

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 24	1,565.5	-5.50	1,570.5	1572.00	1565.00	20206	42,079
MAY 24	1,569.5	-4.00	1,573.5	1575.50	1568.50	16934	19,683
JUN 24	1,570.0	-3.00	1,573.0	1574.50	1569.50	95	864
SEP 24	1,557.5	-4.50	1,561.0	1562.50	1556.50	226	849

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Apr-24 (4d 4/30/24); CSize 50; IKJ4 1563.00																		
IKJ4C	1450	115.5	0	0	0	0	0	0	0	IKJ4P	1450	0.1	0	0	0	0	0	0
IKJ4C	1460	105.5	0	0	0	0	0	0	0	IKJ4P	1460	0.1	0	0	0	0	0	0
IKJ4C	1470	95.5	0	0	0	0	0	0	0	IKJ4P	1470	0.1	0	0	0	0	0	0
IKJ4C	1480	85.5	0	0	0	0	0	0	0	IKJ4P	1480	0.1	0	0	0	0	0	0
IKJ4C	1490	75.5	0	0	0	0	0	0	0	IKJ4P	1490	0.1	0	0	0	0	0	0
IKJ4C	1500	65.5	0	0	0	0	0	0	0	IKJ4P	1500	0.1	0	0	0	0	0	0
IKJ4C	1510	55.5	0	0	0	0	0	0	0	IKJ4P	1510	0.1	0	0	0	0	0	0
IKJ4C	1520	45.5	0	0	0	0	60	0	0	IKJ4P	1520	0.1	0	0	0	0	0	0
IKJ4C	1530	35.5	0	0	0	0	180	0	0	IKJ4P	1530	0.1	0	0	0	0	0	0
IKJ4C	1540	25.6	0	0	0	0	69	0	0	IKJ4P	1540	0.1	0	0	0	0	124	0
IKJ4C	1550	16	0	0	0	0	62	0	0	IKJ4P	1550	0.5	0	0	0	0	424	0
IKJ4C	1560	8	0	0	0	0	2	0	0	IKJ4P	1560	2.5	0	0	0	0	422	0
IKJ4C	1570	2.8	0	0	0	0	0	0	0	IKJ4P	1570	7.3	0	0	0	0	240	0
IKJ4C	1580	0.7	0	0	0	0	0	0	0	IKJ4P	1580	15.2	0	0	0	0	40	0
IKJ4C	1590	0.1	0	0	0	0	0	0	0	IKJ4P	1590	24.6	0	0	0	0	20	0
IKJ4C	1600	0.1	0	0	0	0	0	0	0	IKJ4P	1600	34.5	0	0	0	0	0	0
IKJ4C	1610	0.1	0	0	0	0	0	0	0	IKJ4P	1610	44.5	0	0	0	0	0	0
IKJ4C	1620	0.1	0	0	0	0	0	0	0	IKJ4P	1620	54.5	0	0	0	0	0	0
IKJ4C	1630	0.1	0	0	0	0	0	0	0	IKJ4P	1630	64.5	0	0	0	0	0	0
May-24 (35d 5/31/24); CSize 50; IKK4 1567.00																		
IKK4C	1480	89.2	0	0	0	0	0	0	0	IKK4P	1480	0.1	0	0	0	0	0	0
IKK4C	1490	79.3	0	0	0	0	0	0	0	IKK4P	1490	0.1	0	0	0	0	0	0
IKK4C	1500	69.4	0	0	0	0	0	0	0	IKK4P	1500	0.1	0	0	0	0	0	0
IKK4C	1510	59.7	0	0	0	0	0	0	0	IKK4P	1510	0.4	0	0	0	0	0	0
IKK4C	1520	50.1	0	0	0	0	20	0	0	IKK4P	1520	0.8	0	0	0	0	0	0
IKK4C	1530	41	0	0	0	0	20	0	0	IKK4P	1530	1.6	0	0	0	0	8	0
IKK4C	1540	32.4	0	0	0	0	4	0	0	IKK4P	1540	3	0	0	0	0	53	0
IKK4C	1550	25	0	0	0	0	64	40	0	IKK4P	1550	5.3	0	0	0	0	94	0
IKK4C	1560	18	0	0	0	0	40	40	0	IKK4P	1560	8.5	0	0	0	0	100	0
IKK4C	1570	12.5	0	0	0	0	0	0	0	IKK4P	1570	13	0	0	0	0	84	24
IKK4C	1580	8.2	0	0	0	0	0	0	0	IKK4P	1580	18.7	0	0	0	0	80	0
IKK4C	1590	5.1	0	0	0	0	0	0	0	IKK4P	1590	25.6	0	0	0	0	40	40
