

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,419.5	-7.50	1,425.5	1430.00	1415.50	7443	39,002
NOV 23	1,420.5	-6.50	1,425.0	1429.50	1417.00	179	122
DEC 23	1,421.0	-7.50	1,426.0	1431.50	1417.50	154	816
MAR 24	1,409.0	-8.00	1,416.0	1420.00	1407.50	75	558

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
<b>Oct-23 (28d 10/31/23); CSize 50; IKV3 1414.50</b>																	
IKV3C	1360	0	0	0	0	0	0	0	IKV3P	1360	0	0	0	0	0	0	0
IKV3C	1370	50.3	0	0	0	0	0	0	IKV3P	1370	0.9	0	0	0	0	0	0
IKV3C	1380	41.2	0	0	0	0	0	0	IKV3P	1380	1.8	0	0	0	0	0	0
IKV3C	1390	32.8	0	0	0	0	0	0	IKV3P	1390	3.3	0	0	0	0	0	0
IKV3C	1400	25.1	0	0	0	0	0	0	IKV3P	1400	5.7	0	0	0	0	0	0
IKV3C	1410	18.5	0	0	0	0	2	2	IKV3P	1410	9	0	0	0	0	0	0
IKV3C	1420	13	0	0	0	0	24	4	IKV3P	1420	13.5	0	0	0	0	0	0
IKV3C	1430	8.7	0	0	0	0	40	0	IKV3P	1430	19.2	0	0	0	0	0	0
IKV3C	1440	5.5	0	0	0	0	40	0	IKV3P	1440	26	0	0	0	0	0	0
IKV3C	1450	3.3	0	0	0	0	20	0	IKV3P	1450	33.8	0	0	0	0	24	0
IKV3C	1460	1.9	0	0	0	0	0	0	IKV3P	1460	42.3	0	0	0	0	74	0
IKV3C	1470	1	0	0	0	0	0	0	IKV3P	1470	51.4	0	0	0	0	20	0
IKV3C	1480	0.5	0	0	0	0	0	0	IKV3P	1480	60.9	0	0	0	0	0	0
IKV3C	1490	0.2	0	0	0	0	0	0	IKV3P	1490	70.6	0	0	0	0	0	0
IKV3C	1500	0.1	0	0	0	0	0	0	IKV3P	1500	80.4	0	0	0	0	0	0
IKV3C	1510	0.1	0	0	0	0	0	0	IKV3P	1510	90.3	0	0	0	0	0	0
IKV3C	1520	0.1	0	0	0	0	0	0	IKV3P	1520	100.3	0	0	0	0	0	0
<b>Nov-23 (58d 11/30/23); CSize 50; IKX3 1415.00</b>																	
IKX3C	1360	0	0	0	0	0	0	0	IKX3P	1360	0	0	0	0	0	0	0
IKX3C	1370	53.6	0	0	0	0	0	0	IKX3P	1370	3.3	0	0	0	0	0	0
IKX3C	1380	45.3	0	0	0	0	0	0	IKX3P	1380	5	0	0	0	0	0	0
IKX3C	1390	37.6	0	0	0	0	0	0	IKX3P	1390	7.3	0	0	0	0	0	0
IKX3C	1400	30.7	0	0	0	0	0	0	IKX3P	1400	10.3	0	0	0	0	0	0
IKX3C	1410	24.5	0	0	0	0	0	0	IKX3P	1410	14	0	0	0	0	0	0
IKX3C	1420	19.1	0	0	0	0	0	0	IKX3P	1420	18.6	0	0	0	0	0	0
IKX3C	1430	14.6	0	0	0	0	0	0	IKX3P	1430	24	0	0	0	0	0	0
IKX3C	1440	10.8	0	0	0	0	0	0	IKX3P	1440	30.3	0	0	0	0	0	0
IKX3C	1450	7.9	0	0	0	0	0	0	IKX3P	1450	37.2	0	0	0	0	0	0
IKX3C	1460	5.6	0	0	0	0	0	0	IKX3P	1460	44.9	0	0	0	0	0	0
IKX3C	1470	3.8	0	0	0	0	0	0	IKX3P	1470	53.1	0	0	0	0	0	0
IKX3C	1480	2.6	0	0	0	0	0	0	IKX3P	1480	61.8	0	0	0	0	0	0
IKX3C	1490	1.7	0	0	0	0	0	0	IKX3P	1490	70.8	0	0	0	0	0	0
<b>Dec-23 (87d 12/29/23); CSize 50; IKZ3 1416.00</b>																	
IKZ3C	1300	120.4	0	0	0	0	0	0	IKZ3P	1300	0.3	0	0	0	0	0	0
IKZ3C	1320	101	0	0	0	0	0	0	IKZ3P	1320	0.8	0	0	0	0	0	0
IKZ3C	1340	82.3	0	0	0	0	0	0	IKZ3P	1340	1.9	0	0	0	0	0	0
IKZ3C	1360	64.6	0	0	0	0	0	0	IKZ3P	1360	4.1	0	0	0	0	0	0
IKZ3C	1380	48.6	0	0	0	0	0	0	IKZ3P	1380	7.9	0	0	0	0	0	0
IKZ3C	1400	34.7	0	0	0	0	0	0	IKZ3P	1400	13.9	0	0	0	0	0	0
IKZ3C	1420	23.5	0	0	0	0	0	0	IKZ3P	1420	22.5	0	0	0	0	0	0
IKZ3C	1440	14.9	0	0	0	0	0	0	IKZ3P	1440	33.8	0	0	0	0	0	0
IKZ3C	1460	8.9	0	0	0	0	0	0	IKZ3P	1460	47.6	0	0	0	0	0	0
IKZ3C	1480	4.9	0	0	0	0	0	0	IKZ3P	1480	63.5	0	0	0	0	0	0
IKZ3C	1500	2.6	0	0	0	0	0	0	IKZ3P	1500	81	0	0	0	0	0	0
IKZ3C	1520	1.2	0	0	0	0	0	0	IKZ3P	1520	99.5	0	0	0	0	0	0
<b>Mar-24 (178d 3/29/24); CSize 50; IKH4 1406.00</b>																	
IKH4C	1340	0	0	0	0	0	0	0	IKH4P	1340	0	0	0	0	0	0	0
IKH4C	1360	61.5	0	0	0	0	0	0	IKH4P	1360	13.2	0	0	0	0	0	0
IKH4C	1380	48.2	0	0	0	0	0	0	IKH4P	1380	19.6	0	0	0	0	0	0
IKH4C	1400	36.8	0	0	0	0	0	0	IKH4P	1400	27.9	0	0	0	0	0	0
IKH4C	1420	27.2	0	0	0	0	0	0	IKH4P	1420	38.1	0	0	0	0	0	0
IKH4C	1440	19.6	0	0	0	0	0	0	IKH4P	1440	50.1	0	0	0	0	0	0
IKH4C	1460	13.6	0	0	0	0	0	0	IKH4P	1460	63.9	0	0	0	0	0	0
IKH4C	1480	9.2	0	0	0	0	0	0	IKH4P	1480	79.1	0	0	0	0	0	0
IKH4C	1500	6	0	0	0	0	0	0	IKH4P	1500	95.6	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
OCTOBER CALL	8.32	19.65
OCTO PUT	8.32	20.77
MEAN	8.32	20.21

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
	15.28	17.79	15.90	15.35	16.71

Implied volatility for ATM	Previous day	1D%CHG
NOVEMBER CALL	8.32	7.17
NOVEMBER PUT	8.32	6.21
MEAN	8.32	6.69

Source: Bloomberg

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