

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 24	1,618.0	-11.50	1,630.5	1631.50	1616.50	5,854	40,764
JUN 24	1,619.5	-11.00	1,631.0	1631.00	1618.00	1,177	3,144
SEP 24	1,608.0	-10.00	1,620.0	1620.00	1607.00	221	1,009
DEC 24	1,615.5	-10.00	1,621.5	1621.50	1615.00	66	172

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICr	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICr
May-24 (4d 5/31/24); CSize 50; IKK4 1618.00																	
IKK4C	1480	137.9	0	0	0	0	0	0	IKK4P	1480	0.1	0	0	0	0	0	0
IKK4C	1490	127.9	0	0	0	0	0	0	IKK4P	1490	0.1	0	0	0	0	0	0
IKK4C	1500	117.9	0	0	0	0	0	0	IKK4P	1500	0.1	0	0	0	0	0	0
IKK4C	1510	107.9	0	0	0	0	0	0	IKK4P	1510	0.1	0	0	0	0	0	0
IKK4C	1520	97.9	0	0	0	0	0	0	IKK4P	1520	0.1	0	0	0	0	0	0
IKK4C	1530	88	0	0	0	0	0	20	IKK4P	1530	0.1	0	0	0	0	8	0
IKK4C	1540	78	0	0	0	0	0	0	IKK4P	1540	0.1	0	0	0	0	53	0
IKK4C	1550	68	0	0	0	0	64	0	IKK4P	1550	0.1	0	0	0	0	94	0
IKK4C	1560	58	0	0	0	0	60	0	IKK4P	1560	0.1	0	0	0	0	100	0
IKK4C	1570	48.1	0	0	0	0	20	0	IKK4P	1570	0.1	0	0	0	0	85	0
IKK4C	1580	38.3	0	0	0	0	0	0	IKK4P	1580	0.3	0	0	0	0	88	0
IKK4C	1590	28.9	0	0	0	0	20	0	IKK4P	1590	0.9	0	0	0	0	224	0
IKK4C	1600	20.4	0	0	0	0	0	0	IKK4P	1600	2.4	0	0	0	0	120	0
IKK4C	1610	13.1	0	0	0	0	0	0	IKK4P	1610	5.1	0	0	0	0	80	0
IKK4C	1620	7.6	0	0	0	0	0	0	IKK4P	1620	9.6	0	0	0	0	30	0
IKK4C	1630	3.9	0	0	0	0	0	0	IKK4P	1630	15.9	0	0	0	0	20	0
IKK4C	1640	1.7	0	0	0	0	0	0	IKK4P	1640	23.7	0	0	0	0	0	0
IKK4C	1650	0.7	0	0	0	0	0	0	IKK4P	1650	32.6	0	0	0	0	0	0
IKK4C	1660	0.2	0	0	0	0	0	0	IKK4P	1660	42.2	0	0	0	0	0	0
IKK4C	1670	0.1	0	0	0	0	0	0	IKK4P	1670	52	0	0	0	0	0	0
IKK4C	1680	0.1	0	0	0	0	0	0	IKK4P	1680	62	0	0	0	0	0	0
IKK4C	1690	0.1	0	0	0	0	0	0	IKK4P	1690	72	0	0	0	0	0	0
Jun-24 (32d 6/28/24); CSize 50; IKM4 1619.50																	
IKM4C	1360	258.7	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1370	248.7	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0
IKM4C	1380	238.8	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1390	228.8	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0
IKM4C	1400	218.8	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1410	208.9	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0
IKM4C	1420	198.9	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1430	188.9	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0
IKM4C	1440	179	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1450	169	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0
IKM4C	1460	159	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1470	149.1	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0
IKM4C	1480	139.1	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0
IKM4C	1490	129.1	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0
IKM4C	1500	119.2	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0
