

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 24	1,535.5	-11.00	1,545.0	1551.00	1535.50	6994	48,540
APR 24	1,536.5	-10.50	1,546.0	1551.50	1536.00	823	2,268
JUN 24	1,540.0	-10.00	1,553.0	1554.50	1539.00	75	522
SEP 24	1,529.5	-9.50	1,540.5	1542.50	1528.50	87	459

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Mar-24 (8d 3/29/24); CSize 50; IKH4 1540.00																		
IKH4C	1340	195.4	0	0	0	0	0	0	0	IKH4P	1340	0.1	0	0	0	0	0	0
IKH4C	1350	185.4	0	0	0	0	0	0	0	IKH4P	1350	0.1	0	0	0	0	0	0
IKH4C	1360	175.4	0	0	0	0	0	0	0	IKH4P	1360	0.1	0	0	0	0	0	0
IKH4C	1370	165.4	0	0	0	0	0	0	0	IKH4P	1370	0.1	0	0	0	0	0	0
IKH4C	1380	155.4	0	0	0	0	0	0	0	IKH4P	1380	0.1	0	0	0	0	0	0
IKH4C	1390	145.4	0	0	0	0	0	0	0	IKH4P	1390	0.1	0	0	0	0	0	0
IKH4C	1400	135.4	0	0	0	0	0	0	0	IKH4P	1400	0.1	0	0	0	0	0	0
IKH4C	1410	125.4	0	0	0	0	0	0	0	IKH4P	1410	0.1	0	0	0	0	0	0
IKH4C	1420	115.4	0	0	0	0	0	0	0	IKH4P	1420	0.1	0	0	0	0	0	0
IKH4C	1430	105.4	0	0	0	0	0	0	0	IKH4P	1430	0.1	0	0	0	0	0	0
IKH4C	1440	95.4	0	0	0	0	0	0	0	IKH4P	1440	0.1	0	0	0	0	0	0
IKH4C	1450	85.4	0	0	0	0	0	0	0	IKH4P	1450	0.1	0	0	0	0	0	0
IKH4C	1460	75.4	0	0	0	0	0	0	0	IKH4P	1460	0.1	0	0	0	0	0	0
IKH4C	1470	65.5	0	0	0	0	0	0	0	IKH4P	1470	0.1	0	0	0	0	0	0
IKH4C	1480	55.5	0	0	0	0	0	0	0	IKH4P	1480	0.1	0	0	0	0	0	0
IKH4C	1490	45.5	0	0	0	0	0	0	0	IKH4P	1490	0.1	0	0	0	0	0	0
IKH4C	1500	35.5	0	0	0	0	20	0	0	IKH4P	1500	0.1	0	0	0	0	0	0
IKH4C	1510	25.8	0	0	0	0	40	0	0	IKH4P	1510	0.4	0	0	0	0	21	0
IKH4C	1520	16.9	0	0	0	0	117	0	0	IKH4P	1520	1.4	0	0	0	0	70	0
IKH4C	1530	9.5	0	0	0	0	64	0	0	IKH4P	1530	4	0	0	0	0	160	0
IKH4C	1540	4.4	0	0	0	0	0	0	0	IKH4P	1540	8.9	0	0	0	0	284	0
IKH4C	1550	1.6	0	0	0	0	2	0	0	IKH4P	1550	16.1	0	0	0	0	284	0
IKH4C	1560	0.5	0	0	0	0	0	0	0	IKH4P	1560	24.9	0	0	0	0	120	0
IKH4C	1570	0.1	0	0	0	0	0	0	0	IKH4P	1570	34.6	0	0	0	0	0	0
IKH4C	1580	0.1	0	0	0	0	0	0	0	IKH4P	1580	44.5	0	0	0	0	0	0
IKH4C	1590	0.1	0	0	0	0	0	0	0	IKH4P	1590	54.5	0	0	0	0	0	0
IKH4C	1600	0.1	0	0	0	0	0	0	0	IKH4P	1600	64.5	0	0	0	0	0	0
IKH4C	1610	0.1	0	0	0	0	0	0	0	IKH4P	1610	74.4	0	0	0	0	0	0
Apr-24 (40d 4/30/24); CSize 50; IKJ4 1540.50																		
IKJ4C	1450	86.3	0	0	0	0	0	0	0	IKJ4P	1450	0.1	0	0	0	0	0	0
IKJ4C	1460	76.4	0	0	0	0	0	0	0	IKJ4P	1460	0.1	0	0	0	0	0	0
IKJ4C	1470	66.6	0	0	0	0	0	0	0	IKJ4P	1470	0.3	0	0	0	0	0	0
IKJ4C	1480	56.9	0	0	0	0	0	0	0	IKJ4P	1480	0.6	0	0	0	0	0	0
IKJ4C	1490	47.6	0	0	0	0	0	0	0	IKJ4P	1490	1.3	0	0	0	0	0	0
IKJ4C	1500	38.8	0	0	0	0	0	0	0	IKJ4P	1500	2.4	0	0	0	0	0	0
