

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,412.5	0.00	1,414.5	1418.50	1410.50	5522	39,174
NOV 23	1,413.5	0.50	1,415.0	1418.50	1412.00	88	191
DEC 23	1,414.0	0.00	1,414.0	1418.50	1412.50	32	835
MAR 24	1,402.5	0.00	1,403.5	1408.00	1401.00	16	568

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Oct-23 (25d 10/31/23); CSize 50; IKV3 1412.00																	
IKV3C	1350	62.6	0	0	0	0	0	0	IKV3P	1350	0.3	0	0	0	0	0	0
IKV3C	1360	53	0	0	0	0	0	0	IKV3P	1360	0.6	0	0	0	0	0	0
IKV3C	1370	43.7	0	0	0	0	0	0	IKV3P	1370	1.3	0	0	0	0	0	0
IKV3C	1380	34.9	0	0	0	0	0	0	IKV3P	1380	2.5	0	0	0	0	0	0
IKV3C	1390	26.9	0	0	0	0	0	0	IKV3P	1390	4.5	0	0	0	0	0	0
IKV3C	1400	21	0	0	0	0	3	3	IKV3P	1400	7.4	0	0	0	0	0	0
IKV3C	1410	14	0	0	0	0	5	3	IKV3P	1410	11.5	0	0	0	0	0	0
IKV3C	1420	9.4	0	0	0	0	24	0	IKV3P	1420	16.9	0	0	0	0	0	0
IKV3C	1430	5.9	0	0	0	0	40	0	IKV3P	1430	23.4	0	0	0	0	0	0
IKV3C	1440	3.5	0	0	0	0	40	0	IKV3P	1440	31	0	0	0	0	0	0
IKV3C	1450	2	0	0	0	0	20	0	IKV3P	1450	39.4	0	0	0	0	24	0
IKV3C	1460	1	0	0	0	0	0	0	IKV3P	1460	48.4	0	0	0	0	74	0
IKV3C	1470	0.5	0	0	0	0	0	0	IKV3P	1470	57.9	0	0	0	0	20	0
IKV3C	1480	0.2	0	0	0	0	0	0	IKV3P	1480	67.6	0	0	0	0	0	0
IKV3C	1490	0.1	0	0	0	0	0	0	IKV3P	1490	77.4	0	0	0	0	0	0
IKV3C	1500	0.1	0	0	0	0	0	0	IKV3P	1500	87.4	0	0	0	0	0	0
IKV3C	1510	0.1	0	0	0	0	0	0	IKV3P	1510	97.3	0	0	0	0	0	0
IKV3C	1520	0.1	0	0	0	0	0	0	IKV3P	1520	107.3	0	0	0	0	0	0
Nov-23 (55d 11/30/23); CSize 50; IKX3 1411.00																	
IKX3C	1350	64.9	0	0	0	0	0	0	IKX3P	1350	1.7	0	0	0	0	0	0
IKX3C	1360	56	0	0	0	0	0	0	IKX3P	1360	2.8	0	0	0	0	0	0
IKX3C	1370	47.6	0	0	0	0	0	0	IKX3P	1370	4.3	0	0	0	0	0	0
IKX3C	1380	39.7	0	0	0	0	0	0	IKX3P	1380	6.4	0	0	0	0	0	0
IKX3C	1390	32.5	0	0	0	0	0	0	IKX3P	1390	9.1	0	0	0	0	0	0
IKX3C	1400	26	0	0	0	0	0	0	IKX3P	1400	12.6	0	0	0	0	0	0
IKX3C	1410	20.4	0	0	0	0	0	0	IKX3P	1410	16.9	0	0	0	0	0	0
IKX3C	1420	15.6	0	0	0	0	0	0	IKX3P	1420	22.1	0	0	0	0	0	0
IKX3C	1430	11.7	0	0	0	0	0	0	IKX3P	1430	28.1	0	0	0	0	0	0
IKX3C	1440	8.5	0	0	0	0	0	0	IKX3P	1440	34.9	0	0	0	0	0	0
IKX3C	1450	6	0	0	0	0	0	0	IKX3P	1450	42.4	0	0	0	0	0	0
