

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 24	1,607.0	-1.50	1,608.5	1611.50	1606.50	3,557	42,430
JUN 24	1,608.0	-1.50	1,609.5	1611.50	1608.00	58	1,165
SEP 24	1,596.0	-1.50	1,599.0	1599.00	1596.00	62	902
DEC 24	1,602.0	-1.50	1,605.0	1605.00	1602.00	7	152

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
May-24 (15d 5/31/24); CSize 50; IKK4 1612.50																		
IKK4C	1480	126.8	0	0	0	0	0	0	0	IKK4P	1480	0.1	0	0	0	0	0	0
IKK4C	1490	116.8	0	0	0	0	0	0	0	IKK4P	1490	0.1	0	0	0	0	0	0
IKK4C	1500	106.9	0	0	0	0	0	0	0	IKK4P	1500	0.1	0	0	0	0	0	0
IKK4C	1510	96.9	0	0	0	0	0	0	0	IKK4P	1510	0.1	0	0	0	0	0	0
IKK4C	1520	86.9	0	0	0	0	20	0	0	IKK4P	1520	0.1	0	0	0	0	0	0
IKK4C	1530	76.9	0	0	0	0	20	0	0	IKK4P	1530	0.1	0	0	0	0	8	0
IKK4C	1540	66.9	0	0	0	0	0	0	0	IKK4P	1540	0.1	0	0	0	0	0	53
IKK4C	1550	56.9	0	0	0	0	64	0	0	IKK4P	1550	0.1	0	0	0	0	0	94
IKK4C	1560	47	0	0	0	0	60	0	0	IKK4P	1560	0.1	0	0	0	0	0	100
IKK4C	1570	37.2	0	0	0	0	20	0	0	IKK4P	1570	0.2	0	0	0	0	0	85
IKK4C	1580	27.7	0	0	0	0	0	0	0	IKK4P	1580	0.8	0	0	0	0	0	88
IKK4C	1590	19.1	0	0	0	0	20	0	0	IKK4P	1590	2.1	0	0	0	0	0	224
IKK4C	1600	11.9	0	0	0	0	0	0	0	IKK4P	1600	4.9	0	0	0	0	0	120
IKK4C	1610	6.5	0	0	0	0	0	0	0	IKK4P	1610	9.5	0	0	0	0	0	80
IKK4C	1620	3.1	0	0	0	0	0	0	0	IKK4P	1620	16.1	0	0	0	0	0	30
IKK4C	1630	1.3	0	0	0	0	0	0	0	IKK4P	1630	24.2	0	0	0	0	0	20
IKK4C	1640	0.4	0	0	0	0	0	0	0	IKK4P	1640	33.4	0	0	0	0	0	0
IKK4C	1650	0.1	0	0	0	0	0	0	0	IKK4P	1650	43.1	0	0	0	0	0	0
IKK4C	1660	0.1	0	0	0	0	0	0	0	IKK4P	1660	53	0	0	0	0	0	0
IKK4C	1670	0.1	0	0	0	0	0	0	0	IKK4P	1670	62.9	0	0	0	0	0	0
Jun-24 (43d 6/28/24); CSize 50; IKM4 1612.50																		
IKM4C	1360	247	0	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1370	237.1	0	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0
IKM4C	1380	227.1	0	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1390	217.2	0	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0
IKM4C	1400	207.2	0	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1410	197.2	0	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0
IKM4C	1420	187.3	0	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1430	177.3	0	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0
IKM4C	1440	167.4	0	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1450	157.4	0	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0
IKM4C	1460	147.4	0	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1470	137.5	0	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0
IKM4C	1480	127.5	0	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0
IKM4C	1490	117.5	0	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0
IKM4C	1500	107.6	0	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0
IKM4C	1510	97.6	0	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0
