

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,437.5	-1.50	1,440.5	1444.00	1432.00	6778	41,115
NOV 23	1,437.5	-2.00	1,439.5	1442.00	1433.00	214	1,324
DEC 23	1,438.5	-1.00	1,442.5	1442.50	1434.00	64	868
MAR 24	1,426.0	-2.00	1,429.0	1432.50	1422.50	33	613

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Oct-23 (8d 10/31/23); CSize 50; IKV3 1437.50																		
IKV3C	1350	87.4	0	0	0	0	0	0	0	IKV3P	1350	0.1	0	0	0	0	0	0
IKV3C	1360	77.4	0	0	0	0	0	0	0	IKV3P	1360	0.1	0	0	0	0	0	0
IKV3C	1370	67.4	0	0	0	0	0	0	0	IKV3P	1370	0.1	0	0	0	0	0	0
IKV3C	1380	57.5	0	0	0	0	0	0	0	IKV3P	1380	0.1	0	0	0	0	0	0
IKV3C	1390	47.5	0	0	0	0	0	0	0	IKV3P	1390	0.1	0	0	0	0	0	0
IKV3C	1400	37.6	0	0	0	0	0	18	0	IKV3P	1400	0.2	0	0	0	0	0	0
IKV3C	1410	28.1	0	0	0	0	32	0	0	IKV3P	1410	0.6	0	0	0	0	0	0
IKV3C	1420	19.3	0	0	0	0	24	0	0	IKV3P	1420	1.8	0	0	0	0	4	0
IKV3C	1430	11.9	0	0	0	0	60	0	0	IKV3P	1430	4.4	0	0	0	0	5	0
IKV3C	1440	6.4	0	0	0	0	40	0	0	IKV3P	1440	8.9	0	0	0	0	6	0
IKV3C	1450	2.9	0	0	0	0	20	0	0	IKV3P	1450	15.4	0	0	0	0	25	0
IKV3C	1460	1.1	0	0	0	0	0	0	0	IKV3P	1460	23.6	0	0	0	0	74	0
IKV3C	1470	0.4	0	0	0	0	0	0	0	IKV3P	1470	32.8	0	0	0	0	20	0
IKV3C	1480	0.1	0	0	0	0	0	0	0	IKV3P	1480	42.6	0	0	0	0	0	0
IKV3C	1490	0.1	0	0	0	0	0	0	0	IKV3P	1490	52.5	0	0	0	0	0	0
IKV3C	1500	0.1	0	0	0	0	0	0	0	IKV3P	1500	62.4	0	0	0	0	0	0
IKV3C	1510	0.1	0	0	0	0	0	0	0	IKV3P	1510	72.4	0	0	0	0	0	0
IKV3C	1520	0.1	0	0	0	0	0	0	0	IKV3P	1520	82.4	0	0	0	0	0	0
Nov-23 (38d 11/30/23); CSize 50; IKX3 1437.50																		
IKX3C	1350	87.3	0	0	0	0	0	0	0	IKX3P	1350	0.1	0	0	0	0	0	0
IKX3C	1360	77.4	0	0	0	0	0	0	0	IKX3P	1360	0.2	0	0	0	0	0	0
IKX3C	1370	67.7	0	0	0	0	0	0	0	IKX3P	1370	0.4	0	0	0	0	0	0
IKX3C	1380	58.1	0	0	0	0	0	0	0	IKX3P	1380	0.8	0	0	0	0	0	0
IKX3C	1390	48.9	0	0	0	0	0	0	0	IKX3P	1390	1.6	0	0	0	0	0	0
IKX3C	1400	40.1	0	0	0	0	0	0	0	IKX3P	1400	2.8	0	0	0	0	0	0
IKX3C	1410	32.1	0	0	0	0	0	0	0	IKX3P	1410	4.6	0	0	0	0	0	0
IKX3C	1420	24.8	0	0	0	0	10	0	0	IKX3P	1420	7.4	0	0	0	0	0	0
IKX3C	1430	18.5	0	0	0	0	10	0	0	IKX3P	1430	11.1	0	0	0	0	0	0
IKX3C	1440	13.3	0	0	0	0	0	0	0	IKX3P	1440	15.8	0	0	0	0	0	0
