

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	1,592.0	2.50	1,589.5	1600.00	1586.50	11,015	43,117
JUL 24	1,597.5	2.50	1,595.5	1605.50	1592.50	1,149	1,559
SEP 24	1,583.5	2.50	1,581.0	1590.50	1578.00	79	1,605
DEC 24	1,591.0	3.00	1,590.0	1596.00	1586.00	85	323

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	
Jun-24 (4d 6/28/24); CSize 50; IKM4 1592.00																			
IKM4C	1360	231.9	0	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0	0
IKM4C	1370	221.9	0	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0	0
IKM4C	1380	211.9	0	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0	0
IKM4C	1390	201.9	0	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0	0
IKM4C	1400	191.9	0	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0	0
IKM4C	1410	181.9	0	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0	0
IKM4C	1420	171.9	0	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0	0
IKM4C	1430	161.9	0	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0	0
IKM4C	1440	151.9	0	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0	0
IKM4C	1450	141.9	0	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0	0
IKM4C	1460	131.9	0	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0	0
IKM4C	1470	121.9	0	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0	0
IKM4C	1480	111.9	0	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0	0
IKM4C	1490	101.9	0	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0	0
IKM4C	1500	92	0	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0	0
IKM4C	1510	82	0	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0	0
IKM4C	1520	72	0	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0	0
IKM4C	1530	62	0	0	0	0	0	0	0	IKM4P	1530	0.1	0	0	0	0	0	0	0
IKM4C	1540	52	0	0	0	0	0	0	0	IKM4P	1540	0.1	0	0	0	0	0	0	0
IKM4C	1550	42	0	0	0	0	0	0	0	IKM4P	1550	0.1	0	0	0	0	0	0	0
IKM4C	1560	32.1	0	0	0	0	0	0	0	IKM4P	1560	0.1	0	0	0	0	0	0	0
IKM4C	1570	22.6	0	0	0	0	0	0	0	IKM4P	1570	0.6	0	0	0	0	0	0	0
IKM4C	1580	14.1	0	0	0	0	0	0	0	IKM4P	1580	2.1	0	0	0	0	0	0	0
IKM4C	1590	7.4	0	0	0	0	0	20	0	IKM4P	1590	5.4	0	0	0	0	0	0	0
IKM4C	1600	3.2	0	0	0	0	0	60	0	IKM4P	1600	11.2	0	0	0	0	0	0	0
IKM4C	1610	1.1	0	0	0	0	0	87	0	IKM4P	1610	19	0	0	0	0	24	0	0
IKM4C	1620	0.3	0	0	0	0	0	75	0	IKM4P	1620	28.3	0	0	0	0	100	0	0
IKM4C	1630	0.1	0	0	0	0	0	44	0	IKM4P	1630	38	0	0	0	0	175	0	0
IKM4C	1640	0.1	0	0	0	0	0	0	0	IKM4P	1640	48	0	0	0	0	180	0	0
IKM4C	1650	0.1	0	0	0	0	0	0	0	IKM4P	1650	58	0	0	0	0	60	0	0
IKM4C	1660	0.1	0	0	0	0	0	0	0	IKM4P	1660	68	0	0	0	0	0	0	0
IKM4C	1670	0.1	0	0	0	0	0	0	0	IKM4P	1670	78	0	0	0	0	0	0	0
IKM4C	1680	0.1	0	0	0	0	0	0	0	IKM4P	1680	88	0	0	0	0	0	0	0
IKM4C	1690	0.1	0	0	0	0	0	0	0	IKM4P	1690	97.9	0	0	0	0	0	0	0
Jul-24 (37d 7/31/24); CSize 50; IKN4 1597.50																			