IKM4C	1510	109.3	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0
IKM4C	1520	99.5	0	0	0	0	0	0	IKM4P	1520	0.3	0	0	0	0	0	0
IKM4C	1530	89.7	0	0	0	0	0	0	IKM4P	1530	0.5	0	0	0	0	0	0
IKM4C	1540	80.1	0	0	0	0	0	0	IKM4P	1540	0.9	0	0	0	0	0	0
IKM4C	1550	70.7	0	0	0	0	0	0	IKM4P	1550	1.4	0	0	0	0	0	0
IKM4C	1560	61.6	0	0	0	0	0	0	IKM4P	1560	2.3	0	0	0	0	0	0
IKM4C	1570	52.9	0	0	0	0	0	0	IKM4P	1570	3.6	0	0	0	0	0	0
IKM4C	1580	44.7	0	0	0	0	0	0	IKM4P	1580	5.3	0	0	0	0	0	0
IKM4C	1590	37.1	0	0	0	0	20	0	IKM4P	1590	7.7	0	0	0	0	0	0
IKM4C	1600	30.2	0	0	0	0	20	0	IKM4P	1600	10.8	0	0	0	0	0	0
IKM4C	1610	24.1	0	0	0	0	60	0	IKM4P	1610	14.6	0	0	0	0	24	0
IKM4C	1620	18.8	0	0	0	0	60	0	IKM4P	1620	19.3	0	0	0	0	100	0
IKM4C	1630	14.3	0	0	0	0	40	0	IKM4P	1630	24.8	0	0	0	0	131	0
IKM4C	1640	10.7	0	0	0	0	0	0	IKM4P	1640	29.9	0	0	0	0	160	0
IKM4C	1650	7.7	0	0	0	0	0	0	IKM4P	1650	38.1	0	0	0	0	60	0
IKM4C	1660	5.5	0	0	0	0	0	0	IKM4P	1660	45.8	0	0	0	0	0	0
IKM4C	1670	3.8	0	0	0	0	0	0	IKM4P	1670	54.1	0	0	0	0	0	0
IKM4C	1680	2.5	0	0	0	0	0	0	IKM4P	1680	62.8	0	0	0	0	0	0
IKM4C	1690	1.6	0	0	0	0	0	0	IKM4P	1690	71.9	0	0	0	0	0	0
Sep-24 (126d 9/30/24); CSize 50; IKU4 1608.00																	
IKU4C	1440	167	0	0	0	0	0	0	IKU4P	1440	0.8	0	0	0	0	0	0
IKU4C	1460	147.9	0	0	0	0	0	0	IKU4P	1460	1.6	0	0	0	0	0	0
IKU4C	1480	129.3	0	0	0	0	0	0	IKU4P	1480	2.8	0	0	0	0	0	0
IKU4C	1500	111.4	0	0	0	0	0	0	IKU4P	1500	4.7	0	0	0	0	0	0
IKU4C	1520	94.5	0	0	0	0	0	0	IKU4P	1520	7.4	0	0	0	0	0	0
IKU4C	1540	78.6	0	0	0	0	0	0	IKU4P	1540	11.4	0	0	0	0	0	0
IKU4C	1560	64.1	0	0	0	0	0	0	IKU4P	1560	16.7	0	0	0	0	0	0
IKU4C	1580	51.2	0	0	0	0	0	0	IKU4P	1580	23.6	0	0	0	0	0	0
IKU4C	1600	40	0	0	0	0	0	0	IKU4P	1600	32.1	0	0	0	0	0	0
IKU4C	1620	30.5	0	0	0	0	0	0	IKU4P	1620	42.4	0	0	0	0	0	0
IKU4C	1640	22.7	0	0	0	0	0	0	IKU4P	1640	54.4	0	0	0	0	0	0
IKU4C	1660	16.5	0	0	0	0	0	0	IKU4P	1660	67.9	0	0	0	0	0	0
IKU4C	1680	11.7	0	0	0	0	0	0	IKU4P	1680	82.9	0	0	0	0	0	0
Dec-24 (218d 12/31/24); CSize 50; IKZ4 1615.50																	
IKZ4C	1500	122.7	0	0	0	0	0	0	IKZ4P	1500	9.5	0	0	0	0	0	0
IKZ4C	1520	106.9	0	0	0	0	0	0	IKZ4P	1520	13.2	0	0	0	0	0	0
IKZ4C	1540	92	0	0	0	0	0	0	IKZ4P	1540	18	0	0	0	0	0	0
IKZ4C	1560	78.4	0	0	0	0	0	0	IKZ4P	1560	23.9	0	0	0	0	0	0
IKZ4C	1580	65.9	0	0	0	0	0	0	IKZ4P	1580	31.1	0	0	0	0	0	0
IKZ4C	1600	54.7	0	0	0	0	0	0	IKZ4P	1600	39.5	0	0	0	0	0	0
IKZ4C	1620	44.8	0	0	0	0	0	0	IKZ4P	1620	49.2	0	0	0	0	0	0
IKZ4C	1640	36.3	0	0	0	0	0	0	IKZ4P	1640	60.3	0	0	0	0	0	0
IKZ4C	1660	28.9	0	0	0	0	0	0	IKZ4P	1660	72.5	0	0	0	0	0	0
IKZ4C	1680	22.8	0	0	0	0	0	0	IKZ4P	1680	86	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
MAY CALL	9.57	6.49
MAY PUT	9.57	6.49
MEAN	9.57	6.49

	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	9.55	6.46
JUNE PUT	9.55	6.51
MEAN	9.55	6.49

Source: Bloomberg