

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 24	1,606.0	-3.50	1,609.5	1617.50	1603.50	8,356	45,528
JUN 24	1,606.5	-3.50	1,613.5	1618.00	1605.00	206	1,033
SEP 24	1,595.0	-4.00	1,601.0	1606.00	1593.00	240	770
DEC 24	1,599.5	-4.00	1,605.0	1610.50	1598.50	133	102

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
May-24 (22d 5/31/24); CSize 50; IKK4 1610.50																		
IKK4C	1480	125.8	0	0	0	0	0	0	0	IKK4P	1480	0.1	0	0	0	0	0	0
IKK4C	1490	115.8	0	0	0	0	0	0	0	IKK4P	1490	0.1	0	0	0	0	0	0
IKK4C	1500	105.8	0	0	0	0	0	0	0	IKK4P	1500	0.1	0	0	0	0	0	0
IKK4C	1510	95.8	0	0	0	0	0	0	0	IKK4P	1510	0.1	0	0	0	0	0	0
IKK4C	1520	85.9	0	0	0	0	20	0	0	IKK4P	1520	0.1	0	0	0	0	0	0
IKK4C	1530	75.9	0	0	0	0	20	0	0	IKK4P	1530	0.1	0	0	0	0	0	8
IKK4C	1540	66.1	0	0	0	0	0	-4	0	IKK4P	1540	0.2	0	0	0	0	0	53
IKK4C	1550	56.4	0	0	0	0	64	0	0	IKK4P	1550	0.5	0	0	0	0	0	94
IKK4C	1560	47	0	0	0	0	60	0	0	IKK4P	1560	1.1	0	0	0	0	0	100
IKK4C	1570	38.1	0	0	0	0	20	0	0	IKK4P	1570	2.2	0	0	0	0	0	85
IKK4C	1580	29.9	0	0	0	0	0	0	0	IKK4P	1580	3.9	0	0	0	0	0	88
IKK4C	1590	22.5	0	0	0	0	20	20	0	IKK4P	1590	6.5	0	0	0	0	0	224
IKK4C	1600	16.2	0	0	0	0	0	0	0	IKK4P	1600	10.3	0	0	0	0	0	120
IKK4C	1610	11.2	0	0	0	0	0	0	0	IKK4P	1610	15.2	0	0	0	0	0	80
IKK4C	1620	7.3	0	0	0	0	0	0	0	IKK4P	1620	21.3	0	0	0	0	0	30
IKK4C	1630	4.5	0	0	0	0	0	0	0	IKK4P	1630	28.5	0	0	0	0	0	20
IKK4C	1640	2.6	0	0	0	0	0	0	0	IKK4P	1640	36.6	0	0	0	0	0	0
IKK4C	1650	1.4	0	0	0	0	0	0	0	IKK4P	1650	45.4	0	0	0	0	0	0
IKK4C	1660	0.7	0	0	0	0	0	0	0	IKK4P	1660	54.6	0	0	0	0	0	0
IKK4C	1670	0.4	0	0	0	0	0	0	0	IKK4P	1670	64.2	0	0	0	0	0	0
Jun-24 (50d 6/28/24); CSize 50; IKM4 1612.00																		
IKM4C	1360	245.4	0	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1370	235.4	0	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0
IKM4C	1380	225.5	0	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1390	215.5	0	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0
IKM4C	1400	205.6	0	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1410	195.6	0	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0
IKM4C	1420	185.7	0	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1430	175.7	0	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0
IKM4C	1440	165.8	0	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1450	155.8	0	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0
IKM4C	1460	145.9	0	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1470	135.9	0	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0
IKM4C	1480	126	0	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0
IKM4C	1490	116.1	0	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0
IKM4C	1500	106.2	0	0	0	0	0	0	0	IKM4P	1500	0.2	0	0	0	0	0	0