IKJ4C	1510	30.6	0	0	0	0	0	0	0	IKJ4P	1510	4.2	0	0	0	0	0	0
IKJ4C	1520	23.3	0	0	0	0	0	0	0	IKJ4P	1520	6.8	0	0	0	0	0	0
IKJ4C	1530	17	0	0	0	0	40	40	0	IKJ4P	1530	10.5	0	0	0	0	0	0
IKJ4C	1540	13	0	0	0	0	28	4	0	IKJ4P	1540	15	0	0	0	0	20	20
IKJ4C	1550	7.9	0	0	0	0	24	0	0	IKJ4P	1550	21	0	0	0	0	80	20
IKJ4C	1560	5	0	0	0	0	0	0	0	IKJ4P	1560	28.4	0	0	0	0	60	40
IKJ4C	1570	3	0	0	0	0	0	0	0	IKJ4P	1570	36.4	0	0	0	0	60	40
IKJ4C	1580	1.7	0	0	0	0	0	0	0	IKJ4P	1580	45.1	0	0	0	0	0	0
IKJ4C	1590	0.9	0	0	0	0	0	0	0	IKJ4P	1590	54.2	0	0	0	0	0	0
IKJ4C	1600	0.5	0	0	0	0	0	0	0	IKJ4P	1600	63.8	0	0	0	0	0	0
IKJ4C	1610	0.2	0	0	0	0	0	0	0	IKJ4P	1610	73.5	0	0	0	0	0	0
IKJ4C	1620	0.1	0	0	0	0	0	0	0	IKJ4P	1620	83.3	0	0	0	0	0	0
Jun-24 (99d 6/28/24); CSize 50; IKM4 1541.50																		
IKM4C	1360	178.4	0	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1380	158.6	0	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1400	138.8	0	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1420	119.1	0	0	0	0	0	0	0	IKM4P	1420	0.2	0	0	0	0	0	0
IKM4C	1440	99.6	0	0	0	0	0	0	0	IKM4P	1440	0.5	0	0	0	0	0	0
IKM4C	1460	80.7	0	0	0	0	0	0	0	IKM4P	1460	1.4	0	0	0	0	0	0
IKM4C	1480	62.7	0	0	0	0	0	0	0	IKM4P	1480	3.2	0	0	0	0	0	0
IKM4C	1500	46.4	0	0	0	0	0	0	0	IKM4P	1500	6.7	0	0	0	0	0	0
IKM4C	1520	32.4	0	0	0	0	0	0	0	IKM4P	1520	12.5	0	0	0	0	0	0
IKM4C	1540	21.1	0	0	0	0	0	0	0	IKM4P	1540	21.1	0	0	0	0	0	0
IKM4C	1560	12.8	0	0	0	0	0	0	0	IKM4P	1560	32.6	0	0	0	0	0	0
IKM4C	1580	7.2	0	0	0	0	0	0	0	IKM4P	1580	46.8	0	0	0	0	0	0
IKM4C	1600	3.7	0	0	0	0	0	0	0	IKM4P	1600	63.2	0	0	0	0	0	0
IKM4C	1620	1.7	0	0	0	0	0	0	0	IKM4P	1620	81	0	0	0	0	0	0
Sep-24 (193d 9/30/24); CSize 50; IKU4 1531.50																		
IKU4C	1440	91.5	0	0	0	0	0	0	0	IKU4P	1440	3.6	0	0	0	0	0	0
IKU4C	1460	74.6	0	0	0	0	0	0	0	IKU4P	1460	6.3	0	0	0	0	0	0
IKU4C	1480	59.2	0	0	0	0	0	0	0	IKU4P	1480	10.5	0	0	0	0	0	0
IKU4C	1500	45.5	0	0	0	0	0	0	0	IKU4P	1500	16.5	0	0	0	0	0	0
IKU4C	1520	33.8	0	0	0	0	0	0	0	IKU4P	1520	24.4	0	0	0	0	0	0
IKU4C	1540	24.2	0	0	0	0	0	0	0	IKU4P	1540	34.5	0	0	0	0	0	0
IKU4C	1560	16.7	0	0	0	0	0	0	0	IKU4P	1560	46.6	0	0	0	0	0	0
IKU4C	1580	11	0	0	0	0	0	0	0	IKU4P	1580	60.7	0	0	0	0	0	0
IKU4C	1600	7	0	0	0	0	0	0	0	IKU4P	1600	76.3	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
MARCH CALL	6.65	4.87
MARCH PUT	6.65	4.87
MEAN	6.65	4.87

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	6.97	4.86
APRIL PUT	6.49	6.98
MEAN	6.73	5.92

	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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