IKM4C	1520	87.7	0	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0
IKM4C	1530	77.8	0	0	0	0	0	0	0	IKM4P	1530	0.1	0	0	0	0	0	0
IKM4C	1540	67.9	0	0	0	0	0	0	0	IKM4P	1540	0.2	0	0	0	0	0	0
IKM4C	1550	58.3	0	0	0	0	0	0	0	IKM4P	1550	0.5	0	0	0	0	0	0
IKM4C	1560	48.8	0	0	0	0	0	0	0	IKM4P	1560	1	0	0	0	0	0	0
IKM4C	1570	39.8	0	0	0	0	0	0	0	IKM4P	1570	2	0	0	0	0	0	0
IKM4C	1580	31.4	0	0	0	0	0	0	0	IKM4P	1580	3.5	0	0	0	0	0	0
IKM4C	1590	23.9	0	0	0	0	0	0	0	IKM4P	1590	6	0	0	0	0	0	0
IKM4C	1600	17.5	0	0	0	0	0	0	0	IKM4P	1600	10	0	0	0	0	0	0
IKM4C	1610	12.2	0	0	0	0	0	0	0	IKM4P	1610	14.1	0	0	0	0	0	0
IKM4C	1620	8	0	0	0	0	0	0	0	IKM4P	1620	20	0	0	0	0	20	20
IKM4C	1630	5	0	0	0	0	0	0	0	IKM4P	1630	26.5	0	0	0	0	7	7
IKM4C	1640	3	0	0	0	0	0	0	0	IKM4P	1640	34.9	0	0	0	0	0	0
IKM4C	1650	1.7	0	0	0	0	0	0	0	IKM4P	1650	43.5	0	0	0	0	0	0
IKM4C	1660	0.9	0	0	0	0	0	0	0	IKM4P	1660	52.7	0	0	0	0	0	0
IKM4C	1670	0.4	0	0	0	0	0	0	0	IKM4P	1670	62.2	0	0	0	0	0	0
Sep-24 (137d 9/30/24); CSize 50; IKU4 1601.00																		
IKU4C	1440	154.2	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	134.5	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1480	115	0	0	0	0	0	0	0	IKU4P	1480	0.4	0	0	0	0	0	0
IKU4C	1500	95.9	0	0	0	0	0	0	0	IKU4P	1500	1	0	0	0	0	0	0
IKU4C	1520	77.4	0	0	0	0	0	0	0	IKU4P	1520	2.3	0	0	0	0	0	0
IKU4C	1540	60.2	0	0	0	0	0	0	0	IKU4P	1540	4.8	0	0	0	0	0	0
IKU4C	1560	44.7	0	0	0	0	0	0	0	IKU4P	1560	9.1	0	0	0	0	0	0
IKU4C	1580	31.5	0	0	0	0	0	0	0	IKU4P	1580	15.7	0	0	0	0	0	0
IKU4C	1600	21	0	0	0	0	0	0	0	IKU4P	1600	24.9	0	0	0	0	0	0
IKU4C	1620	13.1	0	0	0	0	0	0	0	IKU4P	1620	36.8	0	0	0	0	0	0
IKU4C	1640	7.6	0	0	0	0	0	0	0	IKU4P	1640	51.1	0	0	0	0	0	0
IKU4C	1660	4.2	0	0	0	0	0	0	0	IKU4P	1660	67.4	0	0	0	0	0	0
Dec-24 (229d 12/31/24); CSize 50; IKZ4 1607.00																		
IKZ4C	1500	102.5	0	0	0	0	0	0	0	IKZ4P	1500	2.6	0	0	0	0	0	0
IKZ4C	1520	85	0	0	0	0	0	0	0	IKZ4P	1520	4.7	0	0	0	0	0	0
IKZ4C	1540	68.8	0	0	0	0	0	0	0	IKZ4P	1540	8.1	0	0	0	0	0	0
IKZ4C	1560	54.1	0	0	0	0	0	0	0	IKZ4P	1560	12.9	0	0	0	0	0	0
IKZ4C	1580	41.2	0	0	0	0	0	0	0	IKZ4P	1580	19.7	0	0	0	0	0	0
IKZ4C	1600	30.3	0	0	0	0	0	0	0	IKZ4P	1600	28.4	0	0	0	0	0	0
IKZ4C	1620	21.6	0	0	0	0	0	0	0	IKZ4P	1620	39.2	0	0	0	0	0	0
IKZ4C	1640	14.7	0	0	0	0	0	0	0	IKZ4P	1640	52	0	0	0	0	0	0
IKZ4C	1660	9.7	0	0	0	0	0	0	0	IKZ4P	1660	66.5	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
MAY CALL	5.90	13.81	-57.28
MAY PUT	5.90	16.33	-63.87
MEAN	5.90	15.07	-60.85

	10Days	20Days	30Days	60Days	90Days
Current	12.31	10.55	10.43	11.49	11.63
1 week ago	7.42	13.80	12.51	12.31	12.70
1 month ago	18.61	14.46	14.07	13.71	14.04
3 months ago	9.99	14.21	13.07	17.46	16.65
6 months ago	11.21	17.06	14.96	15.26	16.76

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	5.93	16.68	-64.45
JUNE PUT	5.94	16.68	-64.39
MEAN	5.94	16.68	-64.42

Source: Bloomberg

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