

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	1,434.0	-5.50	1,439.0	1443.50	1433.00	6357	43,435
DEC 23	1,434.5	-5.00	1,439.0	1443.00	1434.00	103	1,009
MAR 24	1,423.5	-4.50	1,427.5	1431.00	1423.00	49	697
JUN 24	1,424.5	-3.50	1,427.0	1431.00	1423.00	32	27

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Nov-23 (28d 11/30/23); CSize 50; IKX3 1438.00																		
IKX3C	1350	83.9	0	0	0	0	0	0	0	IKX3P	1350	0.1	0	0	0	0	0	0
IKX3C	1360	74	0	0	0	0	0	0	0	IKX3P	1360	0.2	0	0	0	0	0	0
IKX3C	1370	64.2	0	0	0	0	0	0	0	IKX3P	1370	0.4	0	0	0	0	0	0
IKX3C	1380	54.7	0	0	0	0	0	0	0	IKX3P	1380	0.8	0	0	0	0	0	0
IKX3C	1390	45.5	0	0	0	0	0	0	0	IKX3P	1390	1.6	0	0	0	0	0	0
IKX3C	1400	36.8	0	0	0	0	0	0	0	IKX3P	1400	2.9	0	0	0	0	0	0
IKX3C	1410	28.8	0	0	0	0	0	0	0	IKX3P	1410	4.9	0	0	0	0	0	0
IKX3C	1420	24	0	0	0	0	41	20	41	IKX3P	1420	7.8	0	0	0	0	0	0
IKX3C	1430	17	0	0	0	0	64	20	64	IKX3P	1430	11.8	0	0	0	0	20	0
IKX3C	1440	11	0	0	0	0	24	24	24	IKX3P	1440	17	0	0	0	0	39	0
IKX3C	1450	7.3	0	0	0	0	0	0	0	IKX3P	1450	23.3	0	0	0	0	254	20
IKX3C	1460	4.6	0	0	0	0	0	0	0	IKX3P	1460	30.5	0	0	0	0	200	20
IKX3C	1470	2.8	0	0	0	0	0	0	0	IKX3P	1470	38.7	0	0	0	0	0	0
IKX3C	1480	1.6	0	0	0	0	0	0	0	IKX3P	1480	47.5	0	0	0	0	0	0
IKX3C	1490	0.8	0	0	0	0	0	0	0	IKX3P	1490	56.7	0	0	0	0	0	0
IKX3C	1500	0.4	0	0	0	0	0	0	0	IKX3P	1500	66.3	0	0	0	0	0	0
IKX3C	1510	0.2	0	0	0	0	0	0	0	IKX3P	1510	76	0	0	0	0	0	0
Dec-23 (57d 12/29/23); CSize 50; IKZ3 1437.00																		
IKZ3C	1300	133.8	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1310	123.9	0	0	0	0	0	0	0	IKZ3P	1310	0.1	0	0	0	0	0	0
IKZ3C	1320	114	0	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0
IKZ3C	1330	104.2	0	0	0	0	0	0	0	IKZ3P	1330	0.2	0	0	0	0	0	0
IKZ3C	1340	94.4	0	0	0	0	0	0	0	IKZ3P	1340	0.4	0	0	0	0	0	0
IKZ3C	1350	84.8	0	0	0	0	0	0	0	IKZ3P	1350	0.7	0	0	0	0	0	0
IKZ3C	1360	75.3	0	0	0	0	0	0	0	IKZ3P	1360	1.2	0	0	0	0	0	0
IKZ3C	1370	66.1	0	0	0	0	0	0	0	IKZ3P	1370	1.9	0	0	0	0	0	0
IKZ3C	1380	57.3	0	0	0	0	0	0	0	IKZ3P	1380	3	0	0	0	0	0	0
IKZ3C	1390	48.9	0	0	0	0	0	0	0	IKZ3P	1390	4.6	0	0	0	0	0	0
IKZ3C	1400	41	0	0	0	0	0	0	0	IKZ3P	1400	6.7	0	0	0	0	0	0
