

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	1,611.5	-7.00	1,618.5	1622.00	1611.00	5,936	43,762
JUL 24	1,617.0	-6.00	1,622.0	1625.00	1616.00	91	390
SEP 24	1,602.5	-5.50	1,610.0	1610.00	1601.00	36	1,443
DEC 24	1,608.5	-6.50	1,617.0	1617.00	1607.00	13	224

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	
Jun-24 (17d 6/28/24); CSize 50; IKM4 1615.00																			
IKM4C	1360	251.1	0	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0	0
IKM4C	1370	241.1	0	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0	0
IKM4C	1380	231.1	0	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0	0
IKM4C	1390	221.2	0	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0	0
IKM4C	1400	211.2	0	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0	0
IKM4C	1410	201.2	0	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0	0
IKM4C	1420	191.2	0	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0	0
IKM4C	1430	181.2	0	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0	0
IKM4C	1440	171.2	0	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0	0
IKM4C	1450	161.3	0	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0	0
IKM4C	1460	151.3	0	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0	0
IKM4C	1470	141.3	0	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0	0
IKM4C	1480	131.3	0	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0	0
IKM4C	1490	121.3	0	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0	0
IKM4C	1500	111.3	0	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0	0
IKM4C	1510	101.4	0	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0	0
IKM4C	1520	91.4	0	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0	0
IKM4C	1530	81.4	0	0	0	0	0	0	0	IKM4P	1530	0.1	0	0	0	0	0	0	0
IKM4C	1540	71.5	0	0	0	0	0	0	0	IKM4P	1540	0.1	0	0	0	0	0	0	0
IKM4C	1550	61.7	0	0	0	0	0	0	0	IKM4P	1550	0.3	0	0	0	0	0	0	0
IKM4C	1560	52.1	0	0	0	0	0	0	0	IKM4P	1560	0.7	0	0	0	0	0	0	0
IKM4C	1570	42.8	0	0	0	0	0	0	0	IKM4P	1570	1.4	0	0	0	0	0	0	0
IKM4C	1580	34.1	0	0	0	0	0	0	0	IKM4P	1580	2.7	0	0	0	0	0	0	0
IKM4C	1590	26.2	0	0	0	0	20	0	0	IKM4P	1590	4.7	0	0	0	0	0	0	0
IKM4C	1600	19.3	0	0	0	0	40	0	0	IKM4P	1600	7.8	0	0	0	0	0	0	0
IKM4C	1610	13.5	0	0	0	0	87	12	0	IKM4P	1610	12	0	0	0	0	24	0	0
IKM4C	1620	9	0	0	0	0	75	0	0	IKM4P	1620	17.5	0	0	0	0	100	0	0
IKM4C	1630	5.6	0	0	0	0	44	0	0	IKM4P	1630	24.1	0	0	0	0	175	20	0
IKM4C	1640	3.3	0	0	0	0	0	0	0	IKM4P	1640	31.8	0	0	0	0	180	0	0
IKM4C	1650	1.9	0	0	0	0	0	0	0	IKM4P	1650	40.3	0	0	0	0	60	0	0
IKM4C	1660	1	0	0	0	0	0	0	0	IKM4P	1660	49.4	0	0	0	0	0	0	0
IKM4C	1670	0.5	0	0	0	0	0	0	0	IKM4P	1670	58.9	0	0	0	0	0	0	0
IKM4C	1680	0.2	0	0	0	0	0	0	0	IKM4P	1680	68.6	0	0	0	0	0	0	0
IKM4C	1690	0.1	0	0	0	0	0	0	0	IKM4P	1690	78.5	0	0	0	0	0	0	0
