

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 24	1,609.0	-4.50	1,613.5	1613.50	1605.50	47,463	27,711
JUN 24	1,608.5	-9.00	1,617.0	1618.00	1608.00	47,495	41,384
SEP 24	1,598.5	-7.00	1,605.5	1605.50	1598.00	148	1,269
DEC 24	1,604.5	-8.00	1,610.0	1611.00	1604.00	103	213

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn
May-24 (1d 5/31/24); CSize 50; IKK4 1603.50																	
IKK4C	1480	129	0	0	0	0	0	0	IKK4P	1480	0.1	0	0	0	0	0	0
IKK4C	1490	119	0	0	0	0	0	0	IKK4P	1490	0.1	0	0	0	0	0	0
IKK4C	1500	109	0	0	0	0	0	0	IKK4P	1500	0.1	0	0	0	0	0	0
IKK4C	1510	99	0	0	0	0	0	0	IKK4P	1510	0.1	0	0	0	0	0	0
IKK4C	1520	89	0	0	0	0	20	0	IKK4P	1520	0.1	0	0	0	0	0	0
IKK4C	1530	79	0	0	0	0	20	0	IKK4P	1530	0.1	0	0	0	0	8	0
IKK4C	1540	69	0	0	0	0	0	0	IKK4P	1540	0.1	0	0	0	0	53	0
IKK4C	1550	59	0	0	0	0	64	0	IKK4P	1550	0.1	0	0	0	0	94	0
IKK4C	1560	49	0	0	0	0	60	0	IKK4P	1560	0.1	0	0	0	0	100	0
IKK4C	1570	39	0	0	0	0	20	0	IKK4P	1570	0.1	0	0	0	0	85	0
IKK4C	1580	29	0	0	0	0	0	0	IKK4P	1580	0.1	0	0	0	0	88	0
IKK4C	1590	19	0	0	0	0	20	0	IKK4P	1590	0.1	0	0	0	0	224	0
IKK4C	1600	9.5	0	0	0	0	0	0	IKK4P	1600	0.5	0	0	0	0	120	0
IKK4C	1610	2.7	0	0	0	0	0	0	IKK4P	1610	3.7	0	0	0	0	80	0
IKK4C	1620	0.3	0	0	0	0	0	0	IKK4P	1620	11.3	0	0	0	0	30	0
IKK4C	1630	0.1	0	0	0	0	0	0	IKK4P	1630	21	0	0	0	0	20	0
IKK4C	1640	0.1	0	0	0	0	0	0	IKK4P	1640	31	0	0	0	0	0	0
IKK4C	1650	0.1	0	0	0	0	0	0	IKK4P	1650	41	0	0	0	0	0	0
IKK4C	1660	0.1	0	0	0	0	0	0	IKK4P	1660	51	0	0	0	0	0	0
IKK4C	1670	0.1	0	0	0	0	0	0	IKK4P	1670	61	0	0	0	0	0	0
IKK4C	1680	0.1	0	0	0	0	0	0	IKK4P	1680	71	0	0	0	0	0	0
IKK4C	1690	0.1	0	0	0	0	0	0	IKK4P	1690	81	0	0	0	0	0	0
Jun-24 (29d 6/28/24); CSize 50; IKM4 1604.00																	
IKM4C	1360	247.9	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1370	237.9	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0
IKM4C	1380	227.9	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1390	217.9	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0
IKM4C	1400	208	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1410	198	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0
IKM4C	1420	188	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1430	178	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0
IKM4C	1440	168.1	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1450	158.1	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0
IKM4C	1460	148.1	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1470	138.1	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0
IKM4C	1480	128.2	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0
IKM4C	1490	118.2	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0
IKM4C	1500	108.2	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0
IKM4C	1510	98.3	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0
