

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,441.5	2.50	1,439.5	1445.50	1436.00	36625	32,384
NOV 23	1,441.5	3.00	1,440.0	1445.00	1437.00	35288	40,818
DEC 23	1,442.0	2.00	1,442.0	1444.50	1438.00	119	929
MAR 24	1,430.5	3.50	1,427.0	1432.50	1425.00	20	647

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		
Oct-23 (1d 10/31/23); CSize 50; IKV3 1441.50																			
IKV3C	1350	91.5	0	0	0	0	0	0	IKV3P	1350	0.1	0	0	0	0	0	0		
IKV3C	1360	81.5	0	0	0	0	0	0	IKV3P	1360	0.1	0	0	0	0	0	0		
IKV3C	1370	71.5	0	0	0	0	0	0	IKV3P	1370	0.1	0	0	0	0	0	0		
IKV3C	1380	61.5	0	0	0	0	0	0	IKV3P	1380	0.1	0	0	0	0	0	0		
IKV3C	1390	51.5	0	0	0	0	0	0	IKV3P	1390	0.1	0	0	0	0	0	0		
IKV3C	1400	41.5	0	0	0	0	18	0	IKV3P	1400	0.1	0	0	0	0	0	0		
IKV3C	1410	31.5	0	0	0	0	32	0	IKV3P	1410	0.1	0	0	0	0	0	0		
IKV3C	1420	21.5	0	0	0	0	24	0	IKV3P	1420	0.1	0	0	0	0	4	0		
IKV3C	1430	11.8	0	0	0	0	60	0	IKV3P	1430	0.3	0	0	0	0	5	0		
IKV3C	1440	4.1	0	0	0	0	40	0	IKV3P	1440	2.6	0	0	0	0	6	0		
IKV3C	1450	0.7	0	0	0	0	20	0	IKV3P	1450	9.2	0	0	0	0	25	0		
IKV3C	1460	0.1	0	0	0	0	0	0	IKV3P	1460	18.5	0	0	0	0	74	0		
IKV3C	1470	0.1	0	0	0	0	0	0	IKV3P	1470	28.5	0	0	0	0	20	0		
IKV3C	1480	0.1	0	0	0	0	0	0	IKV3P	1480	38.5	0	0	0	0	0	0		
IKV3C	1490	0.1	0	0	0	0	0	0	IKV3P	1490	48.5	0	0	0	0	0	0		
IKV3C	1500	0.1	0	0	0	0	0	0	IKV3P	1500	58.5	0	0	0	0	0	0		
IKV3C	1510	0.1	0	0	0	0	0	0	IKV3P	1510	68.5	0	0	0	0	0	0		
IKV3C	1520	0.1	0	0	0	0	0	0	IKV3P	1520	78.5	0	0	0	0	0	0		
Nov-23 (31d 11/30/23); CSize 50; IKX3 1441.50																			
IKX3C	1350	91.2	0	0	0	0	0	0	IKX3P	1350	0.1	0	0	0	0	0	0		
IKX3C	1360	81.3	0	0	0	0	0	0	IKX3P	1360	0.1	0	0	0	0	0	0		
IKX3C	1370	71.3	0	0	0	0	0	0	IKX3P	1370	0.1	0	0	0	0	0	0		
IKX3C	1380	61.4	0	0	0	0	0	0	IKX3P	1380	0.1	0	0	0	0	0	0		
IKX3C	1390	51.5	0	0	0	0	0	0	IKX3P	1390	0.1	0	0	0	0	0	0		
IKX3C	1400	41.8	0	0	0	0	0	0	IKX3P	1400	0.4	0	0	0	0	0	0		
IKX3C	1410	32.5	0	0	0	0	0	0	IKX3P	1410	1.1	0	0	0	0	0	0		
IKX3C	1420	32.9	0	0	0	0	21	0	IKX3P	1420	2.4	0	0	0	0	0	0		
IKX3C	1430	26.7	0	0	0	0	24	0	IKX3P	1430	4.9	0	0	0	0	20	0		
IKX3C	1440	10.4	0	0	0	0	0	0	IKX3P	1440	8.9	0	0	0	0	39	0		
IKX3C	1450	6	0	0	0	0	0	0	IKX3P	1450	14.5	0	0	0	0	174	20		
