

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	1,616.5	4.00	1,612.5	1621.00	1611.50	6,164	44,855
JUL 24	1,621.5	5.00	1,616.5	1624.00	1616.00	255	322
SEP 24	1,606.5	3.50	1,603.0	1610.00	1603.00	190	1,445
DEC 24	1,613.0	3.50	1,614.5	1615.00	1612.00	47	216

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jun-24 (21d 6/28/24); CSize 50; IKM4 1620.00																	
IKM4C	1360	256	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1370	246	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0
IKM4C	1380	236.1	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1390	226.1	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0
IKM4C	1400	216.1	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1410	206.1	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0
IKM4C	1420	196.1	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1430	186.1	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0
IKM4C	1440	176.2	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1450	166.2	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0
IKM4C	1460	156.2	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1470	146.2	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0
IKM4C	1480	136.2	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0
IKM4C	1490	126.3	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0
IKM4C	1500	116.3	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0
IKM4C	1510	106.3	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0
IKM4C	1520	96.3	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0
IKM4C	1530	86.3	0	0	0	0	0	0	IKM4P	1530	0.1	0	0	0	0	0	0
IKM4C	1540	76.4	0	0	0	0	0	0	IKM4P	1540	0.1	0	0	0	0	0	0
IKM4C	1550	66.4	0	0	0	0	0	0	IKM4P	1550	0.1	0	0	0	0	0	0
IKM4C	1560	56.5	0	0	0	0	0	0	IKM4P	1560	0.1	0	0	0	0	0	0
IKM4C	1570	46.8	0	0	0	0	0	0	IKM4P	1570	0.4	0	0	0	0	0	0
IKM4C	1580	37.3	0	0	0	0	0	0	IKM4P	1580	0.9	0	0	0	0	0	0
IKM4C	1590	28.5	0	0	0	0	20	0	IKM4P	1590	2	0	0	0	0	0	0
IKM4C	1600	20.6	0	0	0	0	40	0	IKM4P	1600	4.1	0	0	0	0	0	0
IKM4C	1610	13.9	0	0	0	0	75	0	IKM4P	1610	7.4	0	0	0	0	24	0
IKM4C	1620	8.7	0	0	0	0	75	1	IKM4P	1620	12.2	0	0	0	0	100	0
IKM4C	1630	5	0	0	0	0	44	0	IKM4P	1630	18.5	0	0	0	0	175	20
IKM4C	1640	2.7	0	0	0	0	0	0	IKM4P	1640	26.1	0	0	0	0	180	0
IKM4C	1650	1.3	0	0	0	0	0	0	IKM4P	1650	34.7	0	0	0	0	60	0
IKM4C	1660	0.5	0	0	0	0	0	0	IKM4P	1660	44	0	0	0	0	0	0
IKM4C	1670	0.2	0	0	0	0	0	0	IKM4P	1670	53.6	0	0	0	0	0	0
IKM4C	1680	0.1	0	0	0	0	0	0	IKM4P	1680	63.5	0	0	0	0	0	0
IKM4C	1690	0.1	0	0	0	0	0	0	IKM4P	1690	73.4	0	0	0	0	0	0
Jul-24 (54d 7/31/24); CSize 50; IKN4 1624.00																	
IKN4C	1540	80.5	0	0	0	0	0	0	IKN4P	1540	0.3	0	0	0	0	0	0
