

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,417.0	-2.50	1,418.5	1421.00	1413.00	7110	38,968
NOV 23	1,417.5	-3.00	1,417.0	1421.50	1414.50	131	164
DEC 23	1,419.5	-1.50	1,419.0	1420.50	1415.00	38	801
MAR 24	1,408.0	-1.00	1,408.0	1409.00	1406.00	7	564

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Oct-23 (27d 10/31/23); CSize 50; IKV3 1412.00																	
IKV3C	1360	60	0	0	0	0	0	0	IKV3P	1360	3.1	0	0	0	0	0	0
IKV3C	1370	51.6	0	0	0	0	0	0	IKV3P	1370	4.7	0	0	0	0	0	0
IKV3C	1380	43.6	0	0	0	0	0	0	IKV3P	1380	6.7	0	0	0	0	0	0
IKV3C	1390	36.3	0	0	0	0	0	0	IKV3P	1390	9.4	0	0	0	0	0	0
IKV3C	1400	29.7	0	0	0	0	0	0	IKV3P	1400	12.8	0	0	0	0	0	0
IKV3C	1410	22.5	0	0	0	0	2	0	IKV3P	1410	16.3	0	0	0	0	0	0
IKV3C	1420	18.8	0	0	0	0	24	4	IKV3P	1420	20.5	0	0	0	0	0	0
IKV3C	1430	14.5	0	0	0	0	40	0	IKV3P	1430	26.2	0	0	0	0	0	0
IKV3C	1440	11	0	0	0	0	40	0	IKV3P	1440	33.3	0	0	0	0	0	0
IKV3C	1450	8.1	0	0	0	0	20	0	IKV3P	1450	41	0	0	0	0	24	0
IKV3C	1460	5.8	0	0	0	0	0	0	IKV3P	1460	48.7	0	0	0	0	74	0
IKV3C	1470	4.1	0	0	0	0	0	0	IKV3P	1470	57	0	0	0	0	20	0
IKV3C	1480	2.8	0	0	0	0	0	0	IKV3P	1480	65.7	0	0	0	0	0	0
IKV3C	1490	1.9	0	0	0	0	0	0	IKV3P	1490	74.7	0	0	0	0	0	0
IKV3C	1500	1.3	0	0	0	0	0	0	IKV3P	1500	84.1	0	0	0	0	0	0
IKV3C	1510	0.8	0	0	0	0	0	0	IKV3P	1510	93.6	0	0	0	0	0	0
IKV3C	1520	0.5	0	0	0	0	0	0	IKV3P	1520	103.3	0	0	0	0	0	0
Nov-23 (57d 11/30/23); CSize 50; IKX3 1413.00																	
IKX3C	1360	65.8	0	0	0	0	0	0	IKX3P	1360	8.6	0	0	0	0	0	0
IKX3C	1370	58.2	0	0	0	0	0	0	IKX3P	1370	11	0	0	0	0	0	0
IKX3C	1380	51.1	0	0	0	0	0	0	IKX3P	1380	13.8	0	0	0	0	0	0
IKX3C	1390	44.5	0	0	0	0	0	0	IKX3P	1390	17.2	0	0	0	0	0	0
IKX3C	1400	38.4	0	0	0	0	0	0	IKX3P	1400	21	0	0	0	0	0	0
IKX3C	1410	32.9	0	0	0	0	0	0	IKX3P	1410	25.4	0	0	0	0	0	0
IKX3C	1420	27.9	0	0	0	0	0	0	IKX3P	1420	30.4	0	0	0	0	0	0
IKX3C	1430	23.4	0	0	0	0	0	0	IKX3P	1430	35.8	0	0	0	0	0	0
IKX3C	1440	19.5	0	0	0	0	0	0	IKX3P	1440	41.9	0	0	0	0	0	0
IKX3C	1450	16	0	0	0	0	0	0	IKX3P	1450	48.4	0	0	0	0	0	0
IKX3C	1460	13.1	0	0	0	0	0	0	IKX3P	1460	55.4	0	0	0	0	0	0
IKX3C	1470	10.5	0	0	0	0	0	0	IKX3P	1470	62.8	0	0	0	0	0	0
IKX3C	1480	8.4	0	0	0	0	0	0	IKX3P	1480	70.6	0	0	0	0	0	0
IKX3C	1490	6.6	0	0	0	0	0	0	IKX3P	1490	78.8	0	0	0	0	0	0
Dec-23 (86d 12/29/23); CSize 50; IKZ3 1414.50																	
IKZ3C	1300	121.8	0	0	0	0	0	0	IKZ3P	1300	3.2	0	0	0	0	0	0
IKZ3C	1320	104.1	0	0	0	0	0	0	IKZ3P	1320	5.4	0	0	0	0	0	0
IKZ3C	1340	87.4	0	0	0	0	0	0	IKZ3P	1340	8.5	0	0	0	0	0	0
IKZ3C	1360	72	0	0	0	0	0	0	IKZ3P	1360	13	0	0	0	0	0	0
IKZ3C	1380	58.1	0	0	0	0	0	0	IKZ3P	1380	18.9	0	0	0	0	0	0
IKZ3C	1400	45.8	0	0	0	0	0	0	IKZ3P	1400	26.5	0	0	0	0	0	0
IKZ3C	1420	35.3	0	0	0	0	0	0	IKZ3P	1420	35.8	0	0	0	0	0	0
IKZ3C	1440	26.6	0	0	0	0	0	0	IKZ3P	1440	46.9	0	0	0	0	0	0
IKZ3C	1460	19.5	0	0	0	0	0	0	IKZ3P	1460	59.7	0	0	0	0	0	0
IKZ3C	1480	13.9	0	0	0	0	0	0	IKZ3P	1480	74	0	0	0	0	0	0
IKZ3C	1500	9.7	0	0	0	0	0	0	IKZ3P	1500	89.6	0	0	0	0	0	0
IKZ3C	1520	6.6	0	0	0	0	0	0	IKZ3P	1520	106.3	0	0	0	0	0	0
Mar-24 (177d 3/29/24); CSize 50; IKH4 1405.00																	
IKH4C	1340	89.4	0	0	0	0	0	0	IKH4P	1340	22.5	0	0	0	0	0	0
IKH4C	1360	76.4	0	0	0	0	0	0	IKH4P	1360	29.1	0	0	0	0	0	0
IKH4C	1380	64.5	0	0	0	0	0	0	IKH4P	1380	37	0	0	0	0	0	0
IKH4C	1400	53.9	0	0	0	0	0	0	IKH4P	1400	46.1	0	0	0	0	0	0
IKH4C	1420	44.6	0	0	0	0	0	0	IKH4P	1420	56.4	0	0	0	0	0	0
IKH4C	1440	36.4	0	0	0	0	0	0	IKH4P	1440	67.9	0	0	0	0	0	0
IKH4C	1460	29.4	0	0	0	0	0	0	IKH4P	1460	80.6	0	0	0	0	0	0
IKH4C	1480	23.5	0	0	0	0	0	0	IKH4P	1480	94.4	0	0	0	0	0	0
IKH4C	1500	18.5	0	0	0	0	0	0	IKH4P	1500	109.1	0	0	0	0	0	0

Implied volatility for ATM			
		Previous day	1D%CHG
OCTOBER CALL	12.69	8.32	52.52
OCTO PUT	12.26	8.32	47.36
MEAN	12.48	8.32	49.94

Implied volatility for ATM			
		Previous day	1D%CHG
NOVEMBER CALL	12.98	8.32	56.01
NOVEMBER PUT	12.98	8.32	56.01
MEAN	12.98	8.32	56.01

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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