

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	1,442.5	8.50	1,435.0	1443.00	1435.00	5781	43,543
DEC 23	1,442.5	8.00	1,437.0	1442.50	1436.50	78	1,025
MAR 24	1,430.0	6.50	1,426.5	1431.00	1426.00	105	714
JUN 24	1,431.0	6.50	1,426.0	1431.50	1426.00	27	49

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Nov-23 (27d 11/30/23); CSize 50; IKX3 1447.50																		
IKX3C	1350	92.3	0	0	0	0	0	0	0	IKX3P	1350	0.1	0	0	0	0	0	0
IKX3C	1360	82.3	0	0	0	0	0	0	0	IKX3P	1360	0.1	0	0	0	0	0	0
IKX3C	1370	72.3	0	0	0	0	0	0	0	IKX3P	1370	0.1	0	0	0	0	0	0
IKX3C	1380	62.4	0	0	0	0	0	0	0	IKX3P	1380	0.1	0	0	0	0	0	0
IKX3C	1390	52.5	0	0	0	0	0	0	0	IKX3P	1390	0.2	0	0	0	0	0	0
IKX3C	1400	42.9	0	0	0	0	0	0	0	IKX3P	1400	0.5	0	0	0	0	0	0
IKX3C	1410	33.6	0	0	0	0	0	0	0	IKX3P	1410	1.2	0	0	0	0	0	0
IKX3C	1420	25	0	0	0	0	61	20	20	IKX3P	1420	2.6	0	0	0	0	0	0
IKX3C	1430	17.5	0	0	0	0	84	20	20	IKX3P	1430	5	0	0	0	0	20	0
IKX3C	1440	11.4	0	0	0	0	24	24	24	IKX3P	1440	10	0	0	0	0	40	1
IKX3C	1450	6.8	0	0	0	0	0	0	0	IKX3P	1450	14.3	0	0	0	0	254	0
IKX3C	1460	3.7	0	0	0	0	0	0	0	IKX3P	1460	21.2	0	0	0	0	200	0
IKX3C	1470	1.9	0	0	0	0	0	0	0	IKX3P	1470	29.3	0	0	0	0	0	0
IKX3C	1480	0.8	0	0	0	0	0	0	0	IKX3P	1480	38.2	0	0	0	0	0	0
IKX3C	1490	0.3	0	0	0	0	0	0	0	IKX3P	1490	47.7	0	0	0	0	0	0
IKX3C	1500	0.1	0	0	0	0	0	0	0	IKX3P	1500	57.5	0	0	0	0	0	0
IKX3C	1510	0.1	0	0	0	0	0	0	0	IKX3P	1510	67.4	0	0	0	0	0	0
Dec-23 (56d 12/29/23); CSize 50; IKZ3 1447.50																		
IKZ3C	1300	141.8	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1310	131.8	0	0	0	0	0	0	0	IKZ3P	1310	0.1	0	0	0	0	0	0
IKZ3C	1320	121.9	0	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0
IKZ3C	1330	111.9	0	0	0	0	0	0	0	IKZ3P	1330	0.1	0	0	0	0	0	0
IKZ3C	1340	102	0	0	0	0	0	0	0	IKZ3P	1340	0.1	0	0	0	0	0	0
IKZ3C	1350	92.1	0	0	0	0	0	0	0	IKZ3P	1350	0.1	0	0	0	0	0	0
IKZ3C	1360	82.2	0	0	0	0	0	0	0	IKZ3P	1360	0.1	0	0	0	0	0	0
IKZ3C	1370	72.4	0	0	0	0	0	0	0	IKZ3P	1370	0.3	0	0	0	0	0	0
IKZ3C	1380	62.7	0	0	0	0	0	0	0	IKZ3P	1380	0.6	0	0	0	0	0	0
IKZ3C	1390	53.3	0	0	0	0	0	0	0	IKZ3P	1390	1.1	0	0	0	0	0	0
IKZ3C	1400	44.3	0	0	0	0	0	0	0	IKZ3P	1400	2	0	0	0	0	0	0
