

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,439.0	-6.50	1,444.5	1445.00	1438.50	5211	40,274
NOV 23	1,439.5	-6.50	1,444.5	1444.50	1439.00	146	1,325
DEC 23	1,439.5	-7.00	1,441.5	1443.50	1439.50	32	869
MAR 24	1,428.0	-6.50	1,434.0	1434.00	1428.00	45	606

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Oct-23 (11d 10/31/23); CSize 50; IKV3 1440.50																	
IKV3C	1350	88.9	0	0	0	0	0	0	IKV3P	1350	0.1	0	0	0	0	0	0
IKV3C	1360	78.9	0	0	0	0	0	0	IKV3P	1360	0.1	0	0	0	0	0	0
IKV3C	1370	68.9	0	0	0	0	0	0	IKV3P	1370	0.1	0	0	0	0	0	0
IKV3C	1380	58.9	0	0	0	0	0	0	IKV3P	1380	0.1	0	0	0	0	0	0
IKV3C	1390	49	0	0	0	0	0	0	IKV3P	1390	0.1	0	0	0	0	0	0
IKV3C	1400	39	0	0	0	0	18	0	IKV3P	1400	0.1	0	0	0	0	0	0
IKV3C	1410	29.2	0	0	0	0	32	0	IKV3P	1410	0.2	0	0	0	0	0	0
IKV3C	1420	19.9	0	0	0	0	24	0	IKV3P	1420	0.9	0	0	0	0	4	0
IKV3C	1430	11.9	0	0	0	0	60	0	IKV3P	1430	2.9	0	0	0	0	5	0
IKV3C	1440	6	0	0	0	0	40	0	IKV3P	1440	7	0	0	0	0	6	0
IKV3C	1450	2.4	0	0	0	0	20	0	IKV3P	1450	13.4	0	0	0	0	25	0
IKV3C	1460	0.8	0	0	0	0	0	0	IKV3P	1460	21.7	0	0	0	0	74	0
IKV3C	1470	0.2	0	0	0	0	0	0	IKV3P	1470	31.2	0	0	0	0	20	0
IKV3C	1480	0.1	0	0	0	0	0	0	IKV3P	1480	41	0	0	0	0	0	0
IKV3C	1490	0.1	0	0	0	0	0	0	IKV3P	1490	51	0	0	0	0	0	0
IKV3C	1500	0.1	0	0	0	0	0	0	IKV3P	1500	60.9	0	0	0	0	0	0
IKV3C	1510	0.1	0	0	0	0	0	0	IKV3P	1510	70.9	0	0	0	0	0	0
IKV3C	1520	0.1	0	0	0	0	0	0	IKV3P	1520	80.9	0	0	0	0	0	0
Nov-23 (41d 11/30/23); CSize 50; IKX3 1441.00																	
IKX3C	1350	89.2	0	0	0	0	0	0	IKX3P	1350	0.1	0	0	0	0	0	0
IKX3C	1360	79.2	0	0	0	0	0	0	IKX3P	1360	0.1	0	0	0	0	0	0
IKX3C	1370	69.3	0	0	0	0	0	0	IKX3P	1370	0.1	0	0	0	0	0	0
IKX3C	1380	59.5	0	0	0	0	0	0	IKX3P	1380	0.2	0	0	0	0	0	0
IKX3C	1390	49.9	0	0	0	0	0	0	IKX3P	1390	0.6	0	0	0	0	0	0
IKX3C	1400	40.6	0	0	0	0	0	0	IKX3P	1400	1.3	0	0	0	0	0	0
IKX3C	1410	31.9	0	0	0	0	0	0	IKX3P	1410	2.6	0	0	0	0	0	0
IKX3C	1420	24.1	0	0	0	0	10	10	IKX3P	1420	4.7	0	0	0	0	0	0
IKX3C	1430	17.3	0	0	0	0	10	10	IKX3P	1430	7.8	0	0	0	0	0	0
IKX3C	1440	11.8	0	0	0	0	0	0	IKX3P	1440	12.3	0	0	0	0	0	0
IKX3C	1450	7.5	0	0	0	0	0	0	IKX3P	1450	18	0	0	0	0	44	24
