

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 24	1,571.0	11.00	1,560.5	1571.00	1559.00	10503	40,807
MAY 24	1,573.5	12.00	1,562.0	1574.00	1561.50	5947	7,444
JUN 24	1,573.0	12.50	1,562.0	1573.00	1562.00	104	824
SEP 24	1,562.0	12.00	1,550.0	1562.00	1550.00	305	934

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Apr-24 (5d 4/30/24); CSize 50; IKJ4 1568.50																		
IKJ4C	1450	120.9	0	0	0	0	0	0	0	IKJ4P	1450	0.1	0	0	0	0	0	0
IKJ4C	1460	110.9	0	0	0	0	0	0	0	IKJ4P	1460	0.1	0	0	0	0	0	0
IKJ4C	1470	101	0	0	0	0	0	0	0	IKJ4P	1470	0.1	0	0	0	0	0	0
IKJ4C	1480	91	0	0	0	0	0	0	0	IKJ4P	1480	0.1	0	0	0	0	0	0
IKJ4C	1490	81	0	0	0	0	0	0	0	IKJ4P	1490	0.1	0	0	0	0	0	0
IKJ4C	1500	71	0	0	0	0	0	0	0	IKJ4P	1500	0.1	0	0	0	0	0	0
IKJ4C	1510	61	0	0	0	0	0	0	0	IKJ4P	1510	0.1	0	0	0	0	0	0
IKJ4C	1520	51	0	0	0	0	60	0	0	IKJ4P	1520	0.1	0	0	0	0	0	0
IKJ4C	1530	41	0	0	0	0	180	0	0	IKJ4P	1530	0.1	0	0	0	0	0	0
IKJ4C	1540	31.3	0	0	0	0	69	0	0	IKJ4P	1540	0.3	0	0	0	0	0	124
IKJ4C	1550	22	0	0	0	0	62	0	0	IKJ4P	1550	1	0	0	0	0	0	424
IKJ4C	1560	13.8	0	0	0	0	2	0	0	IKJ4P	1560	2.9	0	0	0	0	0	422
IKJ4C	1570	7.6	0	0	0	0	0	0	0	IKJ4P	1570	6.6	0	0	0	0	0	240
IKJ4C	1580	3.5	0	0	0	0	0	0	0	IKJ4P	1580	12.5	0	0	0	0	0	40
IKJ4C	1590	1.3	0	0	0	0	0	0	0	IKJ4P	1590	20.3	0	0	0	0	0	20
IKJ4C	1600	0.4	0	0	0	0	0	0	0	IKJ4P	1600	29.4	0	0	0	0	0	0
IKJ4C	1610	0.1	0	0	0	0	0	0	0	IKJ4P	1610	39.1	0	0	0	0	0	0
IKJ4C	1620	0.1	0	0	0	0	0	0	0	IKJ4P	1620	49	0	0	0	0	0	0
IKJ4C	1630	0	0	0	0	0	0	0	0	IKJ4P	1630	0	0	0	0	0	0	0
May-24 (36d 5/31/24); CSize 50; IKK4 1571.50																		
IKK4C	1480	93.4	0	0	0	0	0	0	0	IKK4P	1480	0.2	0	0	0	0	0	0
IKK4C	1490	83.6	0	0	0	0	0	0	0	IKK4P	1490	0.4	0	0	0	0	0	0
IKK4C	1500	74	0	0	0	0	0	0	0	IKK4P	1500	0.8	0	0	0	0	0	0
IKK4C	1510	64.6	0	0	0	0	0	0	0	IKK4P	1510	1.3	0	0	0	0	0	0
IKK4C	1520	55.6	0	0	0	0	20	0	0	IKK4P	1520	2.2	0	0	0	0	0	0
IKK4C	1530	46.9	0	0	0	0	20	0	0	IKK4P	1530	3.6	0	0	0	0	0	8
IKK4C	1540	38.9	0	0	0	0	4	0	0	IKK4P	1540	5.5	0	0	0	0	0	53
IKK4C	1550	31.5	0	0	0	0	24	20	0	IKK4P	1550	8.1	0	0	0	0	0	94
IKK4C	1560	25	0	0	0	0	0	0	0	IKK4P	1560	11.5	0	0	0	0	0	100
IKK4C	1570	18.3	0	0	0	0	0	0	0	IKK4P	1570	14	0	0	0	0	0	84
IKK4C	1580	14.5	0	0	0	0	0	0	0	IKK4P	1580	20.9	0	0	0	0	0	80
IKK4C	1590	10.6	0	0	0	0	0	0	0	IKK4P	1590	27	0	0	0	0	0	40