IKZ3C	1410	35.9	0	0	0	0	0	0	0	IKZ3P	1410	3.5	0	0	0	0	0	0
IKZ3C	1420	28.2	0	0	0	0	0	0	0	IKZ3P	1420	5.8	0	0	0	0	0	0
IKZ3C	1430	21.4	0	0	0	0	0	0	0	IKZ3P	1430	9	0	0	0	0	0	0
IKZ3C	1440	15.7	0	0	0	0	0	0	0	IKZ3P	1440	13.2	0	0	0	0	0	0
IKZ3C	1450	11	0	0	0	0	0	0	0	IKZ3P	1450	18.5	0	0	0	0	0	0
IKZ3C	1460	7.4	0	0	0	0	0	0	0	IKZ3P	1460	24.8	0	0	0	0	0	0
IKZ3C	1470	4.8	0	0	0	0	0	0	0	IKZ3P	1470	32.1	0	0	0	0	0	0
IKZ3C	1480	2.9	0	0	0	0	0	0	0	IKZ3P	1480	40.2	0	0	0	0	0	0
IKZ3C	1490	1.7	0	0	0	0	0	0	0	IKZ3P	1490	49	0	0	0	0	0	0
IKZ3C	1500	1	0	0	0	0	0	0	0	IKZ3P	1500	58.2	0	0	0	0	0	0
IKZ3C	1510	0.5	0	0	0	0	0	0	0	IKZ3P	1510	67.7	0	0	0	0	0	0
IKZ3C	1520	0.3	0	0	0	0	0	0	0	IKZ3P	1520	77.4	0	0	0	0	0	0
Mar-24 (147d 3/29/24); CSize 50; IKH4 1435.00																		
IKH4C	1340	90.1	0	0	0	0	0	0	0	IKH4P	1340	1.3	0	0	0	0	0	0
IKH4C	1360	72	0	0	0	0	0	0	0	IKH4P	1360	2.9	0	0	0	0	0	0
IKH4C	1380	55.2	0	0	0	0	0	0	0	IKH4P	1380	5.9	0	0	0	0	0	0
IKH4C	1400	40.4	0	0	0	0	0	0	0	IKH4P	1400	10.8	0	0	0	0	0	0
IKH4C	1420	28	0	0	0	0	0	0	0	IKH4P	1420	18.1	0	0	0	0	0	0
IKH4C	1440	18.3	0	0	0	0	0	0	0	IKH4P	1440	28.2	0	0	0	0	0	0
IKH4C	1460	11.2	0	0	0	0	0	0	0	IKH4P	1460	40.8	0	0	0	0	0	0
IKH4C	1480	6.4	0	0	0	0	0	0	0	IKH4P	1480	55.8	0	0	0	0	0	0
IKH4C	1500	3.4	0	0	0	0	0	0	0	IKH4P	1500	72.5	0	0	0	0	0	0
Jun-24 (238d 6/28/24); CSize 50; IKM4 1436.50																		
IKM4C	1360	75.4	0	0	0	0	0	0	0	IKM4P	1360	6	0	0	0	0	0	0
IKM4C	1380	59.9	0	0	0	0	0	0	0	IKM4P	1380	10	0	0	0	0	0	0
IKM4C	1400	46.1	0	0	0	0	0	0	0	IKM4P	1400	15.8	0	0	0	0	0	0
IKM4C	1420	34.3	0	0	0	0	0	0	0	IKM4P	1420	23.6	0	0	0	0	0	0
IKM4C	1440	24.6	0	0	0	0	0	0	0	IKM4P	1440	33.5	0	0	0	0	0	0
IKM4C	1460	17	0	0	0	0	0	0	0	IKM4P	1460	45.4	0	0	0	0	0	0
IKM4C	1480	11.3	0	0	0	0	0	0	0	IKM4P	1480	59.3	0	0	0	0	0	0
IKM4C	1500	0	0	0	0	0	0	0	0	IKM4P	1500	0	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
NOVEMBER CALL	6.36	9.00
NOVEMBER PUT	6.88	8.54
MEAN	6.62	8.77

Implied volatility for ATM	Previous day	1D%CHG
DECEMBER CALL	6.38	8.55
DECEMBER PUT	6.38	8.55
MEAN	6.38	8.55

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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