

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	1,595.5	10.50	1,584.5	1597.50	1579.50	35,179	25,684
JUL 24	1,596.5	7.50	1,589.0	1599.50	1585.00	34,521	36,101
SEP 24	1,583.5	7.00	1,576.5	1584.00	1572.00	511	1,701
DEC 24	1,589.0	5.50	1,582.0	1590.00	1577.50	384	490

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jun-24 (1d 6/28/24); CSize 50; IKM4 1595.00																	
IKM4C	1360	235.5	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1370	225.5	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0
IKM4C	1380	215.5	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1390	205.5	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0
IKM4C	1400	195.5	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1410	185.5	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0
IKM4C	1420	175.5	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1430	165.5	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0
IKM4C	1440	155.5	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1450	145.5	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0
IKM4C	1460	135.5	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1470	125.5	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0
IKM4C	1480	115.5	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0
IKM4C	1490	105.5	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0
IKM4C	1500	95.5	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0
IKM4C	1510	85.5	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0
IKM4C	1520	75.5	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0
IKM4C	1530	65.5	0	0	0	0	0	0	IKM4P	1530	0.1	0	0	0	0	0	0
IKM4C	1540	55.5	0	0	0	0	0	0	IKM4P	1540	0.1	0	0	0	0	0	0
IKM4C	1550	45.5	0	0	0	0	0	0	IKM4P	1550	0.1	0	0	0	0	0	0
IKM4C	1560	35.5	0	0	0	0	0	0	IKM4P	1560	0.1	0	0	0	0	0	0
IKM4C	1570	25.5	0	0	0	0	0	0	IKM4P	1570	0.1	0	0	0	0	0	0
IKM4C	1580	15.6	0	0	0	0	0	0	IKM4P	1580	0.1	0	0	0	0	0	0
IKM4C	1590	6.7	0	0	0	0	20	0	IKM4P	1590	1.2	0	0	0	0	0	0
IKM4C	1600	1.5	0	0	0	0	60	0	IKM4P	1600	6	0	0	0	0	0	0
IKM4C	1610	0.1	0	0	0	0	87	0	IKM4P	1610	14.6	0	0	0	0	24	0
IKM4C	1620	0.1	0	0	0	0	75	0	IKM4P	1620	24.5	0	0	0	0	100	0
IKM4C	1630	0.1	0	0	0	0	44	0	IKM4P	1630	34.5	0	0	0	0	175	0
IKM4C	1640	0.1	0	0	0	0	0	0	IKM4P	1640	44.5	0	0	0	0	180	0
IKM4C	1650	0.1	0	0	0	0	0	0	IKM4P	1650	54.5	0	0	0	0	60	0
IKM4C	1660	0.1	0	0	0	0	0	0	IKM4P	1660	64.5	0	0	0	0	0	0
IKM4C	1670	0.1	0	0	0	0	0	0	IKM4P	1670	74.5	0	0	0	0	0	0
IKM4C	1680	0.1	0	0	0	0	0	0	IKM4P	1680	84.5	0	0	0	0	0	0
IKM4C	1690	0.1	0	0	0	0	0	0	IKM4P	1690	94.5	0	0	0	0	0	0
Jul-24 (34d 7/31/24); CSize 50; IKN4 1596.50																	
IKN4C	1530	66.6	0	0	0	0	0	0	IKN4P	1530	0.3	0	0	0	0	0	0
