

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,412.5	-4.50	1,414.5	1417.50	1410.50	5681	38,603
NOV 23	1,413.0	-4.50	1,416.0	1416.00	1411.00	141	197
DEC 23	1,414.0	-5.50	1,417.0	1417.00	1411.00	129	836
MAR 24	1,402.5	-5.50	1,405.0	1405.00	1400.00	48	562

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Oct-23 (26d 10/31/23); CSize 50; IKV3 1412.50																	
IKV3C	1350	0	0	0	0	0	0	0	IKV3P	1350	0	0	0	0	0	0	0
IKV3C	1360	53.1	0	0	0	0	0	0	IKV3P	1360	0.7	0	0	0	0	0	0
IKV3C	1370	43.9	0	0	0	0	0	0	IKV3P	1370	1.5	0	0	0	0	0	0
IKV3C	1380	35.2	0	0	0	0	0	0	IKV3P	1380	2.8	0	0	0	0	0	0
IKV3C	1390	27.3	0	0	0	0	0	0	IKV3P	1390	4.8	0	0	0	0	0	0
IKV3C	1400	20.3	0	0	0	0	0	0	IKV3P	1400	7.8	0	0	0	0	0	0
IKV3C	1410	14.5	0	0	0	0	2	0	IKV3P	1410	12	0	0	0	0	0	0
IKV3C	1420	9.8	0	0	0	0	24	0	IKV3P	1420	17.3	0	0	0	0	0	0
IKV3C	1430	6.3	0	0	0	0	40	0	IKV3P	1430	23.8	0	0	0	0	0	0
IKV3C	1440	3.9	0	0	0	0	40	0	IKV3P	1440	31.3	0	0	0	0	0	0
IKV3C	1450	2.2	0	0	0	0	20	0	IKV3P	1450	39.6	0	0	0	0	24	0
IKV3C	1460	1.2	0	0	0	0	0	0	IKV3P	1460	48.6	0	0	0	0	74	0
IKV3C	1470	0.6	0	0	0	0	0	0	IKV3P	1470	58	0	0	0	0	20	0
IKV3C	1480	0.3	0	0	0	0	0	0	IKV3P	1480	67.6	0	0	0	0	0	0
IKV3C	1490	0.1	0	0	0	0	0	0	IKV3P	1490	77.5	0	0	0	0	0	0
IKV3C	1500	0.1	0	0	0	0	0	0	IKV3P	1500	87.4	0	0	0	0	0	0
IKV3C	1510	0.1	0	0	0	0	0	0	IKV3P	1510	97.3	0	0	0	0	0	0
IKV3C	1520	0.1	0	0	0	0	0	0	IKV3P	1520	107.3	0	0	0	0	0	0
Nov-23 (56d 11/30/23); CSize 50; IKX3 1414.00																	
IKX3C	1350	0	0	0	0	0	0	0	IKX3P	1350	0	0	0	0	0	0	0
IKX3C	1360	55.8	0	0	0	0	0	0	IKX3P	1360	3.1	0	0	0	0	0	0
IKX3C	1370	47.5	0	0	0	0	0	0	IKX3P	1370	4.7	0	0	0	0	0	0
IKX3C	1380	39.7	0	0	0	0	0	0	IKX3P	1380	6.8	0	0	0	0	0	0
IKX3C	1390	32.6	0	0	0	0	0	0	IKX3P	1390	9.7	0	0	0	0	0	0
IKX3C	1400	26.2	0	0	0	0	0	0	IKX3P	1400	13.3	0	0	0	0	0	0
IKX3C	1410	20.6	0	0	0	0	0	0	IKX3P	1410	17.6	0	0	0	0	0	0
IKX3C	1420	15.9	0	0	0	0	0	0	IKX3P	1420	22.8	0	0	0	0	0	0
IKX3C	1430	11.9	0	0	0	0	0	0	IKX3P	1430	28.9	0	0	0	0	0	0
IKX3C	1440	8.8	0	0	0	0	0	0	IKX3P	1440	35.6	0	0	0	0	0	0
IKX3C	1450	6.3	0	0	0	0	0	0	IKX3P	1450	43.1	0	0	0	0	0	0