IKK4C	1600	3	0	0	0	0	0	0	0	IKK4P	1600	33.4	0	0	0	0	0	0
IKK4C	1610	1.6	0	0	0	0	0	0	0	IKK4P	1610	42	0	0	0	0	0	0
IKK4C	1620	0.8	0	0	0	0	0	0	0	IKK4P	1620	51.2	0	0	0	0	0	0
IKK4C	1630	0.4	0	0	0	0	0	0	0	IKK4P	1630	60.7	0	0	0	0	0	0
Jun-24 (63d 6/28/24); CSize 50; IKM4 1567.00																		
IKM4C	1360	208.8	0	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1380	188.9	0	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1400	169	0	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1420	149.2	0	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1440	129.3	0	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1460	109.4	0	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1480	89.7	0	0	0	0	0	0	0	IKM4P	1480	0.2	0	0	0	0	0	0
IKM4C	1500	70.4	0	0	0	0	0	0	0	IKM4P	1500	0.8	0	0	0	0	0	0
IKM4C	1520	52.1	0	0	0	0	0	0	0	IKM4P	1520	2.4	0	0	0	0	0	0
IKM4C	1540	35.8	0	0	0	0	0	0	0	IKM4P	1540	5.9	0	0	0	0	0	0
IKM4C	1560	22.3	0	0	0	0	0	0	0	IKM4P	1560	12.4	0	0	0	0	0	0
IKM4C	1580	12.5	0	0	0	0	0	0	0	IKM4P	1580	22.4	0	0	0	0	0	0
IKM4C	1600	6.2	0	0	0	0	0	0	0	IKM4P	1600	36	0	0	0	0	0	0
IKM4C	1620	2.7	0	0	0	0	0	0	0	IKM4P	1620	52.4	0	0	0	0	0	0
IKM4C	1640	1	0	0	0	0	0	0	0	IKM4P	1640	70.6	0	0	0	0	0	0
Sep-24 (157d 9/30/24); CSize 50; IKU4 1554.00																		
IKU4C	1440	116.7	0	0	0	0	0	0	0	IKU4P	1440	0.8	0	0	0	0	0	0
IKU4C	1460	98	0	0	0	0	0	0	0	IKU4P	1460	1.8	0	0	0	0	0	0
IKU4C	1480	80.1	0	0	0	0	0	0	0	IKU4P	1480	3.6	0	0	0	0	0	0
IKU4C	1500	63.4	0	0	0	0	0	0	0	IKU4P	1500	6.7	0	0	0	0	0	0
IKU4C	1520	48.5	0	0	0	0	0	0	0	IKU4P	1520	11.5	0	0	0	0	0	0
IKU4C	1540	35.6	0	0	0	0	0	0	0	IKU4P	1540	18.3	0	0	0	0	0	0
IKU4C	1560	25	0	0	0	0	0	0	0	IKU4P	1560	27.5	0	0	0	0	0	0
IKU4C	1580	16.8	0	0	0	0	0	0	0	IKU4P	1580	39	0	0	0	0	0	0
IKU4C	1600	10.7	0	0	0	0	0	0	0	IKU4P	1600	52.6	0	0	0	0	0	0
IKU4C	1620	6.5	0	0	0	0	0	0	0	IKU4P	1620	68.1	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
APRIL CALL	6.47	8.83	-26.73
APRIL PUT	6.47	8.83	-26.73
MEAN	6.47	8.83	-26.73

Implied volatility for ATM	Previous day	1D%CHG	
MAY CALL	6.50	8.47	-23.26
MAY PUT	6.50	8.19	-20.63
MEAN	6.50	8.33	-21.97

Source: Bloomberg

	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

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