IKZ3C	1410	33.8	0	0	0	0	0	0	0	IKZ3P	1410	9.5	0	0	0	0	0	0
IKZ3C	1420	27.4	0	0	0	0	0	0	0	IKZ3P	1420	13	0	0	0	0	0	0
IKZ3C	1430	21.7	0	0	0	0	0	0	0	IKZ3P	1430	17.2	0	0	0	0	0	0
IKZ3C	1440	16.8	0	0	0	0	0	0	0	IKZ3P	1440	22.3	0	0	0	0	0	0
IKZ3C	1450	12.8	0	0	0	0	0	0	0	IKZ3P	1450	28.2	0	0	0	0	0	0
IKZ3C	1460	9.5	0	0	0	0	0	0	0	IKZ3P	1460	34.8	0	0	0	0	0	0
IKZ3C	1470	6.8	0	0	0	0	0	0	0	IKZ3P	1470	42.2	0	0	0	0	0	0
IKZ3C	1480	4.8	0	0	0	0	0	0	0	IKZ3P	1480	50.1	0	0	0	0	0	0
IKZ3C	1490	3.3	0	0	0	0	0	0	0	IKZ3P	1490	58.5	0	0	0	0	0	0
IKZ3C	1500	2.2	0	0	0	0	0	0	0	IKZ3P	1500	67.4	0	0	0	0	0	0
IKZ3C	1510	1.5	0	0	0	0	0	0	0	IKZ3P	1510	76.6	0	0	0	0	0	0
IKZ3C	1520	0.9	0	0	0	0	0	0	0	IKZ3P	1520	86	0	0	0	0	0	0
Mar-24 (148d 3/29/24); CSize 50; IKH4 1426.00																		
IKH4C	1340	87.4	0	0	0	0	0	0	0	IKH4P	1340	5	0	0	0	0	0	0
IKH4C	1360	71.1	0	0	0	0	0	0	0	IKH4P	1360	8.5	0	0	0	0	0	0
IKH4C	1380	56.3	0	0	0	0	0	0	0	IKH4P	1380	13.4	0	0	0	0	0	0
IKH4C	1400	43.4	0	0	0	0	0	0	0	IKH4P	1400	20.2	0	0	0	0	0	0
IKH4C	1420	32.3	0	0	0	0	0	0	0	IKH4P	1420	28.9	0	0	0	0	0	0
IKH4C	1440	23.3	0	0	0	0	0	0	0	IKH4P	1440	39.6	0	0	0	0	0	0
IKH4C	1460	16.3	0	0	0	0	0	0	0	IKH4P	1460	52.3	0	0	0	0	0	0
IKH4C	1480	10.9	0	0	0	0	0	0	0	IKH4P	1480	66.7	0	0	0	0	0	0
IKH4C	1500	7.1	0	0	0	0	0	0	0	IKH4P	1500	82.6	0	0	0	0	0	0
Jun-24 (239d 6/28/24); CSize 50; IKM4 1426.00																		
IKM4C	1360	77.3	0	0	0	0	0	0	0	IKM4P	1360	14.2	0	0	0	0	0	0
IKM4C	1380	63.6	0	0	0	0	0	0	0	IKM4P	1380	20.1	0	0	0	0	0	0
IKM4C	1400	51.4	0	0	0	0	0	0	0	IKM4P	1400	27.4	0	0	0	0	0	0
IKM4C	1420	40.7	0	0	0	0	0	0	0	IKM4P	1420	36.3	0	0	0	0	0	0
IKM4C	1440	31.6	0	0	0	0	0	0	0	IKM4P	1440	46.8	0	0	0	0	0	0
IKM4C	1460	24.1	0	0	0	0	0	0	0	IKM4P	1460	58.8	0	0	0	0	0	0
IKM4C	1480	18	0	0	0	0	0	0	0	IKM4P	1480	72.3	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
NOVEMBER CALL	9.00	22.66
NOVEMBER PUT	8.54	7.22
MEAN	8.77	14.94

	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

Implied volatility for ATM	Previous day	1D%CHG
DECEMBER CALL	8.55	9.50
DECEMBER PUT	8.55	11.22
MEAN	8.55	10.36

Source: Bloomberg

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