IKX3C	1460	4.4	0	0	0	0	0	0	IKX3P	1460	51.2	0	0	0	0	0	0
IKX3C	1470	3	0	0	0	0	0	0	IKX3P	1470	59.7	0	0	0	0	0	0
IKX3C	1480	2	0	0	0	0	0	0	IKX3P	1480	68.6	0	0	0	0	0	0
IKX3C	1490	1.3	0	0	0	0	0	0	IKX3P	1490	77.9	0	0	0	0	0	0
Dec-23 (85d 12/29/23); CSize 50; IKZ3 1414.00																	
IKZ3C	1300	113.6	0	0	0	0	0	0	IKZ3P	1300	0.5	0	0	0	0	0	0
IKZ3C	1320	94.5	0	0	0	0	0	0	IKZ3P	1320	1.2	0	0	0	0	0	0
IKZ3C	1340	76.1	0	0	0	0	0	0	IKZ3P	1340	2.7	0	0	0	0	0	0
IKZ3C	1360	59.1	0	0	0	0	0	0	IKZ3P	1360	5.5	0	0	0	0	0	0
IKZ3C	1380	43.8	0	0	0	0	0	0	IKZ3P	1380	10.1	0	0	0	0	0	0
IKZ3C	1400	30.9	0	0	0	0	0	0	IKZ3P	1400	17	0	0	0	0	0	0
IKZ3C	1420	20.6	0	0	0	0	0	0	IKZ3P	1420	26.6	0	0	0	0	0	0
IKZ3C	1440	12.9	0	0	0	0	0	0	IKZ3P	1440	38.8	0	0	0	0	0	0
IKZ3C	1460	7.6	0	0	0	0	0	0	IKZ3P	1460	53.3	0	0	0	0	0	0
IKZ3C	1480	4.2	0	0	0	0	0	0	IKZ3P	1480	69.7	0	0	0	0	0	0
IKZ3C	1500	2.2	0	0	0	0	0	0	IKZ3P	1500	87.5	0	0	0	0	0	0
IKZ3C	1520	1	0	0	0	0	0	0	IKZ3P	1520	106.3	0	0	0	0	0	0
Mar-24 (176d 3/29/24); CSize 50; IKH4 1403.00																	
IKH4C	1340	72	0	0	0	0	0	0	IKH4P	1340	10.5	0	0	0	0	0	0
IKH4C	1360	57.7	0	0	0	0	0	0	IKH4P	1360	15.8	0	0	0	0	0	0
IKH4C	1380	45.1	0	0	0	0	0	0	IKH4P	1380	22.9	0	0	0	0	0	0
IKH4C	1400	34.3	0	0	0	0	0	0	IKH4P	1400	31.8	0	0	0	0	0	0
IKH4C	1420	25.4	0	0	0	0	0	0	IKH4P	1420	42.6	0	0	0	0	0	0
IKH4C	1440	18.2	0	0	0	0	0	0	IKH4P	1440	55.2	0	0	0	0	0	0
IKH4C	1460	12.7	0	0	0	0	0	0	IKH4P	1460	69.3	0	0	0	0	0	0
IKH4C	1480	8.6	0	0	0	0	0	0	IKH4P	1480	84.9	0	0	0	0	0	0
IKH4C	1500	5.7	0	0	0	0	0	0	IKH4P	1500	101.7	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
OCTOBER CALL	8.64	12.69
OCTO PUT	8.64	12.26
MEAN	8.64	12.48

Implied volatility for ATM	Previous day	1D%CHG
NOVEMBER CALL	8.62	12.98
NOVEMBER PUT	8.61	12.98
MEAN	8.62	12.98

Current	10Days	20Days	30Days	60Days	90Days
1 week ago	9.95	9.38	9.44	11.12	11.35
1 month ago	10.48	13.67	12.65	12.32	13.21
3 months ago	10.21	11.46	11.79	12.55	13.35
6 months ago	13.68	14.29	13.45	17.40	16.82

Source: Bloomberg

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