

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,434.5	-10.00	1,443.5	1444.00	1434.00	8319	39,630
NOV 23	1,434.5	-9.50	1,441.5	1442.50	1434.50	233	1,237
DEC 23	1,435.0	-10.00	1,442.0	1443.00	1435.00	47	851
MAR 24	1,424.5	-7.50	1,431.5	1431.50	1424.00	29	606

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Oct-23 (14d 10/31/23); CSize 50; IKV3 1441.00																		
IKV3C	1350	84.4	0	0	0	0	0	0	0	IKV3P	1350	0.1	0	0	0	0	0	0
IKV3C	1360	74.5	0	0	0	0	0	0	0	IKV3P	1360	0.1	0	0	0	0	0	0
IKV3C	1370	64.6	0	0	0	0	0	0	0	IKV3P	1370	0.2	0	0	0	0	0	0
IKV3C	1380	54.9	0	0	0	0	0	0	0	IKV3P	1380	0.5	0	0	0	0	0	0
IKV3C	1390	45.5	0	0	0	0	0	0	0	IKV3P	1390	1.1	0	0	0	0	0	0
IKV3C	1400	36.6	0	0	0	0	18	0	0	IKV3P	1400	2.1	0	0	0	0	0	0
IKV3C	1410	28.4	0	0	0	0	32	0	0	IKV3P	1410	3.9	0	0	0	0	0	0
IKV3C	1420	21.1	0	0	0	0	24	0	0	IKV3P	1420	6.6	0	0	0	0	4	0
IKV3C	1430	15	0	0	0	0	60	0	0	IKV3P	1430	10.5	0	0	0	0	5	0
IKV3C	1440	10.1	0	0	0	0	40	0	0	IKV3P	1440	15.6	0	0	0	0	6	0
IKV3C	1450	6.4	0	0	0	0	20	0	0	IKV3P	1450	21.9	0	0	0	0	24	0
IKV3C	1460	3.9	0	0	0	0	0	0	0	IKV3P	1460	29.3	0	0	0	0	74	0
IKV3C	1470	2.2	0	0	0	0	0	0	0	IKV3P	1470	37.6	0	0	0	0	20	0
IKV3C	1480	1.2	0	0	0	0	0	0	0	IKV3P	1480	46.6	0	0	0	0	0	0
IKV3C	1490	0.6	0	0	0	0	0	0	0	IKV3P	1490	56	0	0	0	0	0	0
IKV3C	1500	0.3	0	0	0	0	0	0	0	IKV3P	1500	65.7	0	0	0	0	0	0
IKV3C	1510	0.1	0	0	0	0	0	0	0	IKV3P	1510	75.5	0	0	0	0	0	0
IKV3C	1520	0.1	0	0	0	0	0	0	0	IKV3P	1520	85.4	0	0	0	0	0	0
Nov-23 (44d 11/30/23); CSize 50; IKX3 1440.50																		
IKX3C	1350	85.5	0	0	0	0	0	0	0	IKX3P	1350	1.3	0	0	0	0	0	0
IKX3C	1360	76.2	0	0	0	0	0	0	0	IKX3P	1360	2	0	0	0	0	0	0
IKX3C	1370	67.2	0	0	0	0	0	0	0	IKX3P	1370	3	0	0	0	0	0	0
IKX3C	1380	58.7	0	0	0	0	0	0	0	IKX3P	1380	4.4	0	0	0	0	0	0
IKX3C	1390	50.6	0	0	0	0	0	0	0	IKX3P	1390	6.2	0	0	0	0	0	0
IKX3C	1400	43	0	0	0	0	0	0	0	IKX3P	1400	8.6	0	0	0	0	0	0
IKX3C	1410	36	0	0	0	0	0	0	0	IKX3P	1410	11.6	0	0	0	0	0	0
IKX3C	1420	29.7	0	0	0	0	0	0	0	IKX3P	1420	15.3	0	0	0	0	0	0
IKX3C	1430	24.1	0	0	0	0	0	0	0	IKX3P	1430	19.6	0	0	0	0	0	0
