

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	1,608.5	-	1,611.0	1616.00	1607.50	6,751	39,533
JUL 24	1,614.0	0.50	1,614.0	1620.00	1612.00	282	679
SEP 24	1,599.0	-	1,602.0	1605.00	1598.00	51	1,527
DEC 24	1,605.5	-	1,610.5	1611.00	1605.00	29	224

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	
Jun-24 (9d 6/28/24); CSize 50; IKM4 1610.00																			
IKM4C	1360	248.3	0	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0	0
IKM4C	1370	238.3	0	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0	0
IKM4C	1380	228.3	0	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0	0
IKM4C	1390	218.3	0	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0	0
IKM4C	1400	208.3	0	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0	0
IKM4C	1410	198.3	0	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0	0
IKM4C	1420	188.3	0	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0	0
IKM4C	1430	178.4	0	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0	0
IKM4C	1440	168.4	0	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0	0
IKM4C	1450	158.4	0	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0	0
IKM4C	1460	148.4	0	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0	0
IKM4C	1470	138.4	0	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0	0
IKM4C	1480	128.4	0	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0	0
IKM4C	1490	118.4	0	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0	0
IKM4C	1500	108.4	0	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0	0
IKM4C	1510	98.4	0	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0	0
IKM4C	1520	88.4	0	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0	0
IKM4C	1530	78.4	0	0	0	0	0	0	0	IKM4P	1530	0.1	0	0	0	0	0	0	0
IKM4C	1540	68.4	0	0	0	0	0	0	0	IKM4P	1540	0.1	0	0	0	0	0	0	0
IKM4C	1550	58.5	0	0	0	0	0	0	0	IKM4P	1550	0.1	0	0	0	0	0	0	0
IKM4C	1560	48.5	0	0	0	0	0	0	0	IKM4P	1560	0.1	0	0	0	0	0	0	0
IKM4C	1570	38.6	0	0	0	0	0	0	0	IKM4P	1570	0.2	0	0	0	0	0	0	0
IKM4C	1580	29.1	0	0	0	0	0	0	0	IKM4P	1580	0.6	0	0	0	0	0	0	0
IKM4C	1590	20.2	0	0	0	0	0	20	0	IKM4P	1590	1.7	0	0	0	0	0	0	0
IKM4C	1600	12.7	0	0	0	0	0	60	0	IKM4P	1600	4.2	0	0	0	0	0	0	0
IKM4C	1610	7	0	0	0	0	0	87	0	IKM4P	1610	8.5	0	0	0	0	0	24	0
IKM4C	1620	3.3	0	0	0	0	0	75	0	IKM4P	1620	14.8	0	0	0	0	0	100	0
IKM4C	1630	1.3	0	0	0	0	0	44	0	IKM4P	1630	22.8	0	0	0	0	0	175	0
IKM4C	1640	0.4	0	0	0	0	0	0	0	IKM4P	1640	31.9	0	0	0	0	0	180	0
IKM4C	1650	0.1	0	0	0	0	0	0	0	IKM4P	1650	41.6	0	0	0	0	0	60	0
IKM4C	1660	0.1	0	0	0	0	0	0	0	IKM4P	1660	51.5	0	0	0	0	0	0	0
IKM4C	1670	0.1	0	0	0	0	0	0	0	IKM4P	1670	61.5	0	0	0	0	0	0	0
IKM4C	1680	0.1	0	0	0	0	0	0	0	IKM4P	1680	71.4	0	0	0	0	0	0	0
IKM4C	1690	0.1	0	0	0	0	0	0	0	IKM4P	1690	81.4	0	0	0	0	0	0	0
