

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,444.5	2.50	1,442.0	1447.00	1437.00	6849	37,465
NOV 23	1,444.0	1.00	1,441.5	1446.50	1439.50	912	1,259
DEC 23	1,445.0	2.00	1,441.5	1447.00	1441.50	27	859
MAR 24	1,432.0	0.00	1,427.0	1435.00	1427.00	36	588

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Oct-23 (15d 10/31/23); CSize 50; IKV3 1444.50																		
IKV3C	1350	94.6	0	0	0	0	0	0	0	IKV3P	1350	0.2	0	0	0	0	0	0
IKV3C	1360	84.8	0	0	0	0	0	0	0	IKV3P	1360	0.4	0	0	0	0	0	0
IKV3C	1370	75.2	0	0	0	0	0	0	0	IKV3P	1370	0.8	0	0	0	0	0	0
IKV3C	1380	65.8	0	0	0	0	0	0	0	IKV3P	1380	1.4	0	0	0	0	0	0
IKV3C	1390	56.7	0	0	0	0	0	0	0	IKV3P	1390	2.3	0	0	0	0	0	0
IKV3C	1400	48	0	0	0	0	18	0	0	IKV3P	1400	3.6	0	0	0	0	0	0
IKV3C	1410	39.9	0	0	0	0	32	0	0	IKV3P	1410	5.5	0	0	0	0	0	0
IKV3C	1420	32.5	0	0	0	0	24	0	0	IKV3P	1420	8.1	0	0	0	0	4	0
IKV3C	1430	25.5	0	0	0	0	60	0	0	IKV3P	1430	11.4	0	0	0	0	5	0
IKV3C	1440	18.8	0	0	0	0	40	0	0	IKV3P	1440	15.6	0	0	0	0	6	0
IKV3C	1450	14.7	0	0	0	0	20	0	0	IKV3P	1450	19.9	0	0	0	0	24	0
IKV3C	1460	11.2	0	0	0	0	0	0	0	IKV3P	1460	26.7	0	0	0	0	74	0
IKV3C	1470	8	0	0	0	0	0	0	0	IKV3P	1470	34.8	0	0	0	0	20	0
IKV3C	1480	5.6	0	0	0	0	0	0	0	IKV3P	1480	41	0	0	0	0	0	0
IKV3C	1490	3.8	0	0	0	0	0	0	0	IKV3P	1490	49.2	0	0	0	0	0	0
IKV3C	1500	2.5	0	0	0	0	0	0	0	IKV3P	1500	57.9	0	0	0	0	0	0
IKV3C	1510	1.6	0	0	0	0	0	0	0	IKV3P	1510	67	0	0	0	0	0	0
IKV3C	1520	1	0	0	0	0	0	0	0	IKV3P	1520	76.3	0	0	0	0	0	0
Nov-23 (45d 11/30/23); CSize 50; IKX3 1444.00																		
IKX3C	1350	96.6	0	0	0	0	0	0	0	IKX3P	1350	3	0	0	0	0	0	0
IKX3C	1360	87.7	0	0	0	0	0	0	0	IKX3P	1360	4.1	0	0	0	0	0	0
IKX3C	1370	79.1	0	0	0	0	0	0	0	IKX3P	1370	5.5	0	0	0	0	0	0
IKX3C	1380	70.9	0	0	0	0	0	0	0	IKX3P	1380	7.2	0	0	0	0	0	0
IKX3C	1390	63.1	0	0	0	0	0	0	0	IKX3P	1390	9.3	0	0	0	0	0	0
IKX3C	1400	55.6	0	0	0	0	0	0	0	IKX3P	1400	11.8	0	0	0	0	0	0
IKX3C	1410	48.7	0	0	0	0	0	0	0	IKX3P	1410	14.9	0	0	0	0	0	0
IKX3C	1420	42.3	0	0	0	0	0	0	0	IKX3P	1420	18.4	0	0	0	0	0	0
IKX3C	1430	36.4	0	0	0	0	0	0	0	IKX3P	1430	22.4	0	0	0	0	0	0
IKX3C	1440	31	0	0	0	0	0	0	0	IKX3P	1440	27	0	0	0	0	0	0
