

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	1,608.5	-4.00	1,612.5	1613.00	1602.00	7,366	40,575
JUL 24	1,613.5	-3.50	1,617.0	1617.00	1607.00	277	617
SEP 24	1,599.0	-3.50	1,601.0	1601.00	1592.50	134	1,497
DEC 24	1,605.0	-4.00	1,607.0	1607.50	1600.00	70	221

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jun-24 (10d 6/28/24); CSize 50; IKM4 1608.50																	
IKM4C	1360	248.2	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1370	238.2	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0
IKM4C	1380	228.2	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1390	218.2	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0
IKM4C	1400	208.3	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1410	198.3	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0
IKM4C	1420	188.3	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1430	178.3	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0
IKM4C	1440	168.3	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1450	158.3	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0
IKM4C	1460	148.3	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1470	138.3	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0
IKM4C	1480	128.4	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0
IKM4C	1490	118.4	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0
IKM4C	1500	108.4	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0
IKM4C	1510	98.5	0	0	0	0	0	0	IKM4P	1510	0.2	0	0	0	0	0	0
IKM4C	1520	88.7	0	0	0	0	0	0	IKM4P	1520	0.3	0	0	0	0	0	0
IKM4C	1530	79	0	0	0	0	0	0	IKM4P	1530	0.6	0	0	0	0	0	0
IKM4C	1540	69.5	0	0	0	0	0	0	IKM4P	1540	1	0	0	0	0	0	0
IKM4C	1550	60.2	0	0	0	0	0	0	IKM4P	1550	1.8	0	0	0	0	0	0
IKM4C	1560	51.3	0	0	0	0	0	0	IKM4P	1560	2.9	0	0	0	0	0	0
IKM4C	1570	43	0	0	0	0	0	0	IKM4P	1570	4.5	0	0	0	0	0	0
IKM4C	1580	35.2	0	0	0	0	0	0	IKM4P	1580	6.8	0	0	0	0	0	0
IKM4C	1590	28.3	0	0	0	0	0	20	IKM4P	1590	9.8	0	0	0	0	0	0
IKM4C	1600	22.1	0	0	0	0	0	60	IKM4P	1600	13.6	0	0	0	0	0	0
IKM4C	1610	16.9	0	0	0	0	0	87	IKM4P	1610	18.4	0	0	0	0	24	0
IKM4C	1620	12.5	0	0	0	0	0	75	IKM4P	1620	24	0	0	0	0	100	0
IKM4C	1630	9	0	0	0	0	0	44	IKM4P	1630	30.5	0	0	0	0	175	0
IKM4C	1640	6.3	0	0	0	0	0	0	IKM4P	1640	37.8	0	0	0	0	180	0
IKM4C	1650	4.3	0	0	0	0	0	0	IKM4P	1650	45.7	0	0	0	0	60	0
IKM4C	1660	2.8	0	0	0	0	0	0	IKM4P	1660	54.2	0	0	0	0	0	0
IKM4C	1670	1.8	0	0	0	0	0	0	IKM4P	1670	63.2	0	0	0	0	0	0
IKM4C	1680	1.1	0	0	0	0	0	0	IKM4P	1680	72.5	0	0	0	0	0	0
IKM4C	1690	0.6	0	0	0	0	0	0	IKM4P	1690	82	0	0	0	0	0	0
Jul-24 (43d 7/31/24); CSize 50; IKN4 1613.50																	
IKN4C	1540	80.7	0	0	0	0	0	0	IKN4P	1540	7.5	0	0	0	0	0	0