Jul-24 (42d 7/31/24); CSize 50; IKN4 1615.50																			
IKN4C	1540	74.2	0	0	0	0	0	0	0	IKN4P	1540	0.4	0	0	0	0	0	0	0
IKN4C	1550	64.6	0	0	0	0	0	0	0	IKN4P	1550	0.9	0	0	0	0	0	0	0
IKN4C	1560	55.3	0	0	0	0	0	0	0	IKN4P	1560	1.5	0	0	0	0	0	0	0
IKN4C	1570	46.5	0	0	0	0	0	0	0	IKN4P	1570	2.6	0	0	0	0	0	0	0
IKN4C	1580	38.2	0	0	0	0	0	0	0	IKN4P	1580	4.3	0	0	0	0	0	0	0
IKN4C	1590	30.6	0	0	0	0	0	0	0	IKN4P	1590	6.7	0	0	0	0	0	0	0
IKN4C	1600	23.8	0	0	0	0	0	0	0	IKN4P	1600	9.9	0	0	0	0	0	0	0
IKN4C	1610	18	0	0	0	0	0	20	20	IKN4P	1610	14	0	0	0	0	0	0	0
IKN4C	1620	13.2	0	0	0	0	0	0	0	IKN4P	1620	19.1	0	0	0	0	0	0	0
IKN4C	1630	9.3	0	0	0	0	0	0	0	IKN4P	1630	21	0	0	0	0	0	20	20
IKN4C	1640	6.3	0	0	0	0	0	0	0	IKN4P	1640	28	0	0	0	0	0	20	20
IKN4C	1650	4.2	0	0	0	0	0	0	0	IKN4P	1650	40	0	0	0	0	0	0	0
IKN4C	1660	2.6	0	0	0	0	0	0	0	IKN4P	1660	48.4	0	0	0	0	0	0	0
IKN4C	1670	1.6	0	0	0	0	0	0	0	IKN4P	1670	57.4	0	0	0	0	0	0	0
IKN4C	1680	0.9	0	0	0	0	0	0	0	IKN4P	1680	66.7	0	0	0	0	0	0	0
IKN4C	1690	0.5	0	0	0	0	0	0	0	IKN4P	1690	76.2	0	0	0	0	0	0	0
Sep-24 (103d 9/30/24); CSize 50; IKU4 1599.50																			
IKU4C	1440	157.6	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0	0
IKU4C	1460	137.9	0	0	0	0	0	0	0	IKU4P	1460	0.2	0	0	0	0	0	0	0
IKU4C	1480	118.4	0	0	0	0	0	0	0	IKU4P	1480	0.5	0	0	0	0	0	0	0
IKU4C	1500	99.3	0	0	0	0	0	0	0	IKU4P	1500	1.2	0	0	0	0	0	0	0
IKU4C	1520	80.9	0	0	0	0	0	0	0	IKU4P	1520	2.7	0	0	0	0	0	0	0
IKU4C	1540	63.7	0	0	0	0	0	0	0	IKU4P	1540	5.3	0	0	0	0	0	0	0
IKU4C	1560	48.2	0	0	0	0	0	0	0	IKU4P	1560	9.6	0	0	0	0	0	0	0
IKU4C	1580	34.9	0	0	0	0	0	0	0	IKU4P	1580	16	0	0	0	0	0	0	0
IKU4C	1600	23.9	0	0	0	0	0	0	0	IKU4P	1600	24.9	0	0	0	0	0	0	0
IKU4C	1620	15.6	0	0	0	0	0	0	0	IKU4P	1620	36.4	0	0	0	0	0	0	0
IKU4C	1640	9.6	0	0	0	0	0	0	0	IKU4P	1640	50.2	0	0	0	0	0	0	0
IKU4C	1660	5.5	0	0	0	0	0	0	0	IKU4P	1660	66	0	0	0	0	0	0	0
IKU4C	1680	3	0	0	0	0	0	0	0	IKU4P	1680	83.3	0	0	0	0	0	0	0
Dec-24 (195d 12/31/24); CSize 50; IKZ4 1612.50																			
IKZ4C	1500	107.5	0	0	0	0	0	0	0	IKZ4P	1500	3.8	0	0	0	0	0	0	0
IKZ4C	1520	90.4	0	0	0	0	0	0	0	IKZ4P	1520	6.4	0	0	0	0	0	0	0
IKZ4C	1540	74.5	0	0	0	0	0	0	0	IKZ4P	1540	10.1	0	0	0	0	0	0	0
IKZ4C	1560	60	0	0	0	0	0	0	0	IKZ4P	1560	15.3	0	0	0	0	0	0	0
IKZ4C	1580	47.2	0	0	0	0	0	0	0	IKZ4P	1580	22.1	0	0	0	0	0	0	0
IKZ4C	1600	36.1	0	0	0	0	0	0	0	IKZ4P	1600	30.7	0	0	0	0	0	0	0
IKZ4C	1620	26.9	0	0	0	0	0	0	0	IKZ4P	1620	41.1	0	0	0	0	0	0	0
IKZ4C	1640	19.5	0	0	0	0	0	0	0	IKZ4P	1640	53.4	0	0	0	0	0	0	0
IKZ4C	1660	13.7	0	0	0	0	0	0	0	IKZ4P	1660	67.2	0	0	0	0	0	0	0
IKZ4C	1680	9.3	0	0	0	0	0	0	0	IKZ4P	1680	82.5	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	7.28	14.04	-48.15
JUNE PUT	7.28	14.04	-48.15
MEAN	7.28	14.04	-48.15

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	7.25	14.03	-48.3