

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	1,589.5	-7.50	1,597.0	1601.00	1587.50	6,084	40,865
JUL 24	1,595.0	-6.50	1,602.0	1605.00	1593.50	444	832
SEP 24	1,581.0	-6.50	1,588.0	1590.50	1579.50	125	1,579
DEC 24	1,588.0	-7.00	1,596.5	1597.00	1588.00	90	271

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	
Jun-24 (7d 6/28/24); CSize 50; IKM4 1590.50																			
IKM4C	1360	229.3	0	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0	0
IKM4C	1370	219.4	0	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0	0
IKM4C	1380	209.4	0	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0	0
IKM4C	1390	199.4	0	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0	0
IKM4C	1400	189.4	0	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0	0
IKM4C	1410	179.4	0	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0	0
IKM4C	1420	169.4	0	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0	0
IKM4C	1430	159.4	0	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0	0
IKM4C	1440	149.4	0	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0	0
IKM4C	1450	139.4	0	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0	0
IKM4C	1460	129.4	0	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0	0
IKM4C	1470	119.4	0	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0	0
IKM4C	1480	109.4	0	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0	0
IKM4C	1490	99.4	0	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0	0
IKM4C	1500	89.4	0	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0	0
IKM4C	1510	79.5	0	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0	0
IKM4C	1520	69.5	0	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0	0
IKM4C	1530	59.5	0	0	0	0	0	0	0	IKM4P	1530	0.1	0	0	0	0	0	0	0
IKM4C	1540	49.5	0	0	0	0	0	0	0	IKM4P	1540	0.1	0	0	0	0	0	0	0
IKM4C	1550	39.5	0	0	0	0	0	0	0	IKM4P	1550	0.1	0	0	0	0	0	0	0
IKM4C	1560	29.7	0	0	0	0	0	0	0	IKM4P	1560	0.2	0	0	0	0	0	0	0
IKM4C	1570	20.3	0	0	0	0	0	0	0	IKM4P	1570	0.8	0	0	0	0	0	0	0
IKM4C	1580	12.2	0	0	0	0	0	0	0	IKM4P	1580	2.7	0	0	0	0	0	0	0
IKM4C	1590	6.1	0	0	0	0	20	0	0	IKM4P	1590	6.6	0	0	0	0	0	0	0
IKM4C	1600	2.5	0	0	0	0	60	0	0	IKM4P	1600	13	0	0	0	0	0	0	0
IKM4C	1610	0.8	0	0	0	0	87	0	0	IKM4P	1610	21.3	0	0	0	0	24	0	0
IKM4C	1620	0.2	0	0	0	0	75	0	0	IKM4P	1620	30.7	0	0	0	0	100	0	0
IKM4C	1630	0.1	0	0	0	0	44	0	0	IKM4P	1630	40.5	0	0	0	0	175	0	0
IKM4C	1640	0.1	0	0	0	0	0	0	0	IKM4P	1640	50.5	0	0	0	0	180	0	0
IKM4C	1650	0.1	0	0	0	0	0	0	0	IKM4P	1650	60.5	0	0	0	0	60	0	0
IKM4C	1660	0.1	0	0	0	0	0	0	0	IKM4P	1660	70.5	0	0	0	0	0	0	0
IKM4C	1670	0.1	0	0	0	0	0	0	0	IKM4P	1670	80.5	0	0	0	0	0	0	0
IKM4C	1680	0.1	0	0	0	0	0	0	0	IKM4P	1680	90.4	0	0	0	0	0	0	0
IKM4C	1690	0.1	0	0	0	0	0	0	0	IKM4P	1690	100.4	0	0	0	0	0	0	0
Jul-24 (40d 7/31/24); CSize 50; IKN4 1595.00																			
