

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,442.0	0.50	1,438.0	1443.00	1438.00	9983	6,459
NOV 23	1,440.5	-1.00	1,439.0	1443.50	1437.00	12090	43,041
DEC 23	1,441.5	-0.50	1,440.0	1443.00	1438.00	56	955
MAR 24	1,429.0	-1.50	1,428.0	1431.00	1427.00	26	660

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
Oct-23 (0d 10/31/23); CSize 50; IKV3 1441.50																			
IKV3C	1350	92	0	0	0	0	0	0	0	IKV3P	1350	0.1	0	0	0	0	0	0	0
IKV3C	1360	82	0	0	0	0	0	0	0	IKV3P	1360	0.1	0	0	0	0	0	0	0
IKV3C	1370	72	0	0	0	0	0	0	0	IKV3P	1370	0.1	0	0	0	0	0	0	0
IKV3C	1380	62	0	0	0	0	0	0	0	IKV3P	1380	0.1	0	0	0	0	0	0	0
IKV3C	1390	52	0	0	0	0	0	0	0	IKV3P	1390	0.1	0	0	0	0	0	0	0
IKV3C	1400	42	0	0	0	0	0	18	0	IKV3P	1400	0.1	0	0	0	0	0	0	0
IKV3C	1410	32	0	0	0	0	0	32	0	IKV3P	1410	0.1	0	0	0	0	0	0	0
IKV3C	1420	22	0	0	0	0	0	24	0	IKV3P	1420	0.1	0	0	0	0	0	4	0
IKV3C	1430	16.8	0	0	0	0	0	60	0	IKV3P	1430	0.1	0	0	0	0	0	5	0
IKV3C	1440	9	0	0	0	0	0	40	0	IKV3P	1440	1.3	0	0	0	0	0	6	0
IKV3C	1450	0.2	0	0	0	0	0	20	0	IKV3P	1450	8.2	0	0	0	0	0	25	0
IKV3C	1460	0.1	0	0	0	0	0	0	0	IKV3P	1460	18	0	0	0	0	0	74	0
IKV3C	1470	0.1	0	0	0	0	0	0	0	IKV3P	1470	28	0	0	0	0	0	20	0
IKV3C	1480	0.1	0	0	0	0	0	0	0	IKV3P	1480	38	0	0	0	0	0	0	0
IKV3C	1490	0.1	0	0	0	0	0	0	0	IKV3P	1490	48	0	0	0	0	0	0	0
IKV3C	1500	0.1	0	0	0	0	0	0	0	IKV3P	1500	58	0	0	0	0	0	0	0
IKV3C	1510	0.1	0	0	0	0	0	0	0	IKV3P	1510	68	0	0	0	0	0	0	0
IKV3C	1520	0.1	0	0	0	0	0	0	0	IKV3P	1520	78	0	0	0	0	0	0	0
Nov-23 (30d 11/30/23); CSize 50; IKX3 1441.00																			
IKX3C	1350	90.3	0	0	0	0	0	0	0	IKX3P	1350	0.1	0	0	0	0	0	0	0
IKX3C	1360	80.3	0	0	0	0	0	0	0	IKX3P	1360	0.1	0	0	0	0	0	0	0
IKX3C	1370	70.4	0	0	0	0	0	0	0	IKX3P	1370	0.1	0	0	0	0	0	0	0
IKX3C	1380	60.6	0	0	0	0	0	0	0	IKX3P	1380	0.2	0	0	0	0	0	0	0
IKX3C	1390	50.9	0	0	0	0	0	0	0	IKX3P	1390	0.6	0	0	0	0	0	0	0
IKX3C	1400	41.6	0	0	0	0	0	0	0	IKX3P	1400	1.2	0	0	0	0	0	0	0
IKX3C	1410	32.9	0	0	0	0	0	0	0	IKX3P	1410	2.5	0	0	0	0	0	0	0
IKX3C	1420	24.9	0	0	0	0	0	21	0	IKX3P	1420	4.5	0	0	0	0	0	0	0
IKX3C	1430	18.1	0	0	0	0	0	24	0	IKX3P	1430	7.6	0	0	0	0	0	20	0
IKX3C	1440	12.4	0	0	0	0	0	0	0	IKX3P	1440	11.9	0	0	0	0	0	39	0
IKX3C	1450	8	0	0	0	0	0	0	0	IKX3P	1450	17.5	0	0	0	0	0	234	60