IKN4C	1540	57	0	0	0	0	0	0	IKN4P	1540	0.7	0	0	0	0	0	0
IKN4C	1550	47.7	0	0	0	0	0	0	IKN4P	1550	1.3	0	0	0	0	0	0
IKN4C	1560	38.8	0	0	0	0	0	0	IKN4P	1560	2.4	0	0	0	0	0	0
IKN4C	1570	30.7	0	0	0	0	0	0	IKN4P	1570	4.3	0	0	0	0	0	0
IKN4C	1580	23.4	0	0	0	0	100	40	IKN4P	1580	6.9	0	0	0	0	0	0
IKN4C	1590	17.1	0	0	0	0	120	40	IKN4P	1590	13.5	0	0	0	0	20	20
IKN4C	1600	12	0	0	0	0	84	0	IKN4P	1600	15.5	0	0	0	0	60	60
IKN4C	1610	8	0	0	0	0	44	20	IKN4P	1610	22	0	0	0	0	140	60
IKN4C	1620	5.1	0	0	0	0	0	0	IKN4P	1620	28.5	0	0	0	0	100	0
IKN4C	1630	3.1	0	0	0	0	0	0	IKN4P	1630	36.5	0	0	0	0	20	0
IKN4C	1640	1.8	0	0	0	0	0	0	IKN4P	1640	45.1	0	0	0	0	20	0
IKN4C	1650	1	0	0	0	0	0	0	IKN4P	1650	54.3	0	0	0	0	0	0
IKN4C	1660	0.5	0	0	0	0	0	0	IKN4P	1660	63.8	0	0	0	0	0	0
IKN4C	1670	0.2	0	0	0	0	0	0	IKN4P	1670	73.5	0	0	0	0	0	0
IKN4C	1680	0.1	0	0	0	0	0	0	IKN4P	1680	83.4	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	IKN4P	1690	93.3	0	0	0	0	0	0
Sep-24 (95d 9/30/24); CSize 50; IKU4 1582.50																	
IKU4C	1440	142.4	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	122.7	0	0	0	0	0	0	IKU4P	1460	0.2	0	0	0	0	0	0
IKU4C	1480	103.2	0	0	0	0	0	0	IKU4P	1480	0.6	0	0	0	0	0	0
IKU4C	1500	84.3	0	0	0	0	0	0	IKU4P	1500	1.5	0	0	0	0	0	0
IKU4C	1520	66.4	0	0	0	0	0	0	IKU4P	1520	3.4	0	0	0	0	0	0
IKU4C	1540	50	0	0	0	0	0	0	IKU4P	1540	6.9	0	0	0	0	0	0
IKU4C	1560	35.7	0	0	0	0	0	0	IKU4P	1560	12.4	0	0	0	0	0	0
IKU4C	1580	24.1	0	0	0	0	0	0	IKU4P	1580	20.6	0	0	0	0	0	0
IKU4C	1600	15.2	0	0	0	0	0	0	IKU4P	1600	31.6	0	0	0	0	0	0
IKU4C	1620	9	0	0	0	0	0	0	IKU4P	1620	45.2	0	0	0	0	0	0
IKU4C	1640	4.9	0	0	0	0	0	0	IKU4P	1640	60.9	0	0	0	0	0	0
IKU4C	1660	2.5	0	0	0	0	0	0	IKU4P	1660	78.3	0	0	0	0	0	0
IKU4C	1680	1.2	0	0	0	0	0	0	IKU4P	1680	96.9	0	0	0	0	0	0
Dec-24 (187d 12/31/24); CSize 50; IKZ4 1589.00																	
IKZ4C	1500	92.2	0	0	0	0	0	0	IKZ4P	1500	4.7	0	0	0	0	0	0
IKZ4C	1520	75.7	0	0	0	0	0	0	IKZ4P	1520	7.8	0	0	0	0	0	0
IKZ4C	1540	60.6	0	0	0	0	0	0	IKZ4P	1540	12.4	0	0	0	0	0	0
IKZ4C	1560	47.1	0	0	0	0	0	0	IKZ4P	1560	18.6	0	0	0	0	0	0
IKZ4C	1580	35.6	0	0	0	0	0	0	IKZ4P	1580	26.8	0	0	0	0	0	0
IKZ4C	1600	26.1	0	0	0	0	0	0	IKZ4P	1600	36.9	0	0	0	0	0	0
IKZ4C	1620	18.5	0	0	0	0	0	0	IKZ4P	1620	49	0	0	0	0	0	0
IKZ4C	1640	12.6	0	0	0	0	0	0	IKZ4P	1640	62.8	0	0	0	0	0	0
IKZ4C	1660	8.4	0	0	0	0	0	0	IKZ4P	1660	78.2	0	0	0	0	0	0
IKZ4C	1680	5.3	0	0	0	0	0	0	IKZ4P	1680	94.8	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	6.91	8.07	-14.37
JUNE PUT	6.91	8.07	-14.37
MEAN	6.91	8.07	-14.37

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	6.94	8.09	-14.22
JULY PUT	7.47	8.06	-7.32
MEAN	7.21	8.08	-10.77

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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