IKK4C	1600	7.5	0	0	0	0	0	0	0	IKK4P	1600	33.9	0	0	0	0	0	0
IKK4C	1610	5.1	0	0	0	0	0	0	0	IKK4P	1610	41.5	0	0	0	0	0	0
IKK4C	1620	3.4	0	0	0	0	0	0	0	IKK4P	1620	49.8	0	0	0	0	0	0
IKK4C	1630	2.2	0	0	0	0	0	0	0	IKK4P	1630	58.5	0	0	0	0	0	0
Jun-24 (64d 6/28/24); CSize 50; IKM4 1571.00																		
IKM4C	1360	211.8	0	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1380	191.9	0	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1400	172	0	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1420	152.2	0	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1440	132.4	0	0	0	0	0	0	0	IKM4P	1440	0.2	0	0	0	0	0	0
IKM4C	1460	112.8	0	0	0	0	0	0	0	IKM4P	1460	0.5	0	0	0	0	0	0
IKM4C	1480	93.6	0	0	0	0	0	0	0	IKM4P	1480	1.2	0	0	0	0	0	0
IKM4C	1500	75.2	0	0	0	0	0	0	0	IKM4P	1500	2.7	0	0	0	0	0	0
IKM4C	1520	58.1	0	0	0	0	0	0	0	IKM4P	1520	5.5	0	0	0	0	0	0
IKM4C	1540	42.9	0	0	0	0	0	0	0	IKM4P	1540	10.1	0	0	0	0	0	0
IKM4C	1560	30	0	0	0	0	0	0	0	IKM4P	1560	17.1	0	0	0	0	0	0
IKM4C	1580	19.8	0	0	0	0	0	0	0	IKM4P	1580	26.8	0	0	0	0	0	0
IKM4C	1600	12.3	0	0	0	0	0	0	0	IKM4P	1600	39.1	0	0	0	0	0	0
IKM4C	1620	7.1	0	0	0	0	0	0	0	IKM4P	1620	53.9	0	0	0	0	0	0
IKM4C	1640	0	0	0	0	0	0	0	0	IKM4P	1640	0	0	0	0	0	0	0
Sep-24 (158d 9/30/24); CSize 50; IKU4 1559.50																		
IKU4C	1440	123.4	0	0	0	0	0	0	0	IKU4P	1440	3.1	0	0	0	0	0	0
IKU4C	1460	105.8	0	0	0	0	0	0	0	IKU4P	1460	5.2	0	0	0	0	0	0
IKU4C	1480	89.1	0	0	0	0	0	0	0	IKU4P	1480	8.2	0	0	0	0	0	0
IKU4C	1500	73.6	0	0	0	0	0	0	0	IKU4P	1500	12.5	0	0	0	0	0	0
IKU4C	1520	59.6	0	0	0	0	0	0	0	IKU4P	1520	18.2	0	0	0	0	0	0
IKU4C	1540	47.2	0	0	0	0	0	0	0	IKU4P	1540	25.5	0	0	0	0	0	0
IKU4C	1560	36.5	0	0	0	0	0	0	0	IKU4P	1560	34.6	0	0	0	0	0	0
IKU4C	1580	27.6	0	0	0	0	0	0	0	IKU4P	1580	45.3	0	0	0	0	0	0
IKU4C	1600	20.3	0	0	0	0	0	0	0	IKU4P	1600	57.8	0	0	0	0	0	0
IKU4C	1620	14.6	0	0	0	0	0	0	0	IKU4P	1620	71.8	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
APRIL CALL	8.83	8.59	2.79
APRIL PUT	8.83	8.59	2.79
MEAN	8.83	8.59	2.79

Implied volatility for ATM	Previous day	1D%CHG	
MAY CALL	8.47	8.56	-1.05
MAY PUT	8.19	8.50	-3.65
MEAN	8.33	8.53	-2.34

	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

Source: Bloomberg

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