

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 24	1,607.5	-1.50	1,608.0	1612.00	1599.50	8,106	5,612
JUN 24	1,607.5	-1.00	1,608.0	1613.50	1600.00	13,636	43,327
SEP 24	1,596.5	-2.00	1,596.0	1602.00	1590.00	102	1,294
DEC 24	1,602.0	-2.50	1,600.0	1607.50	1596.50	55	210

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICr	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICr
May-24 (0d 5/31/24); CSize 50; IKK4 1606.00																	
IKK4C	1480	127.5	0	0	0	0	0	0	IKK4P	1480	0.1	0	0	0	0	0	0
IKK4C	1490	117.5	0	0	0	0	0	0	IKK4P	1490	0.1	0	0	0	0	0	0
IKK4C	1500	107.5	0	0	0	0	0	0	IKK4P	1500	0.1	0	0	0	0	0	0
IKK4C	1510	97.5	0	0	0	0	0	0	IKK4P	1510	0.1	0	0	0	0	0	0
IKK4C	1520	87.5	0	0	0	0	20	0	IKK4P	1520	0.1	0	0	0	0	0	0
IKK4C	1530	77.5	0	0	0	0	20	0	IKK4P	1530	0.1	0	0	0	0	8	0
IKK4C	1540	67.5	0	0	0	0	0	0	IKK4P	1540	0.1	0	0	0	0	53	0
IKK4C	1550	57.5	0	0	0	0	64	0	IKK4P	1550	0.1	0	0	0	0	94	0
IKK4C	1560	47.5	0	0	0	0	60	0	IKK4P	1560	0.1	0	0	0	0	100	0
IKK4C	1570	37.5	0	0	0	0	20	0	IKK4P	1570	0.1	0	0	0	0	85	0
IKK4C	1580	27.5	0	0	0	0	0	0	IKK4P	1580	0.1	0	0	0	0	88	0
IKK4C	1590	17.5	0	0	0	0	20	0	IKK4P	1590	0.1	0	0	0	0	224	0
IKK4C	1600	7.8	0	0	0	0	0	0	IKK4P	1600	0.3	0	0	0	0	120	0
IKK4C	1610	1.3	0	0	0	0	0	0	IKK4P	1610	3.8	0	0	0	0	80	0
IKK4C	1620	0.1	0	0	0	0	0	0	IKK4P	1620	12.5	0	0	0	0	30	0
IKK4C	1630	0.1	0	0	0	0	0	0	IKK4P	1630	22.5	0	0	0	0	20	0
IKK4C	1640	0.1	0	0	0	0	0	0	IKK4P	1640	32.5	0	0	0	0	0	0
IKK4C	1650	0.1	0	0	0	0	0	0	IKK4P	1650	42.5	0	0	0	0	0	0
IKK4C	1660	0.1	0	0	0	0	0	0	IKK4P	1660	52.5	0	0	0	0	0	0
IKK4C	1670	0.1	0	0	0	0	0	0	IKK4P	1670	62.5	0	0	0	0	0	0
IKK4C	1680	0.1	0	0	0	0	0	0	IKK4P	1680	72.5	0	0	0	0	0	0
IKK4C	1690	0.1	0	0	0	0	0	0	IKK4P	1690	82.5	0	0	0	0	0	0
Jun-24 (28d 6/28/24); CSize 50; IKM4 1606.00																	
IKM4C	1360	246.9	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1370	236.9	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0
IKM4C	1380	226.9	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1390	217	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0
IKM4C	1400	207	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1410	197	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0
IKM4C	1420	187	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1430	177.1	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0
IKM4C	1440	167.1	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1450	157.1	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0
IKM4C	1460	147.1	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1470	137.2	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0
IKM4C	1480	127.2	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0
IKM4C	1490	117.2	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0
IKM4C	1500	107.2	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0
