

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	1,451.5	-6.00	1,458.5	1461.00	1451.00	6563	39,876
DEC 23	1,452.0	-6.50	1,458.0	1461.00	1452.00	110	1,121
MAR 24	1,439.0	-6.00	1,445.0	1445.00	1438.50	29	731
JUN 24	1,440.5	-7.50	1,444.0	1449.50	1440.50	24	104

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Nov-23 (20d 11/30/23); CSize 50; IKX3 1451.00</b>																		
IKX3C	1350	101.3	0	0	0	0	0	0	0	IKX3P	1350	0.1	0	0	0	0	0	0
IKX3C	1360	91.3	0	0	0	0	0	0	0	IKX3P	1360	0.1	0	0	0	0	0	0
IKX3C	1370	81.4	0	0	0	0	0	0	0	IKX3P	1370	0.1	0	0	0	0	0	0
IKX3C	1380	71.4	0	0	0	0	0	0	0	IKX3P	1380	0.1	0	0	0	0	0	0
IKX3C	1390	61.5	0	0	0	0	0	0	0	IKX3P	1390	0.1	0	0	0	0	0	0
IKX3C	1400	51.6	0	0	0	0	0	0	0	IKX3P	1400	0.2	0	0	0	0	0	0
IKX3C	1410	42	0	0	0	0	0	0	0	IKX3P	1410	0.6	0	0	0	0	0	0
IKX3C	1420	32.8	0	0	0	0	61	0	0	IKX3P	1420	1.3	0	0	0	0	0	0
IKX3C	1430	24.3	0	0	0	0	84	0	0	IKX3P	1430	2.9	0	0	0	0	20	0
IKX3C	1440	17	0	0	0	0	124	20	0	IKX3P	1440	5.5	0	0	0	0	40	0
IKX3C	1450	11.1	0	0	0	0	64	40	0	IKX3P	1450	9.6	0	0	0	0	254	0
IKX3C	1460	6.6	0	0	0	0	0	0	0	IKX3P	1460	15.1	0	0	0	0	220	0
IKX3C	1470	3.7	0	0	0	0	0	0	0	IKX3P	1470	22.1	0	0	0	0	101	0
IKX3C	1480	1.8	0	0	0	0	0	0	0	IKX3P	1480	30.3	0	0	0	0	80	0
IKX3C	1490	0.8	0	0	0	0	0	0	0	IKX3P	1490	39.3	0	0	0	0	0	0
IKX3C	1500	0.3	0	0	0	0	0	0	0	IKX3P	1500	48.7	0	0	0	0	0	0
IKX3C	1510	0.1	0	0	0	0	0	0	0	IKX3P	1510	58.5	0	0	0	0	0	0
IKX3C	1520	0.1	0	0	0	0	0	0	0	IKX3P	1520	68.4	0	0	0	0	0	0
IKX3C	1530	0.1	0	0	0	0	0	0	0	IKX3P	1530	78.4	0	0	0	0	0	0
<b>Dec-23 (49d 12/29/23); CSize 50; IKZ3 1450.50</b>																		
IKZ3C	1300	151.3	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1310	141.4	0	0	0	0	0	0	0	IKZ3P	1310	0.1	0	0	0	0	0	0
IKZ3C	1320	131.4	0	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0
IKZ3C	1330	121.5	0	0	0	0	0	0	0	IKZ3P	1330	0.1	0	0	0	0	0	0
IKZ3C	1340	111.5	0	0	0	0	0	0	0	IKZ3P	1340	0.1	0	0	0	0	0	0
IKZ3C	1350	101.6	0	0	0	0	0	0	0	IKZ3P	1350	0.1	0	0	0	0	0	0
IKZ3C	1360	91.7	0	0	0	0	0	0	0	IKZ3P	1360	0.1	0	0	0	0	0	0
IKZ3C	1370	81.9	0	0	0	0	0	0	0	IKZ3P	1370	0.2	0	0	0	0	0	0
IKZ3C	1380	72.2	0	0	0	0	0	0	0	IKZ3P	1380	0.5	0	0	0	0	0	0
IKZ3C	1390	62.7	0	0	0	0	0	0	0	IKZ3P	1390	0.9	0	0	0	0	0	0
IKZ3C	1400	53.4	0	0	0	0	0	0	0	IKZ3P	1400	1.7	0	0	0	0	0	0
IKZ3C	1410	44.7	0	0	0	0	0	0	0	IKZ3P	1410	2.9	0	0	0	0	0	0
