

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	1,585.0	-6.00	1,590.0	1596.50	1582.50	25,530	37,648
JUL 24	1,589.0	-8.00	1,596.0	1601.50	1588.00	21,499	19,140
SEP 24	1,576.5	-5.50	1,584.0	1586.50	1575.00	136	1,682
DEC 24	1,583.5	-7.00	1,588.5	1593.00	1582.00	97	319

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jun-24 (2d 6/28/24); CSize 50; IKM4 1582.50																		
IKM4C	1360	224.9	0	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1370	215	0	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0
IKM4C	1380	205	0	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1390	195	0	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0
IKM4C	1400	185	0	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1410	175	0	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0
IKM4C	1420	165	0	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1430	155	0	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0
IKM4C	1440	145	0	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1450	135	0	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0
IKM4C	1460	125	0	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1470	115	0	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0
IKM4C	1480	105	0	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0
IKM4C	1490	95	0	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0
IKM4C	1500	85	0	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0
IKM4C	1510	75	0	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0
IKM4C	1520	65	0	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0
IKM4C	1530	55	0	0	0	0	0	0	0	IKM4P	1530	0.1	0	0	0	0	0	0
IKM4C	1540	45	0	0	0	0	0	0	0	IKM4P	1540	0.1	0	0	0	0	0	0
IKM4C	1550	35	0	0	0	0	0	0	0	IKM4P	1550	0.1	0	0	0	0	0	0
IKM4C	1560	25.1	0	0	0	0	0	0	0	IKM4P	1560	0.1	0	0	0	0	0	0
IKM4C	1570	15.5	0	0	0	0	0	0	0	IKM4P	1570	0.5	0	0	0	0	0	0
IKM4C	1580	7.5	0	0	0	0	0	0	0	IKM4P	1580	2.5	0	0	0	0	0	0
IKM4C	1590	2.6	0	0	0	0	0	20	0	IKM4P	1590	7.6	0	0	0	0	0	0
IKM4C	1600	0.5	0	0	0	0	0	60	0	IKM4P	1600	15.5	0	0	0	0	0	0
IKM4C	1610	0.1	0	0	0	0	0	87	0	IKM4P	1610	25.1	0	0	0	0	24	0
IKM4C	1620	0.1	0	0	0	0	0	75	0	IKM4P	1620	35	0	0	0	0	100	0
IKM4C	1630	0.1	0	0	0	0	0	44	0	IKM4P	1630	45	0	0	0	0	175	0
IKM4C	1640	0.1	0	0	0	0	0	0	0	IKM4P	1640	55	0	0	0	0	180	0
IKM4C	1650	0.1	0	0	0	0	0	0	0	IKM4P	1650	65	0	0	0	0	60	0
IKM4C	1660	0.1	0	0	0	0	0	0	0	IKM4P	1660	75	0	0	0	0	0	0
IKM4C	1670	0.1	0	0	0	0	0	0	0	IKM4P	1670	85	0	0	0	0	0	0
IKM4C	1680	0.1	0	0	0	0	0	0	0	IKM4P	1680	95	0	0	0	0	0	0
IKM4C	1690	0.1	0	0	0	0	0	0	0	IKM4P	1690	105	0	0	0	0	0	0
Jul-24 (35d 7/31/24); CSize 50; IKN4 1587.50																		
IKN4C	1530	0	0	0	0	0	0	0	0	IKN4P	1530	0	0	0	0	0	0	0
IKN4C	1540	50.9	0	0	0	0	0	0	0	IKN4P	1540	2.1	0	0	0	0	0	0
IKN4C	1550	42.3	0	0	0	0	0	0	0	IKN4P	1550	3.4	0	0	0	0	0	0
IKN4C	1560	34.3	0	0	0	0	0	0	0	IKN4P	1560	5.4	0	0	0	0	0	0
