

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,437.5	3.50	1,433.5	1442.00	1433.50	5283	37,464
NOV 23	1,438.0	3.50	1,435.5	1441.00	1435.50	186	409
DEC 23	1,438.5	4.00	1,435.0	1441.00	1434.50	41	875
MAR 24	1,426.5	3.00	1,425.5	1430.50	1425.50	27	588

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Oct-23 (19d 10/31/23); CSize 50; IKV3 1437.50																		
IKV3C	1350	87.5	0	0	0	0	0	0	0	IKV3P	1350	0.2	0	0	0	0	0	0
IKV3C	1360	77.7	0	0	0	0	0	0	0	IKV3P	1360	0.3	0	0	0	0	0	0
IKV3C	1370	68.1	0	0	0	0	0	0	0	IKV3P	1370	0.7	0	0	0	0	0	0
IKV3C	1380	58.6	0	0	0	0	0	0	0	IKV3P	1380	1.2	0	0	0	0	0	0
IKV3C	1390	49.6	0	0	0	0	0	0	0	IKV3P	1390	2.2	0	0	0	0	0	0
IKV3C	1400	41	0	0	0	0	18	0	0	IKV3P	1400	3.6	0	0	0	0	0	0
IKV3C	1410	33.2	0	0	0	0	32	0	0	IKV3P	1410	5.7	0	0	0	0	0	0
IKV3C	1420	26.1	0	0	0	0	24	0	0	IKV3P	1420	8.6	0	0	0	0	4	0
IKV3C	1430	19.9	0	0	0	0	40	0	0	IKV3P	1430	12.4	0	0	0	0	5	0
IKV3C	1440	14.7	0	0	0	0	40	0	0	IKV3P	1440	15	0	0	0	0	6	0
IKV3C	1450	10.5	0	0	0	0	20	0	0	IKV3P	1450	23	0	0	0	0	24	0
IKV3C	1460	7.3	0	0	0	0	0	0	0	IKV3P	1460	29.7	0	0	0	0	74	0
IKV3C	1470	4.8	0	0	0	0	0	0	0	IKV3P	1470	37.3	0	0	0	0	20	0
IKV3C	1480	3.1	0	0	0	0	0	0	0	IKV3P	1480	45.5	0	0	0	0	0	0
IKV3C	1490	1.9	0	0	0	0	0	0	0	IKV3P	1490	54.3	0	0	0	0	0	0
IKV3C	1500	1.1	0	0	0	0	0	0	0	IKV3P	1500	63.5	0	0	0	0	0	0
IKV3C	1510	0.6	0	0	0	0	0	0	0	IKV3P	1510	73	0	0	0	0	0	0
IKV3C	1520	0.3	0	0	0	0	0	0	0	IKV3P	1520	82.7	0	0	0	0	0	0
Nov-23 (49d 11/30/23); CSize 50; IKX3 1438.00																		
IKX3C	1350	89.7	0	0	0	0	0	0	0	IKX3P	1350	2.1	0	0	0	0	0	0
IKX3C	1360	80.7	0	0	0	0	0	0	0	IKX3P	1360	3	0	0	0	0	0	0
IKX3C	1370	71.9	0	0	0	0	0	0	0	IKX3P	1370	4.2	0	0	0	0	0	0
IKX3C	1380	63.6	0	0	0	0	0	0	0	IKX3P	1380	5.8	0	0	0	0	0	0
IKX3C	1390	55.6	0	0	0	0	0	0	0	IKX3P	1390	7.8	0	0	0	0	0	0
IKX3C	1400	48.2	0	0	0	0	0	0	0	IKX3P	1400	10.3	0	0	0	0	0	0
IKX3C	1410	41.3	0	0	0	0	0	0	0	IKX3P	1410	13.4	0	0	0	0	0	0
IKX3C	1420	34.9	0	0	0	0	0	0	0	IKX3P	1420	17	0	0	0	0	0	0
IKX3C	1430	29.2	0	0	0	0	0	0	0	IKX3P	1430	21.3	0	0	0	0	0	0
IKX3C	1440	24.2	0	0	0	0	0	0	0	IKX3P	1440	26.1	0	0	0	0	0	0