IKM4C	1510	96.4	0	0	0	0	0	0	0	IKM4P	1510	0.4	0	0	0	0	0	0
IKM4C	1520	86.8	0	0	0	0	0	0	0	IKM4P	1520	0.6	0	0	0	0	0	0
IKM4C	1530	77.2	0	0	0	0	0	0	0	IKM4P	1530	1.1	0	0	0	0	0	0
IKM4C	1540	68	0	0	0	0	0	0	0	IKM4P	1540	1.8	0	0	0	0	0	0
IKM4C	1550	59.1	0	0	0	0	0	0	0	IKM4P	1550	2.8	0	0	0	0	0	0
IKM4C	1560	50.5	0	0	0	0	0	0	0	IKM4P	1560	4.3	0	0	0	0	0	0
IKM4C	1570	42.6	0	0	0	0	0	0	0	IKM4P	1570	6.2	0	0	0	0	0	0
IKM4C	1580	35.2	0	0	0	0	0	0	0	IKM4P	1580	8.9	0	0	0	0	0	0
IKM4C	1590	28.6	0	0	0	0	0	0	0	IKM4P	1590	12.2	0	0	0	0	0	0
IKM4C	1600	22.8	0	0	0	0	0	0	0	IKM4P	1600	16.3	0	0	0	0	0	0
IKM4C	1610	17.7	0	0	0	0	0	0	0	IKM4P	1610	21.2	0	0	0	0	0	0
IKM4C	1620	13.5	0	0	0	0	0	0	0	IKM4P	1620	26.9	0	0	0	0	0	0
IKM4C	1630	10	0	0	0	0	0	0	0	IKM4P	1630	33.4	0	0	0	0	0	0
IKM4C	1640	7.3	0	0	0	0	0	0	0	IKM4P	1640	40.6	0	0	0	0	0	0
IKM4C	1650	5.1	0	0	0	0	0	0	0	IKM4P	1650	48.4	0	0	0	0	0	0
IKM4C	1660	3.5	0	0	0	0	0	0	0	IKM4P	1660	56.8	0	0	0	0	0	0
IKM4C	1670	2.4	0	0	0	0	0	0	0	IKM4P	1670	65.6	0	0	0	0	0	0
Sep-24 (144d 9/30/24); CSize 50; IKU4 1599.00																		
IKU4C	1440	153.7	0	0	0	0	0	0	0	IKU4P	1440	0.7	0	0	0	0	0	0
IKU4C	1460	134.6	0	0	0	0	0	0	0	IKU4P	1460	1.3	0	0	0	0	0	0
IKU4C	1480	116	0	0	0	0	0	0	0	IKU4P	1480	2.5	0	0	0	0	0	0
IKU4C	1500	98.2	0	0	0	0	0	0	0	IKU4P	1500	4.4	0	0	0	0	0	0
IKU4C	1520	81.4	0	0	0	0	0	0	0	IKU4P	1520	7.4	0	0	0	0	0	0
IKU4C	1540	65.9	0	0	0	0	0	0	0	IKU4P	1540	11.6	0	0	0	0	0	0
IKU4C	1560	52.1	0	0	0	0	0	0	0	IKU4P	1560	17.5	0	0	0	0	0	0
IKU4C	1580	40	0	0	0	0	0	0	0	IKU4P	1580	25.2	0	0	0	0	0	0
IKU4C	1600	29.8	0	0	0	0	0	0	0	IKU4P	1600	34.8	0	0	0	0	0	0
IKU4C	1620	21.6	0	0	0	0	0	0	0	IKU4P	1620	46.3	0	0	0	0	0	0
IKU4C	1640	15.1	0	0	0	0	0	0	0	IKU4P	1640	59.6	0	0	0	0	0	0
IKU4C	1660	10.3	0	0	0	0	0	0	0	IKU4P	1660	74.4	0	0	0	0	0	0
Dec-24 (236d 12/31/24); CSize 50; IKZ4 1604.00																		
IKZ4C	1500	106	0	0	0	0	0	0	0	IKZ4P	1500	8.6	0	0	0	0	0	0
IKZ4C	1520	90.3	0	0	0	0	0	0	0	IKZ4P	1520	12.5	0	0	0	0	0	0
IKZ4C	1540	75.8	0	0	0	0	0	0	0	IKZ4P	1540	17.6	0	0	0	0	0	0
IKZ4C	1560	62.6	0	0	0	0	0	0	0	IKZ4P	1560	24	0	0	0	0	0	0
IKZ4C	1580	50.9	0	0	0	0	0	0	0	IKZ4P	1580	31.8	0	0	0	0	0	0
IKZ4C	1600	40.7	0	0	0	0	0	0	0	IKZ4P	1600	41.2	0	0	0	0	0	0
IKZ4C	1620	31.9	0	0	0	0	0	0	0	IKZ4P	1620	52	0	0	0	0	0	0
IKZ4C	1640	24.6	0	0	0	0	0	0	0	IKZ4P	1640	64.2	0	0	0	0	0	0
IKZ4C	1660	18.6	0	0	0	0	0	0	0	IKZ4P	1660	77.8	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
MAY CALL	8.13	6.54
MAY PUT	8.16	6.54
MEAN	8.15	6.54

Implied volatility for ATM	Previous day	1D%CHG
JUNE CALL	8.13	6.55
JUNE PUT	8.13	6.55
MEAN	8.13	6.55

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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