

**Underlying Instrument - FKL1**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,427.0	-16.00	1,442.0	1443.50	1422.50	13334	41,340
NOV 23	1,427.0	0.00	-	0.00	0.00	0	-
DEC 23	1,428.5	-15.50	1,439.0	1439.00	1425.00	310	775
MAR 24	1,417.0	-17.00	1,433.0	1433.00	1414.00	176	516

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Oct-23 (29d 10/31/23); CSize 50; IKV3 1427.00</b>																	
IKV3C	1370	57	0	0	0	0	0	0	IKV3P	1370	0.1	0	0	0	0	0	0
IKV3C	1380	47.2	0	0	0	0	0	0	IKV3P	1380	0.4	0	0	0	0	0	0
IKV3C	1390	37.8	0	0	0	0	0	0	IKV3P	1390	0.9	0	0	0	0	0	0
IKV3C	1400	28.9	0	0	0	0	0	0	IKV3P	1400	2	0	0	0	0	0	0
IKV3C	1410	21	0	0	0	0	2	2	IKV3P	1410	4	0	0	0	0	0	0
IKV3C	1420	15	0	0	0	0	20	0	IKV3P	1420	7.3	0	0	0	0	0	0
IKV3C	1430	11	0	0	0	0	40	0	IKV3P	1430	12	0	0	0	0	0	0
IKV3C	1440	5.3	0	0	0	0	40	0	IKV3P	1440	18.2	0	0	0	0	0	0
IKV3C	1450	2.8	0	0	0	0	20	0	IKV3P	1450	25.8	0	0	0	0	24	0
IKV3C	1460	1.4	0	0	0	0	0	0	IKV3P	1460	34.3	0	0	0	0	74	0
IKV3C	1470	0.6	0	0	0	0	0	0	IKV3P	1470	43.5	0	0	0	0	20	0
IKV3C	1480	0.2	0	0	0	0	0	0	IKV3P	1480	53.1	0	0	0	0	0	0
IKV3C	1490	0.1	0	0	0	0	0	0	IKV3P	1490	62.9	0	0	0	0	0	0
IKV3C	1500	0.1	0	0	0	0	0	0	IKV3P	1500	72.8	0	0	0	0	0	0
IKV3C	1510	0.1	0	0	0	0	0	0	IKV3P	1510	82.8	0	0	0	0	0	0
IKV3C	1520	0.1	0	0	0	0	0	0	IKV3P	1520	92.8	0	0	0	0	0	0
<b>Nov-23 (59d 11/30/23); CSize 50; IKX3 1427.00</b>																	
IKX3C	1370	0	0	0	0	0	0	0	IKX3P	1370	0	0	0	0	0	0	0
IKX3C	1380	0	0	0	0	0	0	0	IKX3P	1380	0	0	0	0	0	0	0
IKX3C	1390	0	0	0	0	0	0	0	IKX3P	1390	0	0	0	0	0	0	0
IKX3C	1400	0	0	0	0	0	0	0	IKX3P	1400	0	0	0	0	0	0	0
IKX3C	1410	0	0	0	0	0	0	0	IKX3P	1410	0	0	0	0	0	0	0
IKX3C	1420	0	0	0	0	0	0	0	IKX3P	1420	0	0	0	0	0	0	0
IKX3C	1430	0	0	0	0	0	0	0	IKX3P	1430	0	0	0	0	0	0	0
IKX3C	1440	0	0	0	0	0	0	0	IKX3P	1440	0	0	0	0	0	0	0
IKX3C	1450	0	0	0	0	0	0	0	IKX3P	1450	0	0	0	0	0	0	0
IKX3C	1460	0	0	0	0	0	0	0	IKX3P	1460	0	0	0	0	0	0	0
IKX3C	1470	0	0	0	0	0	0	0	IKX3P	1470	0	0	0	0	0	0	0
IKX3C	1480	0	0	0	0	0	0	0	IKX3P	1480	0	0	0	0	0	0	0
IKX3C	1490	0	0	0	0	0	0	0	IKX3P	1490	0	0	0	0	0	0	0
<b>Dec-23 (88d 12/29/23); CSize 50; IKZ3 1428.50</b>																	
IKZ3C	1300	127.5	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1320	107.7	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0
IKZ3C	1340	88.1	0	0	0	0	0	0	IKZ3P	1340	0.3	0	0	0	0	0	0
IKZ3C	1360	69	0	0	0	0	0	0	IKZ3P	1360	1	0	0	0	0	0	0
IKZ3C	1380	51	0	0	0	0	0	0	IKZ3P	1380	2.9	0	0	0	0	0	0
IKZ3C	1400	35.1	0	0	0	0	0	0	IKZ3P	1400	6.8	0	0	0	0	0	0
IKZ3C	1420	22.1	0	0	0	0	0	0	IKZ3P	1420	13.6	0	0	0	0	0	0
IKZ3C	1440	12.5	0	0	0	0	0	0	IKZ3P	1440	23.9	0	0	0	0	0	0
IKZ3C	1460	6.3	0	0	0	0	0	0	IKZ3P	1460	37.6	0	0	0	0	0	0
IKZ3C	1480	2.8	0	0	0	0	0	0	IKZ3P	1480	53.9	0	0	0	0	0	0
IKZ3C	1500	1.1	0	0	0	0	0	0	IKZ3P	1500	72.1	0	0	0	0	0	0
IKZ3C	1520	0.4	0	0	0	0	0	0	IKZ3P	1520	91.2	0	0	0	0	0	0
<b>Mar-24 (179d 3/29/24); CSize 50; IKH4 1417.00</b>																	
IKH4C	1360	61.8	0	0	0	0	0	0	IKH4P	1360	5.7	0	0	0	0	0	0
IKH4C	1380	46.6	0	0	0	0	0	0	IKH4P	1380	10.2	0	0	0	0	0	0
IKH4C	1400	33.6	0	0	0	0	0	0	IKH4P	1400	16.8	0	0	0	0	0	0
IKH4C	1420	23	0	0	0	0	0	0	IKH4P	1420	26	0	0	0	0	0	0
IKH4C	1440	15	0	0	0	0	0	0	IKH4P	1440	37.6	0	0	0	0	0	0
IKH4C	1460	9.2	0	0	0	0	0	0	IKH4P	1460	51.5	0	0	0	0	0	0
IKH4C	1480	5.3	0	0	0	0	0	0	IKH4P	1480	67.3	0	0	0	0	0	0
IKH4C	1500	2.9	0	0	0	0	0	0	IKH4P	1500	84.6	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
OCTOBER CALL	19.65	9.86
OCTO PUT	20.77	110.65
MEAN	20.21	104.97

Implied volatility for ATM	Previous day	1D%CHG
NOVEMBER CALL	7.17	6.82
NOVEMBER PUT	6.21	6.82
MEAN	6.69	-1.91

	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

Source: Bloomberg

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