

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	1,611.0	-0.50	1,613.0	1617.50	1608.00	4,666	42,143
JUL 24	1,615.0	-2.00	1,617.5	1621.00	1612.50	121	422
SEP 24	1,600.0	-2.50	1,604.0	1606.00	1598.50	63	1,437
DEC 24	1,606.5	-2.00	1,611.5	1611.50	1604.00	17	228

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	
Jun-24 (16d 6/28/24); CSize 50; IKM4 1609.00																			
IKM4C	1360	250.6	0	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0	0
IKM4C	1370	240.6	0	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0	0
IKM4C	1380	230.7	0	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0	0
IKM4C	1390	220.7	0	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0	0
IKM4C	1400	210.7	0	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0	0
IKM4C	1410	200.7	0	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0	0
IKM4C	1420	190.7	0	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0	0
IKM4C	1430	180.7	0	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0	0
IKM4C	1440	170.8	0	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0	0
IKM4C	1450	160.8	0	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0	0
IKM4C	1460	150.8	0	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0	0
IKM4C	1470	140.8	0	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0	0
IKM4C	1480	130.8	0	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0	0
IKM4C	1490	120.8	0	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0	0
IKM4C	1500	110.8	0	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0	0
IKM4C	1510	100.9	0	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0	0
IKM4C	1520	90.9	0	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0	0
IKM4C	1530	80.9	0	0	0	0	0	0	0	IKM4P	1530	0.1	0	0	0	0	0	0	0
IKM4C	1540	70.9	0	0	0	0	0	0	0	IKM4P	1540	0.1	0	0	0	0	0	0	0
IKM4C	1550	60.9	0	0	0	0	0	0	0	IKM4P	1550	0.1	0	0	0	0	0	0	0
IKM4C	1560	51	0	0	0	0	0	0	0	IKM4P	1560	0.1	0	0	0	0	0	0	0
IKM4C	1570	41.1	0	0	0	0	0	0	0	IKM4P	1570	0.1	0	0	0	0	0	0	0
IKM4C	1580	31.4	0	0	0	0	0	0	0	IKM4P	1580	0.5	0	0	0	0	0	0	0
IKM4C	1590	22.4	0	0	0	0	0	20	0	IKM4P	1590	1.4	0	0	0	0	0	0	0
IKM4C	1600	14.5	0	0	0	0	0	60	20	IKM4P	1600	3.5	0	0	0	0	0	0	0
IKM4C	1610	8.4	0	0	0	0	0	87	0	IKM4P	1610	7.4	0	0	0	0	24	0	0
IKM4C	1620	5	0	0	0	0	0	75	0	IKM4P	1620	13.2	0	0	0	0	100	0	0
IKM4C	1630	1.8	0	0	0	0	0	44	0	IKM4P	1630	20.8	0	0	0	0	175	0	0
IKM4C	1640	0.6	0	0	0	0	0	0	0	IKM4P	1640	29.6	0	0	0	0	180	0	0
IKM4C	1650	0.2	0	0	0	0	0	0	0	IKM4P	1650	39.1	0	0	0	0	60	0	0
IKM4C	1660	0.1	0	0	0	0	0	0	0	IKM4P	1660	49	0	0	0	0	0	0	0
IKM4C	1670	0.1	0	0	0	0	0	0	0	IKM4P	1670	58.9	0	0	0	0	0	0	0
IKM4C	1680	0.1	0	0	0	0	0	0	0	IKM4P	1680	68.9	0	0	0	0	0	0	0
IKM4C	1690	0.1	0	0	0	0	0	0	0	IKM4P	1690	78.9	0	0	0	0	0	0	0
Jul-24 (49d 7/31/24); CSize 50; IKN4 1613.50																			