Jul-24 (50d 7/31/24); CSize 50; IKN4 1618.50																			
IKN4C	1540	78.3	0	0	0	0	0	0	0	IKN4P	1540	1.7	0	0	0	0	0	0	0
IKN4C	1550	69.3	0	0	0	0	0	0	0	IKN4P	1550	2.6	0	0	0	0	0	0	0
IKN4C	1560	60.6	0	0	0	0	0	0	0	IKN4P	1560	3.8	0	0	0	0	0	0	0
IKN4C	1570	52.3	0	0	0	0	0	0	0	IKN4P	1570	5.5	0	0	0	0	0	0	0
IKN4C	1580	44.5	0	0	0	0	0	0	0	IKN4P	1580	7.7	0	0	0	0	0	0	0
IKN4C	1590	37.4	0	0	0	0	0	0	0	IKN4P	1590	10.5	0	0	0	0	0	0	0
IKN4C	1600	30.9	0	0	0	0	0	0	0	IKN4P	1600	13.9	0	0	0	0	0	0	0
IKN4C	1610	25.1	0	0	0	0	0	0	0	IKN4P	1610	18.1	0	0	0	0	0	0	0
IKN4C	1620	20	0	0	0	0	0	0	0	IKN4P	1620	23	0	0	0	0	0	0	0
IKN4C	1630	15.7	0	0	0	0	0	0	0	IKN4P	1630	28.6	0	0	0	0	0	0	0
IKN4C	1640	12.1	0	0	0	0	0	0	0	IKN4P	1640	35	0	0	0	0	0	0	0
IKN4C	1650	9.1	0	0	0	0	0	0	0	IKN4P	1650	42	0	0	0	0	0	0	0
IKN4C	1660	6.7	0	0	0	0	0	0	0	IKN4P	1660	49.5	0	0	0	0	0	0	0
IKN4C	1670	4.9	0	0	0	0	0	0	0	IKN4P	1670	57.6	0	0	0	0	0	0	0
IKN4C	1680	3.5	0	0	0	0	0	0	0	IKN4P	1680	66.2	0	0	0	0	0	0	0
IKN4C	1690	2.4	0	0	0	0	0	0	0	IKN4P	1690	75.1	0	0	0	0	0	0	0
Sep-24 (111d 9/30/24); CSize 50; IKU4 1604.00																			
IKU4C	1440	161.3	0	0	0	0	0	0	0	IKU4P	1440	0.4	0	0	0	0	0	0	0
IKU4C	1460	142	0	0	0	0	0	0	0	IKU4P	1460	0.9	0	0	0	0	0	0	0
IKU4C	1480	123	0	0	0	0	0	0	0	IKU4P	1480	1.7	0	0	0	0	0	0	0
IKU4C	1500	104.7	0	0	0	0	0	0	0	IKU4P	1500	3.2	0	0	0	0	0	0	0
IKU4C	1520	87.3	0	0	0	0	0	0	0	IKU4P	1520	5.6	0	0	0	0	0	0	0
IKU4C	1540	71.1	0	0	0	0	0	0	0	IKU4P	1540	9.2	0	0	0	0	0	0	0
IKU4C	1560	56.4	0	0	0	0	0	0	0	IKU4P	1560	14.3	0	0	0	0	0	0	0
IKU4C	1580	43.5	0	0	0	0	0	0	0	IKU4P	1580	21.3	0	0	0	0	0	0	0
IKU4C	1600	32.6	0	0	0	0	0	0	0	IKU4P	1600	30.1	0	0	0	0	0	0	0
IKU4C	1620	23.6	0	0	0	0	0	0	0	IKU4P	1620	40.9	0	0	0	0	0	0	0
IKU4C	1640	16.5	0	0	0	0	0	0	0	IKU4P	1640	53.7	0	0	0	0	0	0	0
IKU4C	1660	11.2	0	0	0	0	0	0	0	IKU4P	1660	68.1	0	0	0	0	0	0	0
IKU4C	1680	7.3	0	0	0	0	0	0	0	IKU4P	1680	84.1	0	0	0	0	0	0	0
Dec-24 (203d 12/31/24); CSize 50; IKZ4 1611.50																			
IKZ4C	1500	114.3	0	0	0	0	0	0	0	IKZ4P	1500	7.8	0	0	0	0	0	0	0
IKZ4C	1520	98.2	0	0	0	0	0	0	0	IKZ4P	1520	11.4	0	0	0	0	0	0	0
IKZ4C	1540	83.3	0	0	0	0	0	0	0	IKZ4P	1540	16	0	0	0	0	0	0	0
IKZ4C	1560	69.6	0	0	0	0	0	0	0	IKZ4P	1560	21.9	0	0	0	0	0	0	0
IKZ4C	1580	57.2	0	0	0	0	0	0	0	IKZ4P	1580	29.2	0	0	0	0	0	0	0
IKZ4C	1600	46.3	0	0	0	0	0	0	0	IKZ4P	1600	38	0	0	0	0	0	0	0
IKZ4C	1620	36.9	0	0	0	0	0	0	0	IKZ4P	1620	48.1	0	0	0	0	0	0	0
IKZ4C	1640	28.8	0	0	0	0	0	0	0	IKZ4P	1640	59.8	0	0	0	0	0	0	0
IKZ4C	1660	22.2	0	0	0	0	0	0	0	IKZ4P	1660	72.7	0	0	0	0	0	0	0
IKZ4C	1680	16.7	0	0	0	0	0	0	0	IKZ4P	1680	86.9	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	8.94	10.59	-15.58
JUNE PUT	8.94	5.58	60.22
MEAN	8.94	8.09	10.58

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	8.94	5.60	59.64
JULY PUT	8.94	5.58	60.22
MEAN	8.94	5.59	59.93