IKX3C	1450	26.2	0	0	0	0	0	0	0	IKX3P	1450	32.1	0	0	0	0	0	0
IKX3C	1460	21.9	0	0	0	0	0	0	0	IKX3P	1460	37.8	0	0	0	0	0	0
IKX3C	1470	18.1	0	0	0	0	0	0	0	IKX3P	1470	44	0	0	0	0	0	0
IKX3C	1480	14.9	0	0	0	0	0	0	0	IKX3P	1480	50.7	0	0	0	0	0	0
IKX3C	1490	12	0	0	0	0	0	0	0	IKX3P	1490	57.9	0	0	0	0	0	0
IKX3C	1500	9.7	0	0	0	0	0	0	0	IKX3P	1500	65.4	0	0	0	0	0	0
Dec-23 (74d 12/29/23); CSize 50; IKZ3 1445.00																		
IKZ3C	1300	145.8	0	0	0	0	0	0	0	IKZ3P	1300	1.8	0	0	0	0	0	0
IKZ3C	1320	127.3	0	0	0	0	0	0	0	IKZ3P	1320	3.1	0	0	0	0	0	0
IKZ3C	1340	109.5	0	0	0	0	0	0	0	IKZ3P	1340	5.2	0	0	0	0	0	0
IKZ3C	1360	92.6	0	0	0	0	0	0	0	IKZ3P	1360	8.2	0	0	0	0	0	0
IKZ3C	1380	77	0	0	0	0	0	0	0	IKZ3P	1380	12.4	0	0	0	0	0	0
IKZ3C	1400	62.8	0	0	0	0	0	0	0	IKZ3P	1400	18.1	0	0	0	0	0	0
IKZ3C	1420	50.1	0	0	0	0	0	0	0	IKZ3P	1420	25.3	0	0	0	0	0	0
IKZ3C	1440	39.1	0	0	0	0	0	0	0	IKZ3P	1440	34.2	0	0	0	0	0	0
IKZ3C	1460	29.9	0	0	0	0	0	0	0	IKZ3P	1460	44.8	0	0	0	0	0	0
IKZ3C	1480	22.3	0	0	0	0	0	0	0	IKZ3P	1480	57	0	0	0	0	0	0
IKZ3C	1500	16.2	0	0	0	0	0	0	0	IKZ3P	1500	70.9	0	0	0	0	0	0
IKZ3C	1520	11.5	0	0	0	0	0	0	0	IKZ3P	1520	86	0	0	0	0	0	0
Mar-24 (165d 3/29/24); CSize 50; IKH4 1432.00																		
IKH4C	1340	109	0	0	0	0	0	0	0	IKH4P	1340	18.4	0	0	0	0	0	0
IKH4C	1360	94.9	0	0	0	0	0	0	0	IKH4P	1360	23.9	0	0	0	0	0	0
IKH4C	1380	81.8	0	0	0	0	0	0	0	IKH4P	1380	30.6	0	0	0	0	0	0
IKH4C	1400	69.9	0	0	0	0	0	0	0	IKH4P	1400	38.4	0	0	0	0	0	0
IKH4C	1420	59.1	0	0	0	0	0	0	0	IKH4P	1420	47.3	0	0	0	0	0	0
IKH4C	1440	49.5	0	0	0	0	0	0	0	IKH4P	1440	57.4	0	0	0	0	0	0
IKH4C	1460	41.1	0	0	0	0	0	0	0	IKH4P	1460	68.7	0	0	0	0	0	0
IKH4C	1480	33.7	0	0	0	0	0	0	0	IKH4P	1480	81	0	0	0	0	0	0
IKH4C	1500	27.4	0	0	0	0	0	0	0	IKH4P	1500	94.4	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCTOBER CALL	13.18	13.58	-2.95
OCTO PUT	13.64	12.19	11.89
MEAN	13.41	12.89	4.07

	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	13.95	13.57	2.80
NOVEMBER PUT	13.93	13.57	2.65
MEAN	13.94	13.57	2.73

Source: Bloomberg

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