

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	1,463.0	-5.50	1,468.0	1474.00	1461.50	8061	42,494
DEC 23	1,463.0	-5.50	1,470.0	1473.50	1462.00	157	1,069
MAR 24	1,450.5	-3.00	1,455.5	1457.00	1449.00	38	712
JUN 24	1,450.5	-3.50	1,455.0	1456.00	1451.00	13	85

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
<b>Nov-23 (22d 11/30/23); CSize 50; IKX3 1465.50</b>																			
IKX3C	1350	112.8	0	0	0	0	0	0	0	IKX3P	1350	0.1	0	0	0	0	0	0	0
IKX3C	1360	102.8	0	0	0	0	0	0	0	IKX3P	1360	0.1	0	0	0	0	0	0	0
IKX3C	1370	92.8	0	0	0	0	0	0	0	IKX3P	1370	0.1	0	0	0	0	0	0	0
IKX3C	1380	82.8	0	0	0	0	0	0	0	IKX3P	1380	0.1	0	0	0	0	0	0	0
IKX3C	1390	72.9	0	0	0	0	0	0	0	IKX3P	1390	0.1	0	0	0	0	0	0	0
IKX3C	1400	62.9	0	0	0	0	0	0	0	IKX3P	1400	0.1	0	0	0	0	0	0	0
IKX3C	1410	53	0	0	0	0	0	0	0	IKX3P	1410	0.1	0	0	0	0	0	0	0
IKX3C	1420	43.2	0	0	0	0	61	0	0	IKX3P	1420	0.3	0	0	0	0	0	0	0
IKX3C	1430	33.8	0	0	0	0	84	0	0	IKX3P	1430	0.8	0	0	0	0	20	0	0
IKX3C	1440	25	0	0	0	0	44	0	0	IKX3P	1440	2	0	0	0	0	40	0	0
IKX3C	1450	17.2	0	0	0	0	24	0	0	IKX3P	1450	4.3	0	0	0	0	254	0	0
IKX3C	1460	11	0	0	0	0	0	0	0	IKX3P	1460	8	0	0	0	0	220	0	0
IKX3C	1470	6.3	0	0	0	0	0	0	0	IKX3P	1470	13.5	0	0	0	0	101	41	0
IKX3C	1480	3.3	0	0	0	0	0	0	0	IKX3P	1480	20	0	0	0	0	80	40	0
IKX3C	1490	1.5	0	0	0	0	0	0	0	IKX3P	1490	28.5	0	0	0	0	0	0	0
IKX3C	1500	0.6	0	0	0	0	0	0	0	IKX3P	1500	37.6	0	0	0	0	0	0	0
IKX3C	1510	0.2	0	0	0	0	0	0	0	IKX3P	1510	47.1	0	0	0	0	0	0	0
IKX3C	1520	0.1	0	0	0	0	0	0	0	IKX3P	1520	57	0	0	0	0	0	0	0
IKX3C	1530	0.1	0	0	0	0	0	0	0	IKX3P	1530	66.9	0	0	0	0	0	0	0
<b>Dec-23 (51d 12/29/23); CSize 50; IKZ3 1465.00</b>																			
IKZ3C	1300	162.2	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0	0
IKZ3C	1310	152.3	0	0	0	0	0	0	0	IKZ3P	1310	0.1	0	0	0	0	0	0	0
IKZ3C	1320	142.3	0	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0	0
IKZ3C	1330	132.4	0	0	0	0	0	0	0	IKZ3P	1330	0.1	0	0	0	0	0	0	0
IKZ3C	1340	122.4	0	0	0	0	0	0	0	IKZ3P	1340	0.1	0	0	0	0	0	0	0
IKZ3C	1350	112.5	0	0	0	0	0	0	0	IKZ3P	1350	0.1	0	0	0	0	0	0	0
IKZ3C	1360	102.5	0	0	0	0	0	0	0	IKZ3P	1360	0.1	0	0	0	0	0	0	0
IKZ3C	1370	92.6	0	0	0	0	0	0	0	IKZ3P	1370	0.1	0	0	0	0	0	0	0
IKZ3C	1380	82.7	0	0	0	0	0	0	0	IKZ3P	1380	0.1	0	0	0	0	0	0	0
IKZ3C	1390	72.9	0	0	0	0	0	0	0	IKZ3P	1390	0.2	0	0	0	0	0	0	0
IKZ3C	1400	63.2	0	0	0	0	0	0	0	IKZ3P	1400	0.5	0	0	0	0	0	0	0
IKZ3C	1410	53.7	0	0	0	0	0	0	0	IKZ3P	1410	1	0	0	0	0	0	0	0