IKX3C	1450	9.2	0	0	0	0	0	0	0	IKX3P	1450	22	0	0	0	0	64	20
IKX3C	1460	6.1	0	0	0	0	0	0	0	IKX3P	1460	28.5	0	0	0	0	100	40
IKX3C	1470	3.8	0	0	0	0	0	0	0	IKX3P	1470	36.2	0	0	0	0	0	0
IKX3C	1480	2.3	0	0	0	0	0	0	0	IKX3P	1480	44.7	0	0	0	0	0	0
IKX3C	1490	1.3	0	0	0	0	0	0	0	IKX3P	1490	53.6	0	0	0	0	0	0
IKX3C	1500	0.7	0	0	0	0	0	0	0	IKX3P	1500	63	0	0	0	0	0	0
IKX3C	1510	0.4	0	0	0	0	0	0	0	IKX3P	1510	72.6	0	0	0	0	0	0
Dec-23 (67d 12/29/23); CSize 50; IKZ3 1438.50																		
IKZ3C	1300	137.7	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1320	117.9	0	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0
IKZ3C	1340	98.2	0	0	0	0	0	0	0	IKZ3P	1340	0.3	0	0	0	0	0	0
IKZ3C	1360	78.9	0	0	0	0	0	0	0	IKZ3P	1360	0.9	0	0	0	0	0	0
IKZ3C	1380	60.5	0	0	0	0	0	0	0	IKZ3P	1380	2.4	0	0	0	0	0	0
IKZ3C	1400	43.7	0	0	0	0	0	0	0	IKZ3P	1400	5.5	0	0	0	0	0	0
IKZ3C	1420	29.4	0	0	0	0	0	0	0	IKZ3P	1420	11	0	0	0	0	0	0
IKZ3C	1440	18.2	0	0	0	0	0	0	0	IKZ3P	1440	19.7	0	0	0	0	0	0
IKZ3C	1460	10.3	0	0	0	0	0	0	0	IKZ3P	1460	31.6	0	0	0	0	0	0
IKZ3C	1480	5.2	0	0	0	0	0	0	0	IKZ3P	1480	46.5	0	0	0	0	0	0
IKZ3C	1500	2.4	0	0	0	0	0	0	0	IKZ3P	1500	63.5	0	0	0	0	0	0
IKZ3C	1520	1	0	0	0	0	0	0	0	IKZ3P	1520	82	0	0	0	0	0	0
Mar-24 (158d 3/29/24); CSize 50; IKH4 1426.00																		
IKH4C	1340	88.4	0	0	0	0	0	0	0	IKH4P	1340	3.6	0	0	0	0	0	0
IKH4C	1360	71.5	0	0	0	0	0	0	0	IKH4P	1360	6.4	0	0	0	0	0	0
IKH4C	1380	56.1	0	0	0	0	0	0	0	IKH4P	1380	10.8	0	0	0	0	0	0
IKH4C	1400	42.6	0	0	0	0	0	0	0	IKH4P	1400	17	0	0	0	0	0	0
IKH4C	1420	31.2	0	0	0	0	0	0	0	IKH4P	1420	25.3	0	0	0	0	0	0
IKH4C	1440	22	0	0	0	0	0	0	0	IKH4P	1440	35.8	0	0	0	0	0	0
IKH4C	1460	14.9	0	0	0	0	0	0	0	IKH4P	1460	48.4	0	0	0	0	0	0
IKH4C	1480	9.7	0	0	0	0	0	0	0	IKH4P	1480	62.9	0	0	0	0	0	0
IKH4C	1500	6	0	0	0	0	0	0	0	IKH4P	1500	78.9	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
OCTOBER CALL	7.62	6.23	22.31
OCTO PUT	7.62	6.23	22.31
MEAN	7.62	6.23	22.31

Implied volatility for ATM	Previous day	1D%CHG	
NOVEMBER CALL	7.57	6.21	21.90
NOVEMBER PUT	7.58	6.21	22.06
MEAN	7.58	6.21	21.98

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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