IKN4C	1540	55.7	0	0	0	0	0	0	0	IKN4P	1540	0.9	0	0	0	0	0	0	0
IKN4C	1550	46.6	0	0	0	0	0	0	0	IKN4P	1550	1.8	0	0	0	0	0	0	0
IKN4C	1560	38	0	0	0	0	0	0	0	IKN4P	1560	3.1	0	0	0	0	0	0	0
IKN4C	1570	30.1	0	0	0	0	0	0	0	IKN4P	1570	5.1	0	0	0	0	0	0	0
IKN4C	1580	23.5	0	0	0	0	40	40	40	IKN4P	1580	8.1	0	0	0	0	0	0	0
IKN4C	1590	17	0	0	0	0	60	40	40	IKN4P	1590	12	0	0	0	0	0	0	0
IKN4C	1600	13	0	0	0	0	60	20	20	IKN4P	1600	17	0	0	0	0	0	0	0
IKN4C	1610	8.2	0	0	0	0	24	4	4	IKN4P	1610	23.1	0	0	0	0	20	20	20
IKN4C	1620	5.3	0	0	0	0	0	0	0	IKN4P	1620	30.2	0	0	0	0	40	40	40
IKN4C	1630	3.3	0	0	0	0	0	0	0	IKN4P	1630	38.2	0	0	0	0	20	0	0
IKN4C	1640	1.9	0	0	0	0	0	0	0	IKN4P	1640	46.8	0	0	0	0	20	0	0
IKN4C	1650	1.1	0	0	0	0	0	0	0	IKN4P	1650	55.9	0	0	0	0	0	0	0
IKN4C	1660	0.6	0	0	0	0	0	0	0	IKN4P	1660	65.3	0	0	0	0	0	0	0
IKN4C	1670	0.3	0	0	0	0	0	0	0	IKN4P	1670	75	0	0	0	0	0	0	0
IKN4C	1680	0.1	0	0	0	0	0	0	0	IKN4P	1680	84.8	0	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	0	IKN4P	1690	94.7	0	0	0	0	0	0	0
Sep-24 (101d 9/30/24); CSize 50; IKU4 1580.50																			
IKU4C	1440	139.8	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0	0
IKU4C	1460	120.2	0	0	0	0	0	0	0	IKU4P	1460	0.3	0	0	0	0	0	0	0
IKU4C	1480	100.8	0	0	0	0	0	0	0	IKU4P	1480	0.7	0	0	0	0	0	0	0
IKU4C	1500	82	0	0	0	0	0	0	0	IKU4P	1500	1.7	0	0	0	0	0	0	0
IKU4C	1520	64.2	0	0	0	0	0	0	0	IKU4P	1520	3.8	0	0	0	0	0	0	0
IKU4C	1540	48.1	0	0	0	0	0	0	0	IKU4P	1540	7.5	0	0	0	0	0	0	0
IKU4C	1560	34.2	0	0	0	0	0	0	0	IKU4P	1560	13.4	0	0	0	0	0	0	0
IKU4C	1580	22.9	0	0	0	0	0	0	0	IKU4P	1580	21.9	0	0	0	0	0	0	0
IKU4C	1600	14.3	0	0	0	0	0	0	0	IKU4P	1600	33.2	0	0	0	0	0	0	0
IKU4C	1620	8.4	0	0	0	0	0	0	0	IKU4P	1620	47	0	0	0	0	0	0	0
IKU4C	1640	4.6	0	0	0	0	0	0	0	IKU4P	1640	63	0	0	0	0	0	0	0
IKU4C	1660	2.3	0	0	0	0	0	0	0	IKU4P	1660	80.6	0	0	0	0	0	0	0
IKU4C	1680	1.1	0	0	0	0	0	0	0	IKU4P	1680	99.2	0	0	0	0	0	0	0
Dec-24 (193d 12/31/24); CSize 50; IKZ4 1588.00																			
IKZ4C	1500	91.1	0	0	0	0	0	0	0	IKZ4P	1500	4.6	0	0	0	0	0	0	0
IKZ4C	1520	74.6	0	0	0	0	0	0	0	IKZ4P	1520	7.8	0	0	0	0	0	0	0
IKZ4C	1540	59.5	0	0	0	0	0	0	0	IKZ4P	1540	12.3	0	0	0	0	0	0	0
IKZ4C	1560	46.2	0	0	0	0	0	0	0	IKZ4P	1560	18.7	0	0	0	0	0	0	0
IKZ4C	1580	34.7	0	0	0	0	0	0	0	IKZ4P	1580	26.9	0	0	0	0	0	0	0
IKZ4C	1600	25.3	0	0	0	0	0	0	0	IKZ4P	1600	37.1	0	0	0	0	0	0	0
IKZ4C	1620	17.8	0	0	0	0	0	0	0	IKZ4P	1620	49.3	0	0	0	0	0	0	0
IKZ4C	1640	12.1	0	0	0	0	0	0	0	IKZ4P	1640	63.2	0	0	0	0	0	0	0
IKZ4C	1660	7.9	0	0	0	0	0	0	0	IKZ4P	1660	78.7	0	0	0	0	0	0	0
IKZ4C	1680	5	0	0	0	0	0	0	0	IKZ4P	1680	95.4	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	6.77	8.02	-15.59
JUNE PUT	6.77	8.02	-15.59
MEAN	6.77	8.02	-15.59

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	7.00	7.96	-12.06
JULY PUT	6.76	7.46	-9.38
MEAN	6.88	7.71	-10.77