IKX3C	1440	19.3	0	0	0	0	0	0	0	IKX3P	1440	24.7	0	0	0	0	0	0
IKX3C	1450	15.1	0	0	0	0	0	0	0	IKX3P	1450	30.5	0	0	0	0	0	0
IKX3C	1460	11.6	0	0	0	0	0	0	0	IKX3P	1460	37	0	0	0	0	0	0
IKX3C	1470	8.8	0	0	0	0	0	0	0	IKX3P	1470	44.1	0	0	0	0	0	0
IKX3C	1480	6.5	0	0	0	0	0	0	0	IKX3P	1480	51.8	0	0	0	0	0	0
IKX3C	1490	4.7	0	0	0	0	0	0	0	IKX3P	1490	60	0	0	0	0	0	0
IKX3C	1500	3.4	0	0	0	0	0	0	0	IKX3P	1500	68.6	0	0	0	0	0	0
Dec-23 (73d 12/29/23); CSize 50; IKZ3 1441.00																		
IKZ3C	1300	134.7	0	0	0	0	0	0	0	IKZ3P	1300	0.6	0	0	0	0	0	0
IKZ3C	1320	115.5	0	0	0	0	0	0	0	IKZ3P	1320	1.2	0	0	0	0	0	0
IKZ3C	1340	96.9	0	0	0	0	0	0	0	IKZ3P	1340	2.5	0	0	0	0	0	0
IKZ3C	1360	79.3	0	0	0	0	0	0	0	IKZ3P	1360	4.8	0	0	0	0	0	0
IKZ3C	1380	63	0	0	0	0	0	0	0	IKZ3P	1380	8.3	0	0	0	0	0	0
IKZ3C	1400	48.4	0	0	0	0	0	0	0	IKZ3P	1400	13.6	0	0	0	0	0	0
IKZ3C	1420	35.9	0	0	0	0	0	0	0	IKZ3P	1420	21	0	0	0	0	0	0
IKZ3C	1440	25.6	0	0	0	0	0	0	0	IKZ3P	1440	30.5	0	0	0	0	0	0
IKZ3C	1460	17.5	0	0	0	0	0	0	0	IKZ3P	1460	42.3	0	0	0	0	0	0
IKZ3C	1480	11.5	0	0	0	0	0	0	0	IKZ3P	1480	56.2	0	0	0	0	0	0
IKZ3C	1500	7.2	0	0	0	0	0	0	0	IKZ3P	1500	71.8	0	0	0	0	0	0
IKZ3C	1520	4.3	0	0	0	0	0	0	0	IKZ3P	1520	88.7	0	0	0	0	0	0
Mar-24 (164d 3/29/24); CSize 50; IKH4 1428.50																		
IKH4C	1340	94.6	0	0	0	0	0	0	0	IKH4P	1340	11.3	0	0	0	0	0	0
IKH4C	1360	79.7	0	0	0	0	0	0	0	IKH4P	1360	16.1	0	0	0	0	0	0
IKH4C	1380	66.1	0	0	0	0	0	0	0	IKH4P	1380	22.2	0	0	0	0	0	0
IKH4C	1400	53.9	0	0	0	0	0	0	0	IKH4P	1400	29.8	0	0	0	0	0	0
IKH4C	1420	43.3	0	0	0	0	0	0	0	IKH4P	1420	38.8	0	0	0	0	0	0
IKH4C	1440	34.1	0	0	0	0	0	0	0	IKH4P	1440	49.4	0	0	0	0	0	0
IKH4C	1460	26.4	0	0	0	0	0	0	0	IKH4P	1460	61.4	0	0	0	0	0	0
IKH4C	1480	20.1	0	0	0	0	0	0	0	IKH4P	1480	74.8	0	0	0	0	0	0
IKH4C	1500	15	0	0	0	0	0	0	0	IKH4P	1500	89.4	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
OCTOBER CALL	10.91	13.18
OCTO PUT	10.91	13.64
MEAN	10.91	13.41

	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	10.92	13.95
NOVEMBER PUT	10.90	13.93
MEAN	10.91	13.94

Source: Bloomberg

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