IKN4C	1550	70.8	0	0	0	0	0	0	IKN4P	1550	0.7	0	0	0	0	0	0
IKN4C	1560	61.4	0	0	0	0	0	0	IKN4P	1560	1.2	0	0	0	0	0	0
IKN4C	1570	52.3	0	0	0	0	0	0	IKN4P	1570	2.1	0	0	0	0	0	0
IKN4C	1580	43.7	0	0	0	0	0	0	IKN4P	1580	3.4	0	0	0	0	0	0
IKN4C	1590	35.7	0	0	0	0	0	0	IKN4P	1590	5.4	0	0	0	0	0	0
IKN4C	1600	28.5	0	0	0	0	0	0	IKN4P	1600	8.1	0	0	0	0	0	0
IKN4C	1610	22.1	0	0	0	0	0	0	IKN4P	1610	11.6	0	0	0	0	0	0
IKN4C	1620	16.6	0	0	0	0	0	0	IKN4P	1620	16.1	0	0	0	0	0	0
IKN4C	1630	12.1	0	0	0	0	0	0	IKN4P	1630	21.6	0	0	0	0	0	0
IKN4C	1640	8.6	0	0	0	0	0	0	IKN4P	1640	28	0	0	0	0	0	0
IKN4C	1650	5.8	0	0	0	0	0	0	IKN4P	1650	35.2	0	0	0	0	0	0
IKN4C	1660	3.8	0	0	0	0	0	0	IKN4P	1660	43.1	0	0	0	0	0	0
IKN4C	1670	2.4	0	0	0	0	0	0	IKN4P	1670	51.7	0	0	0	0	0	0
IKN4C	1680	1.5	0	0	0	0	0	0	IKN4P	1680	60.7	0	0	0	0	0	0
IKN4C	1690	0.9	0	0	0	0	0	0	IKN4P	1690	70	0	0	0	0	0	0
Sep-24 (115d 9/30/24); CSize 50; IKU4 1610.00																	
IKU4C	1440	164.9	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	145.1	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1480	125.5	0	0	0	0	0	0	IKU4P	1480	0.3	0	0	0	0	0	0
IKU4C	1500	106.1	0	0	0	0	0	0	IKU4P	1500	0.7	0	0	0	0	0	0
IKU4C	1520	87.3	0	0	0	0	0	0	IKU4P	1520	1.7	0	0	0	0	0	0
IKU4C	1540	69.5	0	0	0	0	0	0	IKU4P	1540	3.6	0	0	0	0	0	0
IKU4C	1560	53.1	0	0	0	0	0	0	IKU4P	1560	7	0	0	0	0	0	0
IKU4C	1580	38.7	0	0	0	0	0	0	IKU4P	1580	12.5	0	0	0	0	0	0
IKU4C	1600	26.8	0	0	0	0	0	0	IKU4P	1600	20.3	0	0	0	0	0	0
IKU4C	1620	17.5	0	0	0	0	0	0	IKU4P	1620	30.8	0	0	0	0	0	0
IKU4C	1640	10.7	0	0	0	0	0	0	IKU4P	1640	43.9	0	0	0	0	0	0
IKU4C	1660	6.2	0	0	0	0	0	0	IKU4P	1660	59.1	0	0	0	0	0	0
IKU4C	1680	3.3	0	0	0	0	0	0	IKU4P	1680	76.1	0	0	0	0	0	0
Dec-24 (207d 12/31/24); CSize 50; IKZ4 1616.00																	
IKZ4C	1500	113.3	0	0	0	0	0	0	IKZ4P	1500	2.4	0	0	0	0	0	0
IKZ4C	1520	95.6	0	0	0	0	0	0	IKZ4P	1520	4.3	0	0	0	0	0	0
IKZ4C	1540	78.9	0	0	0	0	0	0	IKZ4P	1540	7.2	0	0	0	0	0	0
IKZ4C	1560	63.5	0	0	0	0	0	0	IKZ4P	1560	11.5	0	0	0	0	0	0
IKZ4C	1580	49.8	0	0	0	0	0	0	IKZ4P	1580	17.4	0	0	0	0	0	0
IKZ4C	1600	37.9	0	0	0	0	0	0	IKZ4P	1600	25.2	0	0	0	0	0	0
IKZ4C	1620	28	0	0	0	0	0	0	IKZ4P	1620	34.9	0	0	0	0	0	0
IKZ4C	1640	20	0	0	0	0	0	0	IKZ4P	1640	46.5	0	0	0	0	0	0
IKZ4C	1660	13.9	0	0	0	0	0	0	IKZ4P	1660	60	0	0	0	0	0	0
IKZ4C	1680	9.3	0	0	0	0	0	0	IKZ4P	1680	75	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	6.55	6.29	4.13
JUNE PUT	6.55	5.21	25.72
MEAN	6.55	5.75	13.91

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	6.55	5.21	25.72
JULY PUT	6.55	5.21	25.72
MEAN	6.55	5.21	25.72

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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