IKN4C	1540	74.8	0	0	0	0	0	0	0	IKN4P	1540	0.1	0	0	0	0	0	0	0
IKN4C	1550	65	0	0	0	0	0	0	0	IKN4P	1550	0.3	0	0	0	0	0	0	0
IKN4C	1560	55.4	0	0	0	0	0	0	0	IKN4P	1560	0.7	0	0	0	0	0	0	0
IKN4C	1570	46.2	0	0	0	0	0	0	0	IKN4P	1570	1.4	0	0	0	0	0	0	0
IKN4C	1580	37.4	0	0	0	0	0	0	0	IKN4P	1580	2.5	0	0	0	0	0	0	0
IKN4C	1590	29.3	0	0	0	0	0	0	0	IKN4P	1590	4.4	0	0	0	0	0	0	0
IKN4C	1600	22.2	0	0	0	0	0	0	0	IKN4P	1600	7.2	0	0	0	0	0	0	0
IKN4C	1610	16.1	0	0	0	0	0	0	0	IKN4P	1610	11.1	0	0	0	0	0	0	0
IKN4C	1620	11.1	0	0	0	0	0	0	0	IKN4P	1620	16.1	0	0	0	0	0	0	0
IKN4C	1630	7.3	0	0	0	0	0	0	0	IKN4P	1630	22.3	0	0	0	0	0	0	0
IKN4C	1640	4.6	0	0	0	0	0	0	0	IKN4P	1640	29.5	0	0	0	0	0	0	0
IKN4C	1650	2.7	0	0	0	0	0	0	0	IKN4P	1650	37.6	0	0	0	0	0	0	0
IKN4C	1660	1.5	0	0	0	0	0	0	0	IKN4P	1660	46.3	0	0	0	0	0	0	0
IKN4C	1670	0.8	0	0	0	0	0	0	0	IKN4P	1670	55.6	0	0	0	0	0	0	0
IKN4C	1680	0.4	0	0	0	0	0	0	0	IKN4P	1680	65.1	0	0	0	0	0	0	0
IKN4C	1690	0.2	0	0	0	0	0	0	0	IKN4P	1690	74.9	0	0	0	0	0	0	0
Sep-24 (110d 9/30/24); CSize 50; IKU4 1599.00																			
IKU4C	1440	159.5	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0	0
IKU4C	1460	139.7	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0	0
IKU4C	1480	119.9	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0	0
IKU4C	1500	100.3	0	0	0	0	0	0	0	IKU4P	1500	0.3	0	0	0	0	0	0	0
IKU4C	1520	81.2	0	0	0	0	0	0	0	IKU4P	1520	1	0	0	0	0	0	0	0
IKU4C	1540	62.9	0	0	0	0	0	0	0	IKU4P	1540	2.5	0	0	0	0	0	0	0
IKU4C	1560	46.2	0	0	0	0	0	0	0	IKU4P	1560	5.6	0	0	0	0	0	0	0
IKU4C	1580	31.7	0	0	0	0	0	0	0	IKU4P	1580	10.9	0	0	0	0	0	0	0
IKU4C	1600	20.2	0	0	0	0	0	0	0	IKU4P	1600	19.3	0	0	0	0	0	0	0
IKU4C	1620	11.9	0	0	0	0	0	0	0	IKU4P	1620	30.7	0	0	0	0	0	0	0
IKU4C	1640	6.3	0	0	0	0	0	0	0	IKU4P	1640	45	0	0	0	0	0	0	0
IKU4C	1660	3.1	0	0	0	0	0	0	0	IKU4P	1660	61.5	0	0	0	0	0	0	0
IKU4C	1680	1.4	0	0	0	0	0	0	0	IKU4P	1680	79.6	0	0	0	0	0	0	0
Dec-24 (202d 12/31/24); CSize 50; IKZ4 1606.50																			
IKZ4C	1500	106	0	0	0	0	0	0	0	IKZ4P	1500	1.4	0	0	0	0	0	0	0
IKZ4C	1520	87.8	0	0	0	0	0	0	0	IKZ4P	1520	2.9	0	0	0	0	0	0	0
IKZ4C	1540	70.7	0	0	0	0	0	0	0	IKZ4P	1540	5.4	0	0	0	0	0	0	0
IKZ4C	1560	55.1	0	0	0	0	0	0	0	IKZ4P	1560	9.4	0	0	0	0	0	0	0
IKZ4C	1580	41.4	0	0	0	0	0	0	0	IKZ4P	1580	15.4	0	0	0	0	0	0	0
IKZ4C	1600	29.8	0	0	0	0	0	0	0	IKZ4P	1600	23.4	0	0	0	0	0	0	0
IKZ4C	1620	20.6	0	0	0	0	0	0	0	IKZ4P	1620	33.8	0	0	0	0	0	0	0
IKZ4C	1640	13.5	0	0	0	0	0	0	0	IKZ4P	1640	46.4	0	0	0	0	0	0	0
IKZ4C	1660	8.5	0	0	0	0	0	0	0	IKZ4P	1660	61	0	0	0	0	0	0	0
IKZ4C	1680	5.1	0	0	0	0	0	0	0	IKZ4P	1680	77.2	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	5.76	8.94	-35.57
JUNE PUT	5.70	8.94	-36.24
MEAN	5.73	8.94	-35.91

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	5.67	8.94	-36.58
JULY PUT	5.67	8.94	-36.58
MEAN	5.67	8.94	-36.58