IKM4C	1510	97.3	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0
IKM4C	1520	87.3	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0
IKM4C	1530	77.4	0	0	0	0	0	0	IKM4P	1530	0.1	0	0	0	0	0	0
IKM4C	1540	67.5	0	0	0	0	0	0	IKM4P	1540	0.2	0	0	0	0	0	0
IKM4C	1550	57.7	0	0	0	0	0	0	IKM4P	1550	0.4	0	0	0	0	0	0
IKM4C	1560	48.2	0	0	0	0	0	0	IKM4P	1560	0.9	0	0	0	0	0	0
IKM4C	1570	39.1	0	0	0	0	0	0	IKM4P	1570	1.7	0	0	0	0	0	0
IKM4C	1580	30.7	0	0	0	0	0	0	IKM4P	1580	3.3	0	0	0	0	0	0
IKM4C	1590	23.1	0	0	0	0	20	0	IKM4P	1590	5.7	0	0	0	0	0	0
IKM4C	1600	16.6	0	0	0	0	20	0	IKM4P	1600	9.1	0	0	0	0	0	0
IKM4C	1610	11.4	0	0	0	0	75	0	IKM4P	1610	13.8	0	0	0	0	24	0
IKM4C	1620	7.5	0	0	0	0	74	0	IKM4P	1620	19.8	0	0	0	0	100	0
IKM4C	1630	4.5	0	0	0	0	43	2	IKM4P	1630	26.9	0	0	0	0	131	0
IKM4C	1640	2.6	0	0	0	0	0	0	IKM4P	1640	35	0	0	0	0	160	0
IKM4C	1650	1.4	0	0	0	0	0	0	IKM4P	1650	43.8	0	0	0	0	60	0
IKM4C	1660	0.7	0	0	0	0	0	0	IKM4P	1660	53.1	0	0	0	0	0	0
IKM4C	1670	0.3	0	0	0	0	0	0	IKM4P	1670	62.7	0	0	0	0	0	0
IKM4C	1680	0.1	0	0	0	0	0	0	IKM4P	1680	72.5	0	0	0	0	0	0
IKM4C	1690	0.1	0	0	0	0	0	0	IKM4P	1690	82.4	0	0	0	0	0	0
Sep-24 (122d 9/30/24); CSize 50; IKU4 1597.00																	
IKU4C	1440	154.9	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	135.3	0	0	0	0	0	0	IKU4P	1460	0.3	0	0	0	0	0	0
IKU4C	1480	116	0	0	0	0	0	0	IKU4P	1480	0.7	0	0	0	0	0	0
IKU4C	1500	97.1	0	0	0	0	0	0	IKU4P	1500	1.6	0	0	0	0	0	0
IKU4C	1520	79.1	0	0	0	0	0	0	IKU4P	1520	3.4	0	0	0	0	0	0
IKU4C	1540	62.3	0	0	0	0	0	0	IKU4P	1540	6.4	0	0	0	0	0	0
IKU4C	1560	47.2	0	0	0	0	0	0	IKU4P	1560	11.1	0	0	0	0	0	0
IKU4C	1580	34.3	0	0	0	0	0	0	IKU4P	1580	18	0	0	0	0	0	0
IKU4C	1600	23.8	0	0	0	0	0	0	IKU4P	1600	27.3	0	0	0	0	0	0
IKU4C	1620	15.7	0	0	0	0	0	0	IKU4P	1620	38.9	0	0	0	0	0	0
IKU4C	1640	9.8	0	0	0	0	0	0	IKU4P	1640	52.8	0	0	0	0	0	0
IKU4C	1660	5.8	0	0	0	0	0	0	IKU4P	1660	68.6	0	0	0	0	0	0
IKU4C	1680	3.2	0	0	0	0	0	0	IKU4P	1680	85.8	0	0	0	0	0	0
Dec-24 (214d 12/31/24); CSize 50; IKZ4 1602.00																	
IKZ4C	1500	104.3	0	0	0	0	0	0	IKZ4P	1500	4.3	0	0	0	0	0	0
IKZ4C	1520	87.5	0	0	0	0	0	0	IKZ4P	1520	7	0	0	0	0	0	0
IKZ4C	1540	71.8	0	0	0	0	0	0	IKZ4P	1540	11	0	0	0	0	0	0
IKZ4C	1560	57.7	0	0	0	0	0	0	IKZ4P	1560	16.5	0	0	0	0	0	0
IKZ4C	1580	45.2	0	0	0	0	0	0	IKZ4P	1580	23.6	0	0	0	0	0	0
IKZ4C	1600	34.5	0	0	0	0	0	0	IKZ4P	1600	32.5	0	0	0	0	0	0
IKZ4C	1620	25.6	0	0	0	0	0	0	IKZ4P	1620	43.2	0	0	0	0	0	0
IKZ4C	1640	18.5	0	0	0	0	0	0	IKZ4P	1640	55.7	0	0	0	0	0	0
IKZ4C	1660	12.9	0	0	0	0	0	0	IKZ4P	1660	69.8	0	0	0	0	0	0
IKZ4C	1680	8.8	0	0	0	0	0	0	IKZ4P	1680	85.3	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
MAY CALL	7.01	6.68
MAY PUT	7.01	6.68
MEAN	7.01	6.68

	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

Implied volatility for ATM	Previous day	1D%CHG
JUNE CALL	6.98	6.77
JUNE PUT	6.94	6.77
MEAN	6.96	6.77

Source: Bloomberg