IKX3C	1450	19.7	0	0	0	0	0	0	0	IKX3P	1450	31.7	0	0	0	0	0	0
IKX3C	1460	15.9	0	0	0	0	0	0	0	IKX3P	1460	37.8	0	0	0	0	0	0
IKX3C	1470	12.6	0	0	0	0	0	0	0	IKX3P	1470	44.4	0	0	0	0	0	0
IKX3C	1480	9.9	0	0	0	0	0	0	0	IKX3P	1480	51.7	0	0	0	0	0	0
IKX3C	1490	7.6	0	0	0	0	0	0	0	IKX3P	1490	59.4	0	0	0	0	0	0
IKX3C	1500	0	0	0	0	0	0	0	0	IKX3P	1500	0	0	0	0	0	0	0
Dec-23 (78d 12/29/23); CSize 50; IKZ3 1438.00																		
IKZ3C	1300	138.6	0	0	0	0	0	0	0	IKZ3P	1300	1	0	0	0	0	0	0
IKZ3C	1320	119.7	0	0	0	0	0	0	0	IKZ3P	1320	2	0	0	0	0	0	0
IKZ3C	1340	101.4	0	0	0	0	0	0	0	IKZ3P	1340	3.6	0	0	0	0	0	0
IKZ3C	1360	84.2	0	0	0	0	0	0	0	IKZ3P	1360	6.2	0	0	0	0	0	0
IKZ3C	1380	68.2	0	0	0	0	0	0	0	IKZ3P	1380	10.1	0	0	0	0	0	0
IKZ3C	1400	53.9	0	0	0	0	0	0	0	IKZ3P	1400	15.6	0	0	0	0	0	0
IKZ3C	1420	41.3	0	0	0	0	0	0	0	IKZ3P	1420	23	0	0	0	0	0	0
IKZ3C	1440	30.8	0	0	0	0	0	0	0	IKZ3P	1440	32.3	0	0	0	0	0	0
IKZ3C	1460	22.2	0	0	0	0	0	0	0	IKZ3P	1460	43.6	0	0	0	0	0	0
IKZ3C	1480	15.5	0	0	0	0	0	0	0	IKZ3P	1480	56.7	0	0	0	0	0	0
IKZ3C	1500	10.4	0	0	0	0	0	0	0	IKZ3P	1500	71.5	0	0	0	0	0	0
IKZ3C	1520	6.8	0	0	0	0	0	0	0	IKZ3P	1520	87.8	0	0	0	0	0	0
Mar-24 (169d 3/29/24); CSize 50; IKH4 1426.50																		
IKH4C	1340	99.2	0	0	0	0	0	0	0	IKH4P	1340	14	0	0	0	0	0	0
IKH4C	1360	84.6	0	0	0	0	0	0	0	IKH4P	1360	19.1	0	0	0	0	0	0
IKH4C	1380	71.3	0	0	0	0	0	0	0	IKH4P	1380	25.5	0	0	0	0	0	0
IKH4C	1400	59.3	0	0	0	0	0	0	0	IKH4P	1400	33.2	0	0	0	0	0	0
IKH4C	1420	48.6	0	0	0	0	0	0	0	IKH4P	1420	42.2	0	0	0	0	0	0
IKH4C	1440	39.3	0	0	0	0	0	0	0	IKH4P	1440	52.6	0	0	0	0	0	0
IKH4C	1460	31.3	0	0	0	0	0	0	0	IKH4P	1460	64.4	0	0	0	0	0	0
IKH4C	1480	24.6	0	0	0	0	0	0	0	IKH4P	1480	77.3	0	0	0	0	0	0
IKH4C	1500	19.1	0	0	0	0	0	0	0	IKH4P	1500	91.5	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
OCTOBER CALL	11.87	-18.98
OCTO PUT	10.64	-33.12
MEAN	11.26	-26.34

	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

Implied volatility for ATM	Previous day	1D%CHG
NOVEMBER CALL	11.90	-25.20
NOVEMBER PUT	11.87	-25.30
MEAN	11.89	-25.25

Source: Bloomberg

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