IKZ3C	1420	44.6	0	0	0	0	0	0	0	IKZ3P	1420	1.8	0	0	0	0	0	0	0
IKZ3C	1430	36.1	0	0	0	0	0	0	0	IKZ3P	1430	3.2	0	0	0	0	0	0	0
IKZ3C	1440	28.3	0	0	0	0	0	0	0	IKZ3P	1440	5.4	0	0	0	0	0	0	0
IKZ3C	1450	21.4	0	0	0	0	0	0	0	IKZ3P	1450	8.5	0	0	0	0	0	0	0
IKZ3C	1460	15.6	0	0	0	0	0	0	0	IKZ3P	1460	12.6	0	0	0	0	0	0	0
IKZ3C	1470	10.9	0	0	0	0	0	0	0	IKZ3P	1470	17.9	0	0	0	0	0	0	0
IKZ3C	1480	7.3	0	0	0	0	0	0	0	IKZ3P	1480	24.2	0	0	0	0	0	0	0
IKZ3C	1490	4.6	0	0	0	0	0	0	0	IKZ3P	1490	31.5	0	0	0	0	0	0	0
IKZ3C	1500	2.8	0	0	0	0	0	0	0	IKZ3P	1500	39.6	0	0	0	0	0	0	0
IKZ3C	1510	1.6	0	0	0	0	0	0	0	IKZ3P	1510	48.4	0	0	0	0	0	0	0
IKZ3C	1520	0.9	0	0	0	0	0	0	0	IKZ3P	1520	57.6	0	0	0	0	0	0	0
IKZ3C	1530	0.5	0	0	0	0	0	0	0	IKZ3P	1530	67.1	0	0	0	0	0	0	0
<b>Mar-24 (142d 3/29/24); CSize 50; IKH4 1450.50</b>																			
IKH4C	1340	109.6	0	0	0	0	0	0	0	IKH4P	1340	0.5	0	0	0	0	0	0	0
IKH4C	1360	90.7	0	0	0	0	0	0	0	IKH4P	1360	1.3	0	0	0	0	0	0	0
IKH4C	1380	72.5	0	0	0	0	0	0	0	IKH4P	1380	2.9	0	0	0	0	0	0	0
IKH4C	1400	55.7	0	0	0	0	0	0	0	IKH4P	1400	5.9	0	0	0	0	0	0	0
IKH4C	1420	40.9	0	0	0	0	0	0	0	IKH4P	1420	10.8	0	0	0	0	0	0	0
IKH4C	1440	28.4	0	0	0	0	0	0	0	IKH4P	1440	18.1	0	0	0	0	0	0	0
IKH4C	1460	18.7	0	0	0	0	0	0	0	IKH4P	1460	28	0	0	0	0	0	0	0
IKH4C	1480	11.5	0	0	0	0	0	0	0	IKH4P	1480	40.6	0	0	0	0	0	0	0
IKH4C	1500	6.6	0	0	0	0	0	0	0	IKH4P	1500	55.5	0	0	0	0	0	0	0
IKH4C	1520	3.6	0	0	0	0	0	0	0	IKH4P	1520	72.2	0	0	0	0	0	0	0
<b>Jun-24 (233d 6/28/24); CSize 50; IKM4 1450.50</b>																			
IKM4C	1360	92.1	0	0	0	0	0	0	0	IKM4P	1360	3.6	0	0	0	0	0	0	0
IKM4C	1380	75.3	0	0	0	0	0	0	0	IKM4P	1380	6.3	0	0	0	0	0	0	0
IKM4C	1400	59.9	0	0	0	0	0	0	0	IKM4P	1400	10.4	0	0	0	0	0	0	0
IKM4C	1420	46.2	0	0	0	0	0	0	0	IKM4P	1420	16.3	0	0	0	0	0	0	0
IKM4C	1440	34.4	0	0	0	0	0	0	0	IKM4P	1440	24.2	0	0	0	0	0	0	0
IKM4C	1460	24.8	0	0	0	0	0	0	0	IKM4P	1460	34.1	0	0	0	0	0	0	0
IKM4C	1480	17.2	0	0	0	0	0	0	0	IKM4P	1480	46.1	0	0	0	0	0	0	0
IKM4C	1500	11.5	0	0	0	0	0	0	0	IKM4P	1500	59.9	0	0	0	0	0	0	0
IKM4C	1520	7.4	0	0	0	0	0	0	0	IKM4P	1520	75.4	0	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
NOVEMBER CALL	6.44	7.49	-14.02
NOVEMBER PUT	6.48	7.50	-13.60
MEAN	6.46	7.50	-13.81

Implied volatility for ATM	Previous day	1D%CHG	
DECEMBER CALL	6.42	7.49	-14.29
DECEMBER PUT	6.42	7.49	-14.29
MEAN	6.42	7.49	-14.29

Source: Bloomberg

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	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