0	0	0
IKV3C	1400	42.6	0	0	0	0	18	15	IKV3P	1400	8.7	0	0	0	0	0	0
IKV3C	1410	35.7	0	0	0	0	32	25	IKV3P	1410	11.7	0	0	0	0	0	0
IKV3C	1420	29.4	0	0	0	0	24	0	IKV3P	1420	15.4	0	0	0	0	4	4
IKV3C	1430	23.8	0	0	0	0	40	0	IKV3P	1430	19.8	0	0	0	0	5	5
IKV3C	1440	14.7	0	0	0	0	40	0	IKV3P	1440	25	0	0	0	0	6	6
IKV3C	1450	14.8	0	0	0	0	20	0	IKV3P	1450	30.8	0	0	0	0	24	0
IKV3C	1460	11.4	0	0	0	0	0	0	IKV3P	1460	37.4	0	0	0	0	74	0
IKV3C	1470	8.6	0	0	0	0	0	0	IKV3P	1470	44.5	0	0	0	0	20	0
IKV3C	1480	6.3	0	0	0	0	0	0	IKV3P	1480	52.3	0	0	0	0	0	0
IKV3C	1490	4.6	0	0	0	0	0	0	IKV3P	1490	60.5	0	0	0	0	0	0
IKV3C	1500	3.3	0	0	0	0	0	0	IKV3P	1500	69.2	0	0	0	0	0	0
IKV3C	1510	2.3	0	0	0	0	0	0	IKV3P	1510	78.1	0	0	0	0	0	0
IKV3C	1520	1.6	0	0	0	0	0	0	IKV3P	1520	87.4	0	0	0	0	0	0
Nov-23 (50d 11/30/23); CSize 50; IKX3 1439.50																	
IKX3C	1350	90.7	0	0	0	0	0	0	IKX3P	1350	6.6	0	0	0	0	0	0
IKX3C	1360	82.5	0	0	0	0	0	0	IKX3P	1360	8.3	0	0	0	0	0	0
IKX3C	1370	74.7	0	0	0	0	0	0	IKX3P	1370	10.4	0	0	0	0	0	0
IKX3C	1380	67.2	0	0	0	0	0	0	IKX3P	1380	12.9	0	0	0	0	0	0
IKX3C	1390	60.1	0	0	0	0	0	0	IKX3P	1390	15.8	0	0	0	0	0	0
IKX3C	1400	53.4	0	0	0	0	0	0	IKX3P	1400	19.1	0	0	0	0	0	0
IKX3C	1410	47.2	0	0	0	0	0	0	IKX3P	1410	22.8	0	0	0	0	0	0
IKX3C	1420	41.4	0	0	0	0	0	0	IKX3P	1420	27	0	0	0	0	0	0
IKX3C	1430	36.1	0	0	0	0	0	0	IKX3P	1430	31.6	0	0	0	0	0	0
IKX3C	1440	31.3	0	0	0	0	0	0	IKX3P	1440	36.7	0	0	0	0	0	0
IKX3C	1450	26.9	0	0	0	0	0	0	IKX3P	1450	42.3	0	0	0	0	0	0
IKX3C	1460	23	0	0	0	0	0	0	IKX3P	1460	48.4	0	0	0	0	0	0
IKX3C	1470	19.5	0	0	0	0	0	0	IKX3P	1470	54.8	0	0	0	0	0	0
IKX3C	1480	16.4	0	0	0	0	0	0	IKX3P	1480	61.7	0	0	0	0	0	0
IKX3C	1490	13.7	0	0	0	0	0	0	IKX3P	1490	69	0	0	0	0	0	0
Dec-23 (79d 12/29/23); CSize 50; IKZ3 1438.00																	
IKZ3C	1300	138	0	0	0	0	0	0	IKZ3P	1300	4.4	0	0	0	0	0	0
IKZ3C	1320	120.5	0	0	0	0	0	0	IKZ3P	1320	6.7	0	0	0	0	0	0
IKZ3C	1340	103.9	0	0	0	0	0	0	IKZ3P	1340	10	0	0	0	0	0	0
IKZ3C	1360	88.3	0	0	0	0	0	0	IKZ3P	1360	14.3	0	0	0	0	0	0
IKZ3C	1380	74.1	0	0	0	0	0	0	IKZ3P	1380	19.9	0	0	0	0	0	0
IKZ3C	1400	61.1	0	0	0	0	0	0	IKZ3P	1400	26.9	0	0	0	0	0	0
IKZ3C	1420	49.7	0	0	0	0	0	0	IKZ3P	1420	35.3	0	0	0	0	0	0
IKZ3C	1440	39.7	0	0	0	0	0	0	IKZ3P	1440	45.2	0	0	0	0	0	0
IKZ3C	1460	31.2	0	0	0	0	0	0	IKZ3P	1460	56.5	0	0	0	0	0	0
IKZ3C	1480	24.1	0	0	0	0	0	0	IKZ3P	1480	69.3	0	0	0	0	0	0
IKZ3C	1500	18.3	0	0	0	0	0	0	IKZ3P	1500	83.3	0	0	0	0	0	0
IKZ3C	1520	13.6	0	0	0	0	0	0	IKZ3P	1520	98.6	0	0	0	0	0	0
Mar-24 (170d 3/29/24); CSize 50; IKH4 1427.50																	
IKH4C	1340	109.1	0	0	0	0	0	0	IKH4P	1340	26.8	0	0	0	0	0	0
IKH4C	1360	95.9	0	0	0	0	0	0	IKH4P	1360	33.4	0	0	0	0	0	0
IKH4C	1380	83.8	0	0	0	0	0	0	IKH4P	1380	40.9	0	0	0	0	0	0
IKH4C	1400	72.6	0	0	0	0	0	0	IKH4P	1400	49.5	0	0	0	0	0	0
IKH4C	1420	62.5	0	0	0	0	0	0	IKH4P	1420	59.1	0	0	0	0	0	0
IKH4C	1440	53.4	0	0	0	0	0	0	IKH4P	1440	69.7	0	0	0	0	0	0
IKH4C	1460	45.3	0	0	0	0	0	0	IKH4P	1460	81.3	0	0	0	0	0	0
IKH4C	1480	38.2	0	0	0	0	0	0	IKH4P	1480	93.8	0	0	0	0	0	0
IKH4C	1500	31.9	0	0	0	0	0	0	IKH4P	1500	107.3	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
OCTOBER CALL	14.65	8.21
OCTO PUT	15.91	7.40
MEAN	15.28	7.81

Implied volatility for ATM	Previous day	1D%CHG
NOVEMBER CALL	15.91	8.23
NOVEMBER PUT	15.89	8.23
MEAN	15.90	8.23

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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