

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	1,468.5	13.50	1,459.0	1469.00	1457.00	10100	42,417
DEC 23	1,468.5	13.50	1,457.0	1468.50	1457.00	222	1,025
MAR 24	1,453.5	13.00	1,444.0	1454.50	1444.00	100	698
JUN 24	1,454.0	13.00	1,443.0	1454.50	1443.00	73	79

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Nov-23 (23d 11/30/23); CSize 50; IKX3 1470.00</b>																		
IKX3C	1350	118.3	0	0	0	0	0	0	0	IKX3P	1350	0.1	0	0	0	0	0	0
IKX3C	1360	108.3	0	0	0	0	0	0	0	IKX3P	1360	0.1	0	0	0	0	0	0
IKX3C	1370	98.3	0	0	0	0	0	0	0	IKX3P	1370	0.1	0	0	0	0	0	0
IKX3C	1380	88.3	0	0	0	0	0	0	0	IKX3P	1380	0.1	0	0	0	0	0	0
IKX3C	1390	78.4	0	0	0	0	0	0	0	IKX3P	1390	0.1	0	0	0	0	0	0
IKX3C	1400	68.4	0	0	0	0	0	0	0	IKX3P	1400	0.1	0	0	0	0	0	0
IKX3C	1410	58.6	0	0	0	0	0	0	0	IKX3P	1410	0.2	0	0	0	0	0	0
IKX3C	1420	48.9	0	0	0	0	61	0	0	IKX3P	1420	0.5	0	0	0	0	0	0
IKX3C	1430	39.5	0	0	0	0	84	0	0	IKX3P	1430	1.1	0	0	0	0	20	0
IKX3C	1440	30.7	0	0	0	0	44	20	0	IKX3P	1440	2.2	0	0	0	0	40	0
IKX3C	1450	22.7	0	0	0	0	24	24	0	IKX3P	1450	4.3	0	0	0	0	254	0
IKX3C	1460	15.9	0	0	0	0	0	0	0	IKX3P	1460	7.5	0	0	0	0	220	20
IKX3C	1470	10.5	0	0	0	0	0	0	0	IKX3P	1470	12	0	0	0	0	60	40
IKX3C	1480	6.5	0	0	0	0	0	0	0	IKX3P	1480	17.5	0	0	0	0	40	40
IKX3C	1490	3.7	0	0	0	0	0	0	0	IKX3P	1490	25.1	0	0	0	0	0	0
IKX3C	1500	1.9	0	0	0	0	0	0	0	IKX3P	1500	33.4	0	0	0	0	0	0
IKX3C	1510	0.9	0	0	0	0	0	0	0	IKX3P	1510	42.4	0	0	0	0	0	0
IKX3C	1520	0.4	0	0	0	0	0	0	0	IKX3P	1520	51.8	0	0	0	0	0	0
IKX3C	1530	0	0	0	0	0	0	0	0	IKX3P	1530	0	0	0	0	0	0	0
<b>Dec-23 (52d 12/29/23); CSize 50; IKZ3 1471.00</b>																		
IKZ3C	1300	167.7	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1310	157.8	0	0	0	0	0	0	0	IKZ3P	1310	0.1	0	0	0	0	0	0
IKZ3C	1320	147.8	0	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0
IKZ3C	1330	137.9	0	0	0	0	0	0	0	IKZ3P	1330	0.1	0	0	0	0	0	0
IKZ3C	1340	127.9	0	0	0	0	0	0	0	IKZ3P	1340	0.1	0	0	0	0	0	0
IKZ3C	1350	118	0	0	0	0	0	0	0	IKZ3P	1350	0.1	0	0	0	0	0	0
IKZ3C	1360	108	0	0	0	0	0	0	0	IKZ3P	1360	0.1	0	0	0	0	0	0
IKZ3C	1370	98.1	0	0	0	0	0	0	0	IKZ3P	1370	0.1	0	0	0	0	0	0
IKZ3C	1380	88.3	0	0	0	0	0	0	0	IKZ3P	1380	0.2	0	0	0	0	0	0
IKZ3C	1390	78.6	0	0	0	0	0	0	0	IKZ3P	1390	0.4	0	0	0	0	0	0
IKZ3C	1400	69	0	0	0	0	0	0	0	IKZ3P	1400	0.8	0	0	0	0	0	0
IKZ3C	1410	59.7	0	0	0	0	0	0	0	IKZ3P	1410	1.4	0	0	0	0	0	0
IKZ3C	1420	50.7	0	0	0	0	0	0	0	IKZ3P	1420	2.4	0	0	0	0	0	0