IKX3C	1460	4.9	0	0	0	0	0	0	0	IKX3P	1460	25	0	0	0	0	0	180	40
IKX3C	1470	2.8	0	0	0	0	0	0	0	IKX3P	1470	32.2	0	0	0	0	0	0	0
IKX3C	1480	1.5	0	0	0	0	0	0	0	IKX3P	1480	40.9	0	0	0	0	0	0	0
IKX3C	1490	0.7	0	0	0	0	0	0	0	IKX3P	1490	50.1	0	0	0	0	0	0	0
IKX3C	1500	0.3	0	0	0	0	0	0	0	IKX3P	1500	59.7	0	0	0	0	0	0	0
IKX3C	1510	0.1	0	0	0	0	0	0	0	IKX3P	1510	69.5	0	0	0	0	0	0	0
Dec-23 (59d 12/29/23); CSize 50; IKZ3 1439.50																			
IKZ3C	1300	140.7	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0	0
IKZ3C	1320	120.9	0	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0	0
IKZ3C	1340	101	0	0	0	0	0	0	0	IKZ3P	1340	0.1	0	0	0	0	0	0	0
IKZ3C	1360	81.4	0	0	0	0	0	0	0	IKZ3P	1360	0.4	0	0	0	0	0	0	0
IKZ3C	1380	62.4	0	0	0	0	0	0	0	IKZ3P	1380	1.3	0	0	0	0	0	0	0
IKZ3C	1400	44.8	0	0	0	0	0	0	0	IKZ3P	1400	3.5	0	0	0	0	0	0	0
IKZ3C	1420	29.6	0	0	0	0	0	0	0	IKZ3P	1420	8.2	0	0	0	0	0	0	0
IKZ3C	1440	17.6	0	0	0	0	0	0	0	IKZ3P	1440	16.1	0	0	0	0	0	0	0
IKZ3C	1460	9.3	0	0	0	0	0	0	0	IKZ3P	1460	27.7	0	0	0	0	0	0	0
IKZ3C	1480	4.4	0	0	0	0	0	0	0	IKZ3P	1480	42.6	0	0	0	0	0	0	0
IKZ3C	1500	1.8	0	0	0	0	0	0	0	IKZ3P	1500	60	0	0	0	0	0	0	0
IKZ3C	1520	0.6	0	0	0	0	0	0	0	IKZ3P	1520	78.7	0	0	0	0	0	0	0
Mar-24 (150d 3/29/24); CSize 50; IKH4 1428.00																			
IKH4C	1340	90.3	0	0	0	0	0	0	0	IKH4P	1340	2.5	0	0	0	0	0	0	0
IKH4C	1360	72.9	0	0	0	0	0	0	0	IKH4P	1360	4.8	0	0	0	0	0	0	0
IKH4C	1380	56.9	0	0	0	0	0	0	0	IKH4P	1380	8.6	0	0	0	0	0	0	0
IKH4C	1400	42.8	0	0	0	0	0	0	0	IKH4P	1400	14.2	0	0	0	0	0	0	0
IKH4C	1420	30.9	0	0	0	0	0	0	0	IKH4P	1420	22	0	0	0	0	0	0	0
IKH4C	1440	21.3	0	0	0	0	0	0	0	IKH4P	1440	32.2	0	0	0	0	0	0	0
IKH4C	1460	14	0	0	0	0	0	0	0	IKH4P	1460	44.6	0	0	0	0	0	0	0
IKH4C	1480	8.8	0	0	0	0	0	0	0	IKH4P	1480	59.1	0	0	0	0	0	0	0
IKH4C	1500	5.2	0	0	0	0	0	0	0	IKH4P	1500	75.3	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCTOBER CALL	22.66	5.50	312.00
OCTO PUT	7.22	5.50	31.27
MEAN	14.94	5.50	171.64

Implied volatility for ATM		Previous day	1D%CHG
NOVEMBER CALL	7.27	5.51	31.94
NOVEMBER PUT	7.27	5.51	31.94
MEAN	7.27	5.51	31.94

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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