IKZ3C	1420	36.5	0	0	0	0	0	0	0	IKZ3P	1420	4.6	0	0	0	0	0	0
IKZ3C	1430	29.1	0	0	0	0	0	0	0	IKZ3P	1430	7.2	0	0	0	0	0	0
IKZ3C	1440	22.5	0	0	0	0	0	0	0	IKZ3P	1440	10.5	0	0	0	0	0	0
IKZ3C	1450	16.9	0	0	0	0	0	0	0	IKZ3P	1450	14.9	0	0	0	0	0	0
IKZ3C	1460	12.2	0	0	0	0	0	0	0	IKZ3P	1460	20.2	0	0	0	0	0	0
IKZ3C	1470	8.6	0	0	0	0	0	0	0	IKZ3P	1470	26.5	0	0	0	0	0	0
IKZ3C	1480	5.8	0	0	0	0	0	0	0	IKZ3P	1480	33.7	0	0	0	0	0	0
IKZ3C	1490	3.8	0	0	0	0	0	0	0	IKZ3P	1490	41.6	0	0	0	0	0	0
IKZ3C	1500	2.4	0	0	0	0	0	0	0	IKZ3P	1500	50.1	0	0	0	0	0	0
IKZ3C	1510	1.4	0	0	0	0	0	0	0	IKZ3P	1510	59.1	0	0	0	0	0	0
IKZ3C	1520	0.8	0	0	0	0	0	0	0	IKZ3P	1520	68.5	0	0	0	0	0	0
IKZ3C	1530	0.5	0	0	0	0	0	0	0	IKZ3P	1530	78.1	0	0	0	0	0	0
<b>Mar-24 (140d 3/29/24); CSize 50; IKH4 1439.00</b>																		
IKH4C	1340	99.5	0	0	0	0	0	0	0	IKH4P	1340	1.7	0	0	0	0	0	0
IKH4C	1360	81.5	0	0	0	0	0	0	0	IKH4P	1360	3.4	0	0	0	0	0	0
IKH4C	1380	64.7	0	0	0	0	0	0	0	IKH4P	1380	6.4	0	0	0	0	0	0
IKH4C	1400	49.5	0	0	0	0	0	0	0	IKH4P	1400	11	0	0	0	0	0	0
IKH4C	1420	36.5	0	0	0	0	0	0	0	IKH4P	1420	17.7	0	0	0	0	0	0
IKH4C	1440	25.7	0	0	0	0	0	0	0	IKH4P	1440	26.7	0	0	0	0	0	0
IKH4C	1460	17.3	0	0	0	0	0	0	0	IKH4P	1460	38	0	0	0	0	0	0
IKH4C	1480	11.1	0	0	0	0	0	0	0	IKH4P	1480	51.6	0	0	0	0	0	0
IKH4C	1500	6.7	0	0	0	0	0	0	0	IKH4P	1500	67	0	0	0	0	0	0
IKH4C	1520	3.9	0	0	0	0	0	0	0	IKH4P	1520	83.9	0	0	0	0	0	0
<b>Jun-24 (231d 6/28/24); CSize 50; IKM4 1440.50</b>																		
IKM4C	1360	86	0	0	0	0	0	0	0	IKM4P	1360	7.2	0	0	0	0	0	0
IKM4C	1380	70.4	0	0	0	0	0	0	0	IKM4P	1380	11.2	0	0	0	0	0	0
IKM4C	1400	56.4	0	0	0	0	0	0	0	IKM4P	1400	16.8	0	0	0	0	0	0
IKM4C	1420	44.1	0	0	0	0	0	0	0	IKM4P	1420	24	0	0	0	0	0	0
IKM4C	1440	33.6	0	0	0	0	0	0	0	IKM4P	1440	33.1	0	0	0	0	0	0
IKM4C	1460	24.9	0	0	0	0	0	0	0	IKM4P	1460	44	0	0	0	0	0	0
IKM4C	1480	17.9	0	0	0	0	0	0	0	IKM4P	1480	56.6	0	0	0	0	0	0
IKM4C	1500	12.5	0	0	0	0	0	0	0	IKM4P	1500	70.8	0	0	0	0	0	0
IKM4C	1520	8.5	0	0	0	0	0	0	0	IKM4P	1520	86.3	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
NOVEMBER CALL	7.45	7.80	-4.49
NOVEMBER PUT	7.45	7.87	-5.34
MEAN	7.45	7.84	-4.91

Implied volatility for ATM	Previous day	1D%CHG	
DECEMBER CALL	7.44	7.87	-5.46
DECEMBER PUT	7.44	7.87	-5.46
MEAN	7.44	7.87	-5.46

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