IKX3C	1460	3.1	0	0	0	0	0	0	IKX3P	1460	21	0	0	0	0	140	20		
IKX3C	1470	1.5	0	0	0	0	0	0	IKX3P	1470	29.9	0	0	0	0	0	0		
IKX3C	1480	0.6	0	0	0	0	0	0	IKX3P	1480	39	0	0	0	0	0	0		
IKX3C	1490	0.2	0	0	0	0	0	0	IKX3P	1490	48.6	0	0	0	0	0	0		
IKX3C	1500	0.1	0	0	0	0	0	0	IKX3P	1500	58.4	0	0	0	0	0	0		
IKX3C	1510	0.1	0	0	0	0	0	0	IKX3P	1510	68.3	0	0	0	0	0	0		
Dec-23 (60d 12/29/23); CSize 50; IKZ3 1442.00																			
IKZ3C	1300	141.2	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0		
IKZ3C	1320	121.3	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0		
IKZ3C	1340	101.4	0	0	0	0	0	0	IKZ3P	1340	0.1	0	0	0	0	0	0		
IKZ3C	1360	81.6	0	0	0	0	0	0	IKZ3P	1360	0.1	0	0	0	0	0	0		
IKZ3C	1380	62	0	0	0	0	0	0	IKZ3P	1380	0.3	0	0	0	0	0	0		
IKZ3C	1400	43.3	0	0	0	0	0	0	IKZ3P	1400	1.5	0	0	0	0	0	0		
IKZ3C	1420	26.8	0	0	0	0	0	0	IKZ3P	1420	4.9	0	0	0	0	0	0		
IKZ3C	1440	14.1	0	0	0	0	0	0	IKZ3P	1440	12.1	0	0	0	0	0	0		
IKZ3C	1460	6.1	0	0	0	0	0	0	IKZ3P	1460	24	0	0	0	0	0	0		
IKZ3C	1480	2.1	0	0	0	0	0	0	IKZ3P	1480	39.9	0	0	0	0	0	0		
IKZ3C	1500	0.6	0	0	0	0	0	0	IKZ3P	1500	58.3	0	0	0	0	0	0		
IKZ3C	1520	0.1	0	0	0	0	0	0	IKZ3P	1520	77.7	0	0	0	0	0	0		
Mar-24 (151d 3/29/24); CSize 50; IKH4 1430.50																			
IKH4C	1340	89.9	0	0	0	0	0	0	IKH4P	1340	0.7	0	0	0	0	0	0		
IKH4C	1360	71.3	0	0	0	0	0	0	IKH4P	1360	1.8	0	0	0	0	0	0		
IKH4C	1380	53.9	0	0	0	0	0	0	IKH4P	1380	4.1	0	0	0	0	0	0		
IKH4C	1400	38.5	0	0	0	0	0	0	IKH4P	1400	8.4	0	0	0	0	0	0		
IKH4C	1420	25.7	0	0	0	0	0	0	IKH4P	1420	15.3	0	0	0	0	0	0		
IKH4C	1440	15.9	0	0	0	0	0	0	IKH4P	1440	25.3	0	0	0	0	0	0		
IKH4C	1460	9	0	0	0	0	0	0	IKH4P	1460	38.1	0	0	0	0	0	0		
IKH4C	1480	4.7	0	0	0	0	0	0	IKH4P	1480	53.5	0	0	0	0	0	0		
IKH4C	1500	2.2	0	0	0	0	0	0	IKH4P	1500	70.8	0	0	0	0	0	0		

Implied volatility for ATM	Previous day	1D%CHG	
OCTOBER CALL	5.50	6.08	-9.54
OCTO PUT	5.50	6.08	-9.54
MEAN	5.50	6.08	-9.54

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
	15.28	17.79	15.90	15.35	16.71

Implied volatility for ATM	Previous day	1D%CHG	
NOVEMBER CALL	5.51	5.83	-5.49
NOVEMBER PUT	5.51	6.06	-9.08
MEAN	5.51	5.95	-7.32

Source: Bloomberg

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