IKZ3C	1430	42.2	0	0	0	0	0	0	0	IKZ3P	1430	3.9	0	0	0	0	0	0
IKZ3C	1440	34.4	0	0	0	0	0	0	0	IKZ3P	1440	6	0	0	0	0	0	0
IKZ3C	1450	27.4	0	0	0	0	0	0	0	IKZ3P	1450	8.9	0	0	0	0	0	0
IKZ3C	1460	21.2	0	0	0	0	0	0	0	IKZ3P	1460	12.7	0	0	0	0	0	0
IKZ3C	1470	15.9	0	0	0	0	0	0	0	IKZ3P	1470	17.4	0	0	0	0	0	0
IKZ3C	1480	11.6	0	0	0	0	0	0	0	IKZ3P	1480	23.1	0	0	0	0	0	0
IKZ3C	1490	8.2	0	0	0	0	0	0	0	IKZ3P	1490	29.6	0	0	0	0	0	0
IKZ3C	1500	5.6	0	0	0	0	0	0	0	IKZ3P	1500	36.9	0	0	0	0	0	0
IKZ3C	1510	3.7	0	0	0	0	0	0	0	IKZ3P	1510	45	0	0	0	0	0	0
IKZ3C	1520	2.3	0	0	0	0	0	0	0	IKZ3P	1520	53.6	0	0	0	0	0	0
IKZ3C	1530	0	0	0	0	0	0	0	0	IKZ3P	1530	0	0	0	0	0	0	0
<b>Mar-24 (143d 3/29/24); CSize 50; IKH4 1455.00</b>																		
IKH4C	1340	113.2	0	0	0	0	0	0	0	IKH4P	1340	1.1	0	0	0	0	0	0
IKH4C	1360	94.7	0	0	0	0	0	0	0	IKH4P	1360	2.3	0	0	0	0	0	0
IKH4C	1380	77.1	0	0	0	0	0	0	0	IKH4P	1380	4.5	0	0	0	0	0	0
IKH4C	1400	60.8	0	0	0	0	0	0	0	IKH4P	1400	8	0	0	0	0	0	0
IKH4C	1420	46.4	0	0	0	0	0	0	0	IKH4P	1420	13.3	0	0	0	0	0	0
IKH4C	1440	34	0	0	0	0	0	0	0	IKH4P	1440	20.7	0	0	0	0	0	0
IKH4C	1460	23.9	0	0	0	0	0	0	0	IKH4P	1460	30.3	0	0	0	0	0	0
IKH4C	1480	16.1	0	0	0	0	0	0	0	IKH4P	1480	42.2	0	0	0	0	0	0
IKH4C	1500	10.3	0	0	0	0	0	0	0	IKH4P	1500	56.2	0	0	0	0	0	0
IKH4C	1520	0	0	0	0	0	0	0	0	IKH4P	1520	0	0	0	0	0	0	0
<b>Jun-24 (234d 6/28/24); CSize 50; IKM4 1456.00</b>																		
IKM4C	1360	97.6	0	0	0	0	0	0	0	IKM4P	1360	5.5	0	0	0	0	0	0
IKM4C	1380	81.3	0	0	0	0	0	0	0	IKM4P	1380	8.9	0	0	0	0	0	0
IKM4C	1400	66.3	0	0	0	0	0	0	0	IKM4P	1400	13.5	0	0	0	0	0	0
IKM4C	1420	52.9	0	0	0	0	0	0	0	IKM4P	1420	19.7	0	0	0	0	0	0
IKM4C	1440	41.3	0	0	0	0	0	0	0	IKM4P	1440	27.5	0	0	0	0	0	0
IKM4C	1460	31.3	0	0	0	0	0	0	0	IKM4P	1460	37.2	0	0	0	0	0	0
IKM4C	1480	23.2	0	0	0	0	0	0	0	IKM4P	1480	48.6	0	0	0	0	0	0
IKM4C	1500	16.7	0	0	0	0	0	0	0	IKM4P	1500	61.7	0	0	0	0	0	0
IKM4C	1520	0	0	0	0	0	0	0	0	IKM4P	1520	0	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
NOVEMBER CALL	7.49	6.58
NOVEMBER PUT	7.50	6.87
MEAN	7.50	6.73

	10Days	20Days	30Days	60Days	90Days
Current	10.62	9.73	9.93	11.21	11.50
1 week ago	8.19	13.52	12.55	12.35	13.09
1 month ago	10.65	11.31	11.35	12.54	13.38
3 months ago	9.49	14.13	13.16	17.42	16.84
6 months ago	10.95	17.13	15.48	15.32	16.71

Implied volatility for ATM	Previous day	1D%CHG
DECEMBER CALL	7.49	6.55
DECEMBER PUT	7.49	6.57
MEAN	7.49	6.56

Source: Bloomberg

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