IKM4C	1520	88.3	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0
IKM4C	1530	78.3	0	0	0	0	0	0	IKM4P	1530	0.1	0	0	0	0	0	0
IKM4C	1540	68.5	0	0	0	0	0	0	IKM4P	1540	0.1	0	0	0	0	0	0
IKM4C	1550	58.7	0	0	0	0	0	0	IKM4P	1550	0.3	0	0	0	0	0	0
IKM4C	1560	49.1	0	0	0	0	0	0	IKM4P	1560	0.8	0	0	0	0	0	0
IKM4C	1570	40	0	0	0	0	0	0	IKM4P	1570	1.6	0	0	0	0	0	0
IKM4C	1580	31.4	0	0	0	0	0	0	IKM4P	1580	3	0	0	0	0	0	0
IKM4C	1590	23.7	0	0	0	0	20	0	IKM4P	1590	5.2	0	0	0	0	0	0
IKM4C	1600	17.1	0	0	0	0	20	0	IKM4P	1600	8.6	0	0	0	0	0	0
IKM4C	1610	11.7	0	0	0	0	75	4	IKM4P	1610	13.2	0	0	0	0	24	0
IKM4C	1620	7.5	0	0	0	0	74	0	IKM4P	1620	19	0	0	0	0	100	0
IKM4C	1630	6.1	0	0	0	0	43	2	IKM4P	1630	26	0	0	0	0	131	0
IKM4C	1640	2.6	0	0	0	0	0	0	IKM4P	1640	34	0	0	0	0	160	0
IKM4C	1650	1.4	0	0	0	0	0	0	IKM4P	1650	42.8	0	0	0	0	60	0
IKM4C	1660	0.7	0	0	0	0	0	0	IKM4P	1660	52.1	0	0	0	0	0	0
IKM4C	1670	0.3	0	0	0	0	0	0	IKM4P	1670	61.7	0	0	0	0	0	0
IKM4C	1680	0.1	0	0	0	0	0	0	IKM4P	1680	71.5	0	0	0	0	0	0
IKM4C	1690	0.1	0	0	0	0	0	0	IKM4P	1690	81.3	0	0	0	0	0	0
Sep-24 (123d 9/30/24); CSize 50; IKU4 1593.00																	
IKU4C	1440	156.9	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	137.2	0	0	0	0	0	0	IKU4P	1460	0.2	0	0	0	0	0	0
IKU4C	1480	117.8	0	0	0	0	0	0	IKU4P	1480	0.6	0	0	0	0	0	0
IKU4C	1500	98.8	0	0	0	0	0	0	IKU4P	1500	1.4	0	0	0	0	0	0
IKU4C	1520	80.6	0	0	0	0	0	0	IKU4P	1520	2.9	0	0	0	0	0	0
IKU4C	1540	63.5	0	0	0	0	0	0	IKU4P	1540	5.6	0	0	0	0	0	0
IKU4C	1560	48.2	0	0	0	0	0	0	IKU4P	1560	10.1	0	0	0	0	0	0
IKU4C	1580	34.9	0	0	0	0	0	0	IKU4P	1580	16.6	0	0	0	0	0	0
IKU4C	1600	24.1	0	0	0	0	0	0	IKU4P	1600	25.6	0	0	0	0	0	0
IKU4C	1620	15.8	0	0	0	0	0	0	IKU4P	1620	37.1	0	0	0	0	0	0
IKU4C	1640	9.8	0	0	0	0	0	0	IKU4P	1640	50.9	0	0	0	0	0	0
IKU4C	1660	5.7	0	0	0	0	0	0	IKU4P	1660	66.6	0	0	0	0	0	0
IKU4C	1680	3.2	0	0	0	0	0	0	IKU4P	1680	83.8	0	0	0	0	0	0
Dec-24 (215d 12/31/24); CSize 50; IKZ4 1599.50																	
IKZ4C	1500	106.1	0	0	0	0	0	0	IKZ4P	1500	3.6	0	0	0	0	0	0
IKZ4C	1520	89	0	0	0	0	0	0	IKZ4P	1520	6.1	0	0	0	0	0	0
IKZ4C	1540	73.1	0	0	0	0	0	0	IKZ4P	1540	9.8	0	0	0	0	0	0
IKZ4C	1560	58.6	0	0	0	0	0	0	IKZ4P	1560	15	0	0	0	0	0	0
IKZ4C	1580	45.8	0	0	0	0	0	0	IKZ4P	1580	21.8	0	0	0	0	0	0
IKZ4C	1600	34.9	0	0	0	0	0	0	IKZ4P	1600	30.4	0	0	0	0	0	0
IKZ4C	1620	25.8	0	0	0	0	0	0	IKZ4P	1620	41	0	0	0	0	0	0
IKZ4C	1640	18.5	0	0	0	0	0	0	IKZ4P	1640	53.3	0	0	0	0	0	0
IKZ4C	1660	12.9	0	0	0	0	0	0	IKZ4P	1660	67.3	0	0	0	0	0	0
IKZ4C	1680	8.7	0	0	0	0	0	0	IKZ4P	1680	82.7	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
MAY CALL	6.68	5.79	15.37
MAY PUT	6.68	5.79	15.37
MEAN	6.68	5.79	15.37

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	6.77	5.81	16.52
JUNE PUT	6.77	5.81	16.52
MEAN	6.77	5.81	16.52

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