IKX3C	1460	4.5	0	0	0	0	0	0	IKX3P	1460	25	0	0	0	0	60	20
IKX3C	1470	2.5	0	0	0	0	0	0	IKX3P	1470	32.9	0	0	0	0	0	0
IKX3C	1480	1.3	0	0	0	0	0	0	IKX3P	1480	41.7	0	0	0	0	0	0
IKX3C	1490	0.6	0	0	0	0	0	0	IKX3P	1490	51	0	0	0	0	0	0
IKX3C	1500	0.3	0	0	0	0	0	0	IKX3P	1500	60.6	0	0	0	0	0	0
IKX3C	1510	0.1	0	0	0	0	0	0	IKX3P	1510	70.4	0	0	0	0	0	0
Dec-23 (70d 12/29/23); CSize 50; IKZ3 1442.50																	
IKZ3C	1300	138.6	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1320	118.8	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0
IKZ3C	1340	98.9	0	0	0	0	0	0	IKZ3P	1340	0.1	0	0	0	0	0	0
IKZ3C	1360	79.3	0	0	0	0	0	0	IKZ3P	1360	0.3	0	0	0	0	0	0
IKZ3C	1380	60.1	0	0	0	0	0	0	IKZ3P	1380	1	0	0	0	0	0	0
IKZ3C	1400	42.4	0	0	0	0	0	0	IKZ3P	1400	3.1	0	0	0	0	0	0
IKZ3C	1420	27.1	0	0	0	0	0	0	IKZ3P	1420	7.7	0	0	0	0	0	0
IKZ3C	1440	15.3	0	0	0	0	0	0	IKZ3P	1440	15.8	0	0	0	0	0	0
IKZ3C	1460	7.6	0	0	0	0	0	0	IKZ3P	1460	27.9	0	0	0	0	0	0
IKZ3C	1480	3.2	0	0	0	0	0	0	IKZ3P	1480	43.5	0	0	0	0	0	0
IKZ3C	1500	1.2	0	0	0	0	0	0	IKZ3P	1500	61.3	0	0	0	0	0	0
IKZ3C	1520	0.4	0	0	0	0	0	0	IKZ3P	1520	80.4	0	0	0	0	0	0
Mar-24 (161d 3/29/24); CSize 50; IKH4 1432.50																	
IKH4C	1340	88.2	0	0	0	0	0	0	IKH4P	1340	1.5	0	0	0	0	0	0
IKH4C	1360	70.3	0	0	0	0	0	0	IKH4P	1360	3.3	0	0	0	0	0	0
IKH4C	1380	53.8	0	0	0	0	0	0	IKH4P	1380	6.5	0	0	0	0	0	0
IKH4C	1400	39.3	0	0	0	0	0	0	IKH4P	1400	11.7	0	0	0	0	0	0
IKH4C	1420	27.3	0	0	0	0	0	0	IKH4P	1420	19.4	0	0	0	0	0	0
IKH4C	1440	17.8	0	0	0	0	0	0	IKH4P	1440	29.7	0	0	0	0	0	0
IKH4C	1460	11	0	0	0	0	0	0	IKH4P	1460	42.5	0	0	0	0	0	0
IKH4C	1480	6.3	0	0	0	0	0	0	IKH4P	1480	57.6	0	0	0	0	0	0
IKH4C	1500	3.4	0	0	0	0	0	0	IKH4P	1500	74.4	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCTOBER CALL	6.23	7.67	-18.77
OCTO PUT	6.23	7.98	-21.93
MEAN	6.23	7.83	-20.38

Implied volatility for ATM		Previous day	1D%CHG
NOVEMBER CALL	6.21	7.97	-22.08
NOVEMBER PUT	6.21	8.03	-22.67
MEAN	6.21	8.00	-22.38

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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