IKN4C	1540	58.3	0	0	0	0	0	0	0	IKN4P	1540	1	0	0	0	0	0	0	0
IKN4C	1550	49.2	0	0	0	0	0	0	0	IKN4P	1550	1.9	0	0	0	0	0	0	0
IKN4C	1560	40.6	0	0	0	0	0	0	0	IKN4P	1560	3.2	0	0	0	0	0	0	0
IKN4C	1570	32.6	0	0	0	0	0	0	0	IKN4P	1570	5.2	0	0	0	0	0	0	0
IKN4C	1580	25.4	0	0	0	0	0	40	0	IKN4P	1580	8	0	0	0	0	0	0	0
IKN4C	1590	19	0	0	0	0	0	80	20	IKN4P	1590	11.7	0	0	0	0	0	0	0
IKN4C	1600	14	0	0	0	0	0	80	20	IKN4P	1600	16.5	0	0	0	0	0	0	0
IKN4C	1610	9.8	0	0	0	0	0	24	0	IKN4P	1610	20	0	0	0	0	40	20	0
IKN4C	1620	6.6	0	0	0	0	0	0	0	IKN4P	1620	27	0	0	0	0	60	20	0
IKN4C	1630	4.3	0	0	0	0	0	0	0	IKN4P	1630	36.7	0	0	0	0	0	20	0
IKN4C	1640	2.7	0	0	0	0	0	0	0	IKN4P	1640	45	0	0	0	0	20	0	0
IKN4C	1650	1.6	0	0	0	0	0	0	0	IKN4P	1650	53.9	0	0	0	0	0	0	0
IKN4C	1660	0.9	0	0	0	0	0	0	0	IKN4P	1660	63.2	0	0	0	0	0	0	0
IKN4C	1670	0.5	0	0	0	0	0	0	0	IKN4P	1670	72.7	0	0	0	0	0	0	0
IKN4C	1680	0.3	0	0	0	0	0	0	0	IKN4P	1680	82.5	0	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	0	IKN4P	1690	92.3	0	0	0	0	0	0	0
Sep-24 (98d 9/30/24); CSize 50; IKU4 1583.50																			
IKU4C	1440	142.4	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0	0
IKU4C	1460	122.8	0	0	0	0	0	0	0	IKU4P	1460	0.3	0	0	0	0	0	0	0
IKU4C	1480	103.5	0	0	0	0	0	0	0	IKU4P	1480	0.9	0	0	0	0	0	0	0
IKU4C	1500	84.8	0	0	0	0	0	0	0	IKU4P	1500	2	0	0	0	0	0	0	0
IKU4C	1520	67.2	0	0	0	0	0	0	0	IKU4P	1520	4.2	0	0	0	0	0	0	0
IKU4C	1540	51.1	0	0	0	0	0	0	0	IKU4P	1540	8	0	0	0	0	0	0	0
IKU4C	1560	37.1	0	0	0	0	0	0	0	IKU4P	1560	13.8	0	0	0	0	0	0	0
IKU4C	1580	25.6	0	0	0	0	0	0	0	IKU4P	1580	22.1	0	0	0	0	0	0	0
IKU4C	1600	16.6	0	0	0	0	0	0	0	IKU4P	1600	33	0	0	0	0	0	0	0
IKU4C	1620	10.2	0	0	0	0	0	0	0	IKU4P	1620	46.4	0	0	0	0	0	0	0
IKU4C	1640	5.9	0	0	0	0	0	0	0	IKU4P	1640	61.9	0	0	0	0	0	0	0
IKU4C	1660	3.2	0	0	0	0	0	0	0	IKU4P	1660	79	0	0	0	0	0	0	0
IKU4C	1680	1.6	0	0	0	0	0	0	0	IKU4P	1680	97.2	0	0	0	0	0	0	0
Dec-24 (190d 12/31/24); CSize 50; IKZ4 1591.00																			
IKZ4C	1500	94.7	0	0	0	0	0	0	0	IKZ4P	1500	5.3	0	0	0	0	0	0	0
IKZ4C	1520	78.3	0	0	0	0	0	0	0	IKZ4P	1520	8.6	0	0	0	0	0	0	0
IKZ4C	1540	63.3	0	0	0	0	0	0	0	IKZ4P	1540	13.2	0	0	0	0	0	0	0
IKZ4C	1560	50	0	0	0	0	0	0	0	IKZ4P	1560	19.5	0	0	0	0	0	0	0
IKZ4C	1580	38.4	0	0	0	0	0	0	0	IKZ4P	1580	27.6	0	0	0	0	0	0	0
IKZ4C	1600	28.7	0	0	0	0	0	0	0	IKZ4P	1600	37.5	0	0	0	0	0	0	0
IKZ4C	1620	20.8	0	0	0	0	0	0	0	IKZ4P	1620	49.3	0	0	0	0	0	0	0
IKZ4C	1640	14.6	0	0	0	0	0	0	0	IKZ4P	1640	62.8	0	0	0	0	0	0	0
IKZ4C	1660	10	0	0	0	0	0	0	0	IKZ4P	1660	77.8	0	0	0	0	0	0	0
IKZ4C	1680	6.6	0	0	0	0	0	0	0	IKZ4P	1680	94.1	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	7.24	6.77	6.94
JUNE PUT	7.24	6.77	6.94
MEAN	7.24	6.77	6.94

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	7.21	7.00	3.00
JULY PUT	7.23	6.76	6.95
MEAN	7.22	6.88	4.94