

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 24	1,545.0	4.50	1,541.0	1548.50	1539.50	3190	39,821
MAY 24	1,547.0	6.50	1,541.5	1550.00	1541.50	47	33
JUN 24	1,548.0	5.00	1,549.5	1550.50	1547.00	70	574
SEP 24	1,535.5	3.50	1,533.0	1539.00	1531.50	60	580

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Apr-24 (0d 4/30/24); CSize 50; IKJ4 1542.00																		
IKJ4C	1450	94.8	0	0	0	0	0	0	0	IKJ4P	1450	0.1	0	0	0	0	0	0
IKJ4C	1460	84.8	0	0	0	0	0	0	0	IKJ4P	1460	0.1	0	0	0	0	0	0
IKJ4C	1470	74.8	0	0	0	0	0	0	0	IKJ4P	1470	0.1	0	0	0	0	0	0
IKJ4C	1480	64.9	0	0	0	0	0	0	0	IKJ4P	1480	0.1	0	0	0	0	0	0
IKJ4C	1490	55	0	0	0	0	0	0	0	IKJ4P	1490	0.1	0	0	0	0	0	0
IKJ4C	1500	45.3	0	0	0	0	0	0	0	IKJ4P	1500	0.4	0	0	0	0	0	0
IKJ4C	1510	35.9	0	0	0	0	0	0	0	IKJ4P	1510	1	0	0	0	0	0	0
IKJ4C	1520	27.2	0	0	0	0	60	20	0	IKJ4P	1520	2.2	0	0	0	0	0	0
IKJ4C	1530	19.4	0	0	0	0	160	20	0	IKJ4P	1530	4.5	0	0	0	0	0	0
IKJ4C	1540	13	0	0	0	0	69	20	0	IKJ4P	1540	8	0	0	0	0	124	0
IKJ4C	1550	8	0	0	0	0	62	20	0	IKJ4P	1550	14	0	0	0	0	384	40
IKJ4C	1560	4.5	0	0	0	0	2	0	0	IKJ4P	1560	19.5	0	0	0	0	300	60
IKJ4C	1570	2.3	0	0	0	0	0	0	0	IKJ4P	1570	29.1	0	0	0	0	80	20
IKJ4C	1580	1.1	0	0	0	0	0	0	0	IKJ4P	1580	36	0	0	0	0	0	0
IKJ4C	1590	0.5	0	0	0	0	0	0	0	IKJ4P	1590	45.4	0	0	0	0	0	0
IKJ4C	1600	0.2	0	0	0	0	0	0	0	IKJ4P	1600	55	0	0	0	0	0	0
IKJ4C	1610	0.1	0	0	0	0	0	0	0	IKJ4P	1610	64.9	0	0	0	0	0	0
IKJ4C	1620	0.1	0	0	0	0	0	0	0	IKJ4P	1620	74.8	0	0	0	0	0	0
May-24 (0d 5/31/24); CSize 50; IKK4 1544.50																		
IKK4C	1480	67.1	0	0	0	0	0	0	0	IKK4P	1480	0.5	0	0	0	0	0	0
IKK4C	1490	57.6	0	0	0	0	0	0	0	IKK4P	1490	0.9	0	0	0	0	0	0
IKK4C	1500	48.5	0	0	0	0	0	0	0	IKK4P	1500	1.7	0	0	0	0	0	0
IKK4C	1510	39.8	0	0	0	0	0	0	0	IKK4P	1510	3	0	0	0	0	0	0
IKK4C	1520	31.8	0	0	0	0	0	0	0	IKK4P	1520	5	0	0	0	0	0	0
IKK4C	1530	24.7	0	0	0	0	0	0	0	IKK4P	1530	7.8	0	0	0	0	0	0
IKK4C	1540	18.5	0	0	0	0	0	0	0	IKK4P	1540	11.5	0	0	0	0	0	0
IKK4C	1550	13.4	0	0	0	0	0	0	0	IKK4P	1550	16.3	0	0	0	0	0	0
IKK4C	1560	9.3	0	0	0	0	0	0	0	IKK4P	1560	22.2	0	0	0	0	0	0
IKK4C	1570	6.2	0	0	0	0	0	0	0	IKK4P	1570	29.1	0	0	0	0	0	0
IKK4C	1580	3.9	0	0	0	0	0	0	0	IKK4P	1580	36.8	0	0	0	0	0	0
IKK4C	1590	2.4	0	0	0	0	0	0	0	IKK4P	1590	45.2	0	0	0	0	0	0
IKK4C	1600	1.4	0	0	0	0	0	0	0	IKK4P	1600	54.1	0	0	0	0	0	0
IKK4C	1610	0	0	0	0	0	0	0	0	IKK4P	1610	0	0	0	0	0	0	0
Jun-24 (87d 6/28/24); CSize 50; IKM4 1548.00																		
IKM4C	1360	186.6	0	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1380	166.7	0	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1400	146.9	0	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1420	127	0	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1440	107.3	0	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1460	87.7	0	0	0	0	0	0	0	IKM4P	1460	0.4	0	0	0	0	0	0
IKM4C	1480	68.7	0	0	0	0	0	0	0	IKM4P	1480	1.2	0	0	0	0	0	0
IKM4C	1500	50.8	0	0	0	0	0	0	0	IKM4P	1500	3.2	0	0	0	0	0	0
IKM4C	1520	35	0	0	0	0	0	0	0	IKM4P	1520	7.2	0	0	0	0	0	0
IKM4C	1540	22.1	0	0	0	0	0	0	0	IKM4P	1540	14.1	0	0	0	0	0	0
IKM4C	1560	12.6	0	0	0	0	0	0	0	IKM4P	1560	24.5	0	0	0	0	0	0
IKM4C	1580	6.5	0	0	0	0	0	0	0	IKM4P	1580	38.2	0	0	0	0	0	0
IKM4C	1600	2.9	0	0	0	0	0	0	0	IKM4P	1600	54.5	0	0	0	0	0	0
IKM4C	1620	1.2	0	0	0	0	0	0	0	IKM4P	1620	72.6	0	0	0	0	0	0
Sep-24 (181d 9/30/24); CSize 50; IKU4 1535.00																		
IKU4C	1440	95.7	0	0	0	0	0	0	0	IKU4P	1440	1.7	0	0	0	0	0	0
IKU4C	1460	77.7	0	0	0	0	0	0	0	IKU4P	1460	3.5	0	0	0	0	0	0
IKU4C	1480	61.1	0	0	0	0	0	0	0	IKU4P	1480	6.5	0	0	0	0	0	0
IKU4C	1500	46.2	0	0	0	0	0	0	0	IKU4P	1500	11.3	0	0	0	0	0	0
IKU4C	1520	33.5	0	0	0	0	0	0	0	IKU4P	1520	18.3	0	0	0	0	0	0
IKU4C	1540	23.2	0	0	0	0	0	0	0	IKU4P	1540	27.6	0	0	0	0	0	0
IKU4C	1560	15.2	0	0	0	0	0	0	0	IKU4P	1560	39.3	0	0	0	0	0	0
IKU4C	1580	9.5	0	0	0	0	0	0	0	IKU4P	1580	53.3	0	0	0	0	0	0
IKU4C	1600	5.6	0	0	0	0	0	0	0	IKU4P	1600	69.1	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
APRIL CALL	5.95	7.31	-18.60
APRIL PUT	6.24	7.31	-14.64
MEAN	6.10	7.31	-16.62

	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	
MAY CALL	5.95	7.85	-24.20
MAY PUT	5.93	6.42	-7.63
MEAN	5.94	7.14	-16.75

Source: Bloomberg

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