IKX3C	1460	4.2	0	0	0	0	0	0	IKX3P	1460	50.4	0	0	0	0	0	0
IKX3C	1470	2.8	0	0	0	0	0	0	IKX3P	1470	59	0	0	0	0	0	0
IKX3C	1480	1.8	0	0	0	0	0	0	IKX3P	1480	68	0	0	0	0	0	0
IKX3C	1490	1.2	0	0	0	0	0	0	IKX3P	1490	77.3	0	0	0	0	0	0
Dec-23 (84d 12/29/23); CSize 50; IKZ3 1411.00																	
IKZ3C	1300	113.6	0	0	0	0	0	0	IKZ3P	1300	0.4	0	0	0	0	0	0
IKZ3C	1320	94.4	0	0	0	0	0	0	IKZ3P	1320	1.1	0	0	0	0	0	0
IKZ3C	1340	75.9	0	0	0	0	0	0	IKZ3P	1340	2.5	0	0	0	0	0	0
IKZ3C	1360	58.8	0	0	0	0	0	0	IKZ3P	1360	5.1	0	0	0	0	0	0
IKZ3C	1380	43.4	0	0	0	0	0	0	IKZ3P	1380	9.7	0	0	0	0	0	0
IKZ3C	1400	30.4	0	0	0	0	0	0	IKZ3P	1400	16.5	0	0	0	0	0	0
IKZ3C	1420	20.1	0	0	0	0	0	0	IKZ3P	1420	26.1	0	0	0	0	0	0
IKZ3C	1440	12.5	0	0	0	0	0	0	IKZ3P	1440	38.3	0	0	0	0	0	0
IKZ3C	1460	7.2	0	0	0	0	0	0	IKZ3P	1460	52.9	0	0	0	0	0	0
IKZ3C	1480	3.9	0	0	0	0	0	0	IKZ3P	1480	69.4	0	0	0	0	0	0
IKZ3C	1500	2	0	0	0	0	0	0	IKZ3P	1500	87.3	0	0	0	0	0	0
IKZ3C	1520	0.9	0	0	0	0	0	0	IKZ3P	1520	106.2	0	0	0	0	0	0
Mar-24 (175d 3/29/24); CSize 50; IKH4 1402.50																	
IKH4C	1340	71.5	0	0	0	0	0	0	IKH4P	1340	10	0	0	0	0	0	0
IKH4C	1360	57.1	0	0	0	0	0	0	IKH4P	1360	15.3	0	0	0	0	0	0
IKH4C	1380	44.5	0	0	0	0	0	0	IKH4P	1380	22.3	0	0	0	0	0	0
IKH4C	1400	33.7	0	0	0	0	0	0	IKH4P	1400	31.2	0	0	0	0	0	0
IKH4C	1420	24.7	0	0	0	0	0	0	IKH4P	1420	42	0	0	0	0	0	0
IKH4C	1440	17.7	0	0	0	0	0	0	IKH4P	1440	54.6	0	0	0	0	0	0
IKH4C	1460	12.2	0	0	0	0	0	0	IKH4P	1460	68.8	0	0	0	0	0	0
IKH4C	1480	8.2	0	0	0	0	0	0	IKH4P	1480	84.5	0	0	0	0	0	0
IKH4C	1500	5.3	0	0	0	0	0	0	IKH4P	1500	101.3	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
OCTOBER CALL	8.49	8.64
OCTO PUT	8.49	8.64
MEAN	8.49	8.64

Implied volatility for ATM	Previous day	1D%CHG
NOVEMBER CALL	8.47	8.62
NOVEMBER PUT	8.47	8.61
MEAN	8.47	8.62

Current	10Days	20Days	30Days	60Days	90Days
1 week ago	9.95	9.38	9.44	11.12	11.35
1 month ago	10.48	13.67	12.65	12.32	13.21
3 months ago	10.21	11.46	11.79	12.55	13.35
6 months ago	13.68	14.29	13.45	17.40	16.82

Source: Bloomberg

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