

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	1,457.5	-5.50	1,463.0	1466.00	1454.50	5954	39,963
DEC 23	1,459.0	-4.00	1,463.0	1465.00	1456.00	115	1,101
MAR 24	1,445.0	-5.50	1,450.5	1451.50	1443.00	16	720
JUN 24	1,448.0	-2.50	1,451.0	1452.00	1444.00	6	85

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Nov-23 (21d 11/30/23); CSize 50; IKX3 1457.50																		
IKX3C	1350	107.3	0	0	0	0	0	0	0	IKX3P	1350	0.1	0	0	0	0	0	0
IKX3C	1360	97.3	0	0	0	0	0	0	0	IKX3P	1360	0.1	0	0	0	0	0	0
IKX3C	1370	87.3	0	0	0	0	0	0	0	IKX3P	1370	0.1	0	0	0	0	0	0
IKX3C	1380	77.4	0	0	0	0	0	0	0	IKX3P	1380	0.1	0	0	0	0	0	0
IKX3C	1390	67.4	0	0	0	0	0	0	0	IKX3P	1390	0.1	0	0	0	0	0	0
IKX3C	1400	57.6	0	0	0	0	0	0	0	IKX3P	1400	0.2	0	0	0	0	0	0
IKX3C	1410	47.9	0	0	0	0	0	0	0	IKX3P	1410	0.5	0	0	0	0	0	0
IKX3C	1420	38.6	0	0	0	0	61	0	61	IKX3P	1420	1.1	0	0	0	0	0	0
IKX3C	1430	29.8	0	0	0	0	84	0	84	IKX3P	1430	2.4	0	0	0	0	20	0
IKX3C	1440	22	0	0	0	0	104	60	104	IKX3P	1440	4.5	0	0	0	0	40	0
IKX3C	1450	15	0	0	0	0	64	40	64	IKX3P	1450	7.9	0	0	0	0	254	0
IKX3C	1460	10	0	0	0	0	0	0	0	IKX3P	1460	12.5	0	0	0	0	220	0
IKX3C	1470	6.1	0	0	0	0	0	0	0	IKX3P	1470	18.6	0	0	0	0	101	41
IKX3C	1480	3.5	0	0	0	0	0	0	0	IKX3P	1480	25.9	0	0	0	0	80	40
IKX3C	1490	1.8	0	0	0	0	0	0	0	IKX3P	1490	34.2	0	0	0	0	0	0
IKX3C	1500	0.9	0	0	0	0	0	0	0	IKX3P	1500	43.3	0	0	0	0	0	0
IKX3C	1510	0.4	0	0	0	0	0	0	0	IKX3P	1510	52.8	0	0	0	0	0	0
IKX3C	1520	0.2	0	0	0	0	0	0	0	IKX3P	1520	62.5	0	0	0	0	0	0
IKX3C	1530	0.1	0	0	0	0	0	0	0	IKX3P	1530	72.4	0	0	0	0	0	0
Dec-23 (50d 12/29/23); CSize 50; IKZ3 1461.00																		
IKZ3C	1300	157.8	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1310	147.8	0	0	0	0	0	0	0	IKZ3P	1310	0.1	0	0	0	0	0	0
IKZ3C	1320	137.9	0	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0
IKZ3C	1330	127.9	0	0	0	0	0	0	0	IKZ3P	1330	0.1	0	0	0	0	0	0
IKZ3C	1340	118	0	0	0	0	0	0	0	IKZ3P	1340	0.1	0	0	0	0	0	0
IKZ3C	1350	108.1	0	0	0	0	0	0	0	IKZ3P	1350	0.1	0	0	0	0	0	0
IKZ3C	1360	98.2	0	0	0	0	0	0	0	IKZ3P	1360	0.1	0	0	0	0	0	0
IKZ3C	1370	88.3	0	0	0	0	0	0	0	IKZ3P	1370	0.3	0	0	0	0	0	0
IKZ3C	1380	78.6	0	0	0	0	0	0	0	IKZ3P	1380	0.5	0	0	0	0	0	0
IKZ3C	1390	69.1	0	0	0	0	0	0	0	IKZ3P	1390	0.9	0	0	0	0	0	0
IKZ3C	1400	59.8	0	0	0	0	0	0	0	IKZ3P	1400	1.6	0	0	0	0	0	0