IKN4C	1550	72.8	0	0	0	0	0	0	IKN4P	1550	9.5	0	0	0	0	0	0
IKN4C	1560	65.2	0	0	0	0	0	0	IKN4P	1560	11.9	0	0	0	0	0	0
IKN4C	1570	58	0	0	0	0	0	0	IKN4P	1570	14.7	0	0	0	0	0	0
IKN4C	1580	51.3	0	0	0	0	0	0	IKN4P	1580	17.9	0	0	0	0	0	0
IKN4C	1590	45	0	0	0	0	0	0	IKN4P	1590	21.6	0	0	0	0	0	0
IKN4C	1600	39.3	0	0	0	0	0	0	IKN4P	1600	25.8	0	0	0	0	0	0
IKN4C	1610	34	0	0	0	0	0	0	IKN4P	1610	30.5	0	0	0	0	0	0
IKN4C	1620	29.2	0	0	0	0	0	0	IKN4P	1620	35.6	0	0	0	0	0	0
IKN4C	1630	24.8	0	0	0	0	0	0	IKN4P	1630	41.3	0	0	0	0	0	0
IKN4C	1640	21	0	0	0	0	0	0	IKN4P	1640	47.4	0	0	0	0	0	0
IKN4C	1650	17.6	0	0	0	0	0	0	IKN4P	1650	53.9	0	0	0	0	0	0
IKN4C	1660	14.6	0	0	0	0	0	0	IKN4P	1660	60.9	0	0	0	0	0	0
IKN4C	1670	12.1	0	0	0	0	0	0	IKN4P	1670	68.3	0	0	0	0	0	0
IKN4C	1680	9.9	0	0	0	0	0	0	IKN4P	1680	76.1	0	0	0	0	0	0
IKN4C	1690	8	0	0	0	0	0	0	IKN4P	1690	84.2	0	0	0	0	0	0
Sep-24 (104d 9/30/24); CSize 50; IKU4 1599.00																	
IKU4C	1440	162	0	0	0	0	0	0	IKU4P	1440	4.4	0	0	0	0	0	0
IKU4C	1460	144.3	0	0	0	0	0	0	IKU4P	1460	6.6	0	0	0	0	0	0
IKU4C	1480	127.3	0	0	0	0	0	0	IKU4P	1480	9.4	0	0	0	0	0	0
IKU4C	1500	111.2	0	0	0	0	0	0	IKU4P	1500	13.1	0	0	0	0	0	0
IKU4C	1520	96.1	0	0	0	0	0	0	IKU4P	1520	17.8	0	0	0	0	0	0
IKU4C	1540	82.1	0	0	0	0	0	0	IKU4P	1540	23.7	0	0	0	0	0	0
IKU4C	1560	69.4	0	0	0	0	0	0	IKU4P	1560	30.7	0	0	0	0	0	0
IKU4C	1580	57.9	0	0	0	0	0	0	IKU4P	1580	39	0	0	0	0	0	0
IKU4C	1600	47.7	0	0	0	0	0	0	IKU4P	1600	48.7	0	0	0	0	0	0
IKU4C	1620	38.8	0	0	0	0	0	0	IKU4P	1620	59.6	0	0	0	0	0	0
IKU4C	1640	31.1	0	0	0	0	0	0	IKU4P	1640	71.7	0	0	0	0	0	0
IKU4C	1660	24.7	0	0	0	0	0	0	IKU4P	1660	85.1	0	0	0	0	0	0
IKU4C	1680	19.3	0	0	0	0	0	0	IKU4P	1680	99.5	0	0	0	0	0	0
Dec-24 (196d 12/31/24); CSize 50; IKZ4 1605.00																	
IKZ4C	1500	127.6	0	0	0	0	0	0	IKZ4P	1500	24.4	0	0	0	0	0	0
IKZ4C	1520	113.8	0	0	0	0	0	0	IKZ4P	1520	30.3	0	0	0	0	0	0
IKZ4C	1540	100.8	0	0	0	0	0	0	IKZ4P	1540	37	0	0	0	0	0	0
IKZ4C	1560	88.8	0	0	0	0	0	0	IKZ4P	1560	44.6	0	0	0	0	0	0
IKZ4C	1580	77.7	0	0	0	0	0	0	IKZ4P	1580	53.2	0	0	0	0	0	0
IKZ4C	1600	67.6	0	0	0	0	0	0	IKZ4P	1600	62.7	0	0	0	0	0	0
IKZ4C	1620	58.4	0	0	0	0	0	0	IKZ4P	1620	73.1	0	0	0	0	0	0
IKZ4C	1640	50.1	0	0	0	0	0	0	IKZ4P	1640	84.5	0	0	0	0	0	0
IKZ4C	1660	42.8	0	0	0	0	0	0	IKZ4P	1660	96.8	0	0	0	0	0	0
IKZ4C	1680	36.2	0	0	0	0	0	0	IKZ4P	1680	109.9	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	14.04	12.39	13.32
JUNE PUT	14.04	12.45	12.77
MEAN	14.04	12.42	13.04

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	14.03	12.43	12.87
JULY PUT	14.01	12.43	12.71
MEAN	14.02	12.43	12.79

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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