IKN4C	1570	27.1	0	0	0	0	0	0	0	IKN4P	1570	8.2	0	0	0	0	0	0
IKN4C	1580	21.5	0	0	0	0	0	100	40	IKN4P	1580	11.9	0	0	0	0	0	0
IKN4C	1590	15.5	0	0	0	0	0	120	40	IKN4P	1590	16.5	0	0	0	0	0	0
IKN4C	1600	11	0	0	0	0	0	84	4	IKN4P	1600	22.1	0	0	0	0	0	0
IKN4C	1610	7	0	0	0	0	0	44	20	IKN4P	1610	28.7	0	0	0	0	80	40
IKN4C	1620	5.2	0	0	0	0	0	0	0	IKN4P	1620	36.1	0	0	0	0	100	40
IKN4C	1630	3.3	0	0	0	0	0	0	0	IKN4P	1630	44.2	0	0	0	0	20	0
IKN4C	1640	2.1	0	0	0	0	0	0	0	IKN4P	1640	52.9	0	0	0	0	20	0
IKN4C	1650	1.2	0	0	0	0	0	0	0	IKN4P	1650	62	0	0	0	0	0	0
IKN4C	1660	0.7	0	0	0	0	0	0	0	IKN4P	1660	71.5	0	0	0	0	0	0
IKN4C	1670	0.4	0	0	0	0	0	0	0	IKN4P	1670	81.1	0	0	0	0	0	0
IKN4C	1680	0.2	0	0	0	0	0	0	0	IKN4P	1680	90.9	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	0	IKN4P	1690	100.8	0	0	0	0	0	0
Sep-24 (96d 9/30/24); CSize 50; IKU4 1573.50																		
IKU4C	1440	135.7	0	0	0	0	0	0	0	IKU4P	1440	0.3	0	0	0	0	0	0
IKU4C	1460	116.3	0	0	0	0	0	0	0	IKU4P	1460	0.8	0	0	0	0	0	0
IKU4C	1480	97.5	0	0	0	0	0	0	0	IKU4P	1480	1.8	0	0	0	0	0	0
IKU4C	1500	79.4	0	0	0	0	0	0	0	IKU4P	1500	3.6	0	0	0	0	0	0
IKU4C	1520	62.7	0	0	0	0	0	0	0	IKU4P	1520	6.7	0	0	0	0	0	0
IKU4C	1540	47.7	0	0	0	0	0	0	0	IKU4P	1540	11.5	0	0	0	0	0	0
IKU4C	1560	34.8	0	0	0	0	0	0	0	IKU4P	1560	18.4	0	0	0	0	0	0
IKU4C	1580	24.2	0	0	0	0	0	0	0	IKU4P	1580	27.7	0	0	0	0	0	0
IKU4C	1600	16.1	0	0	0	0	0	0	0	IKU4P	1600	39.4	0	0	0	0	0	0
IKU4C	1620	10.1	0	0	0	0	0	0	0	IKU4P	1620	53.3	0	0	0	0	0	0
IKU4C	1640	6.1	0	0	0	0	0	0	0	IKU4P	1640	69	0	0	0	0	0	0
IKU4C	1660	3.4	0	0	0	0	0	0	0	IKU4P	1660	86.2	0	0	0	0	0	0
IKU4C	1680	1.8	0	0	0	0	0	0	0	IKU4P	1680	104.5	0	0	0	0	0	0
Dec-24 (188d 12/31/24); CSize 50; IKZ4 1579.00																		
IKZ4C	1500	90.4	0	0	0	0	0	0	0	IKZ4P	1500	8.3	0	0	0	0	0	0
IKZ4C	1520	75	0	0	0	0	0	0	0	IKZ4P	1520	12.5	0	0	0	0	0	0
IKZ4C	1540	60.9	0	0	0	0	0	0	0	IKZ4P	1540	18.2	0	0	0	0	0	0
IKZ4C	1560	48.5	0	0	0	0	0	0	0	IKZ4P	1560	25.4	0	0	0	0	0	0
IKZ4C	1580	37.7	0	0	0	0	0	0	0	IKZ4P	1580	34.3	0	0	0	0	0	0
IKZ4C	1600	28.7	0	0	0	0	0	0	0	IKZ4P	1600	44.9	0	0	0	0	0	0
IKZ4C	1620	21.3	0	0	0	0	0	0	0	IKZ4P	1620	57.2	0	0	0	0	0	0
IKZ4C	1640	15.4	0	0	0	0	0	0	0	IKZ4P	1640	70.9	0	0	0	0	0	0
IKZ4C	1660	10.9	0	0	0	0	0	0	0	IKZ4P	1660	86.1	0	0	0	0	0	0
IKZ4C	1680	7.5	0	0	0	0	0	0	0	IKZ4P	1680	102.4	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	8.07	5.08	58.86
JUNE PUT	8.07	5.08	58.86
MEAN	8.07	5.08	58.86

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	8.09	6.52	24.08
JULY PUT	8.06	5.06	59.29
MEAN	8.08	5.79	39.46

Source: Bloomberg

Current	10Days	20Days	30Days	60Days	90Days
1 week ago	12.31	10.55	10.43	11.49	11.63
1 month ago	7.42	13.80	12.51	12.31	12.70
3 months ago	18.61	14.46	14.07	13.71	14.04
6 months ago	9.99	14.21	13.07	17.46	16.65
	11.21	17.06	14.96	15.26	16.76

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