IKZ3C	1410	50.9	0	0	0	0	0	0	0	IKZ3P	1410	2.6	0	0	0	0	0	0
IKZ3C	1420	42.5	0	0	0	0	0	0	0	IKZ3P	1420	4.2	0	0	0	0	0	0
IKZ3C	1430	34.7	0	0	0	0	0	0	0	IKZ3P	1430	6.4	0	0	0	0	0	0
IKZ3C	1440	27.7	0	0	0	0	0	0	0	IKZ3P	1440	9.3	0	0	0	0	0	0
IKZ3C	1450	21.6	0	0	0	0	0	0	0	IKZ3P	1450	13.1	0	0	0	0	0	0
IKZ3C	1460	16.3	0	0	0	0	0	0	0	IKZ3P	1460	17.8	0	0	0	0	0	0
IKZ3C	1470	12	0	0	0	0	0	0	0	IKZ3P	1470	23.5	0	0	0	0	0	0
IKZ3C	1480	8.6	0	0	0	0	0	0	0	IKZ3P	1480	30	0	0	0	0	0	0
IKZ3C	1490	5.9	0	0	0	0	0	0	0	IKZ3P	1490	37.3	0	0	0	0	0	0
IKZ3C	1500	4	0	0	0	0	0	0	0	IKZ3P	1500	45.3	0	0	0	0	0	0
IKZ3C	1510	2.6	0	0	0	0	0	0	0	IKZ3P	1510	53.8	0	0	0	0	0	0
IKZ3C	1520	1.6	0	0	0	0	0	0	0	IKZ3P	1520	62.8	0	0	0	0	0	0
IKZ3C	1530	1	0	0	0	0	0	0	0	IKZ3P	1530	72.1	0	0	0	0	0	0
Mar-24 (141d 3/29/24); CSize 50; IKH4 1445.00																		
IKH4C	1340	105.5	0	0	0	0	0	0	0	IKH4P	1340	1.8	0	0	0	0	0	0
IKH4C	1360	87.5	0	0	0	0	0	0	0	IKH4P	1360	3.6	0	0	0	0	0	0
IKH4C	1380	70.6	0	0	0	0	0	0	0	IKH4P	1380	6.4	0	0	0	0	0	0
IKH4C	1400	55.3	0	0	0	0	0	0	0	IKH4P	1400	10.8	0	0	0	0	0	0
IKH4C	1420	41.8	0	0	0	0	0	0	0	IKH4P	1420	17.1	0	0	0	0	0	0
IKH4C	1440	30.5	0	0	0	0	0	0	0	IKH4P	1440	25.5	0	0	0	0	0	0
IKH4C	1460	21.3	0	0	0	0	0	0	0	IKH4P	1460	36.2	0	0	0	0	0	0
IKH4C	1480	14.3	0	0	0	0	0	0	0	IKH4P	1480	48.9	0	0	0	0	0	0
IKH4C	1500	9.2	0	0	0	0	0	0	0	IKH4P	1500	63.5	0	0	0	0	0	0
IKH4C	1520	5.7	0	0	0	0	0	0	0	IKH4P	1520	79.7	0	0	0	0	0	0
Jun-24 (232d 6/28/24); CSize 50; IKM4 1448.00																		
IKM4C	1360	93.4	0	0	0	0	0	0	0	IKM4P	1360	7.3	0	0	0	0	0	0
IKM4C	1380	77.7	0	0	0	0	0	0	0	IKM4P	1380	11.2	0	0	0	0	0	0
IKM4C	1400	63.4	0	0	0	0	0	0	0	IKM4P	1400	16.4	0	0	0	0	0	0
IKM4C	1420	50.6	0	0	0	0	0	0	0	IKM4P	1420	23.2	0	0	0	0	0	0
IKM4C	1440	39.6	0	0	0	0	0	0	0	IKM4P	1440	31.7	0	0	0	0	0	0
IKM4C	1460	30.2	0	0	0	0	0	0	0	IKM4P	1460	41.9	0	0	0	0	0	0
IKM4C	1480	22.5	0	0	0	0	0	0	0	IKM4P	1480	53.8	0	0	0	0	0	0
IKM4C	1500	16.3	0	0	0	0	0	0	0	IKM4P	1500	67.2	0	0	0	0	0	0
IKM4C	1520	11.6	0	0	0	0	0	0	0	IKM4P	1520	82.1	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
NOVEMBER CALL	7.80	6.44
NOVEMBER PUT	7.87	6.48
MEAN	7.84	6.46

Implied volatility for ATM	Previous day	1D%CHG
DECEMBER CALL	7.87	6.42
DECEMBER PUT	7.87	6.42
MEAN	7.87	6.42

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