

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	1,582.0	-13.50	1,594.0	1595.00	1578.50	10,803	8,528
JUL 24	1,582.0	-14.50	1,595.5	1597.00	1578.50	14,474	38,441
SEP 24	1,568.0	-15.50	1,582.0	1583.00	1562.00	1,193	1,807
DEC 24	1,575.5	-13.50	1,579.0	1580.00	1569.50	79	490

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jun-24 (0d 6/28/24); CSize 50; IKM4 1587.50																		
IKM4C	1360	222	0	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1370	212	0	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0
IKM4C	1380	202	0	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1390	192	0	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0
IKM4C	1400	182	0	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1410	172	0	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0
IKM4C	1420	162	0	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1430	152	0	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0
IKM4C	1440	142	0	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1450	132	0	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0
IKM4C	1460	122	0	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1470	112	0	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0
IKM4C	1480	102	0	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0
IKM4C	1490	92	0	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0
IKM4C	1500	82	0	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0
IKM4C	1510	72	0	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0
IKM4C	1520	62	0	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0
IKM4C	1530	52	0	0	0	0	0	0	0	IKM4P	1530	0.1	0	0	0	0	0	0
IKM4C	1540	42	0	0	0	0	0	0	0	IKM4P	1540	0.1	0	0	0	0	0	0
IKM4C	1550	32	0	0	0	0	0	0	0	IKM4P	1550	0.1	0	0	0	0	0	0
IKM4C	1560	22	0	0	0	0	0	0	0	IKM4P	1560	0.1	0	0	0	0	0	0
IKM4C	1570	12	0	0	0	0	0	0	0	IKM4P	1570	0.1	0	0	0	0	0	0
IKM4C	1580	3.4	0	0	0	0	0	0	0	IKM4P	1580	1.4	0	0	0	0	0	0
IKM4C	1590	0.2	0	0	0	0	0	20	0	IKM4P	1590	8.2	0	0	0	0	0	0
IKM4C	1600	0.1	0	0	0	0	60	0	0	IKM4P	1600	18	0	0	0	0	0	0
IKM4C	1610	0.1	0	0	0	0	87	0	0	IKM4P	1610	28	0	0	0	0	24	0
IKM4C	1620	0.1	0	0	0	0	75	0	0	IKM4P	1620	38	0	0	0	0	100	0
IKM4C	1630	0.1	0	0	0	0	44	0	0	IKM4P	1630	48	0	0	0	0	175	0
IKM4C	1640	0.1	0	0	0	0	0	0	0	IKM4P	1640	58	0	0	0	0	180	0
IKM4C	1650	0.1	0	0	0	0	0	0	0	IKM4P	1650	68	0	0	0	0	60	0
IKM4C	1660	0.1	0	0	0	0	0	0	0	IKM4P	1660	78	0	0	0	0	0	0
IKM4C	1670	0.1	0	0	0	0	0	0	0	IKM4P	1670	88	0	0	0	0	0	0
IKM4C	1680	0.1	0	0	0	0	0	0	0	IKM4P	1680	98	0	0	0	0	0	0
IKM4C	1690	0.1	0	0	0	0	0	0	0	IKM4P	1690	108	0	0	0	0	0	0
Jul-24 (33d 7/31/24); CSize 50; IKN4 1586.50																		
IKN4C	1520	0	0	0	0	0	0	0	0	IKN4P	1520	0	0	0	0	0	0	0
IKN4C	1530	52.6	0	0	0	0	0	0	0	IKN4P	1530	0.7	0	0	0	0	0	0
IKN4C	1540	43.3	0	0	0	0	0	0	0	IKN4P	1540	1.5	0	0	0	0	0	0
IKN4C	1550	34.6	0	0	0	0	0	0	0	IKN4P	1550	2.7	0	0	0	0	0	0
IKN4C	1560	26.7	0	0	0	0	0	0	0	IKN4P	1560	4.8	0	0	0	0	0	0
IKN4C	1570	20	0	0	0	0	20	20	0	IKN4P	1570	7.8	0	0	0	0	0	0
IKN4C	1580	14	0	0	0	0	120	20	0	IKN4P	1580	12	0	0	0	0	0	0
IKN4C	1590	9.4	0	0	0	0	120	0	0	IKN4P	1590	17.4	0	0	0	0	20	20
IKN4C	1600	6	0	0	0	0	84	0	0	IKN4P	1600	23.9	0	0	0	0	60	60
IKN4C	1610	3.6	0	0	0	0	44	0	0	IKN4P	1610	31.5	0	0	0	0	140	60
IKN4C	1620	2	0	0	0	0	0	0	0	IKN4P	1620	39.9	0	0	0	0	100	0
IKN4C	1630	1.1	0	0	0	0	0	0	0	IKN4P	1630	48.9	0	0	0	0	20	0
IKN4C	1640	0.5	0	0	0	0	0	0	0	IKN4P	1640	58.4	0	0	0	0	20	0
IKN4C	1650	0.3	0	0	0	0	0	0	0	IKN4P	1650	68.1	0	0	0	0	0	0
IKN4C	1660	0.1	0	0	0	0	0	0	0	IKN4P	1660	77.9	0	0	0	0	0	0
IKN4C	1670	0.1	0	0	0	0	0	0	0	IKN4P	1670	87.8	0	0	0	0	0	0
IKN4C	1680	0.1	0	0	0	0	0	0	0	IKN4P	1680	97.7	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	0	IKN4P	1690	107.7	0	0	0	0	0	0
Sep-24 (94d 9/30/24); CSize 50; IKU4 1572.00																		
IKU4C	1440	127.1	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	107.5	0	0	0	0	0	0	0	IKU4P	1460	0.4	0	0	0	0	0	0
IKU4C	1480	88.3	0	0	0	0	0	0	0	IKU4P	1480	1	0	0	0	0	0	0
IKU4C	1500	69.9	0	0	0	0	0	0	0	IKU4P	1500	2.5	0	0	0	0	0	0
IKU4C	1520	52.9	0	0	0	0	0	0	0	IKU4P	1520	5.3	0	0	0	0	0	0
IKU4C	1540	37.9	0	0	0	0	0	0	0	IKU4P	1540	10.2	0	0	0	0	0	0
IKU4C	1560	25.5	0	0	0	0	0	0	0	IKU4P	1560	17.6	0	0	0	0	0	0
IKU4C	1580	16.1	0	0	0	0	0	0	0	IKU4P	1580	28	0	0	0	0	0	0
IKU4C	1600	9.4	0	0	0	0	0	0	0	IKU4P	1600	41.1	0	0	0	0	0	0
IKU4C	1620	5	0	0	0	0	0	0	0	IKU4P	1620	56.6	0	0	0	0	0	0
IKU4C	1640	2.5	0	0	0	0	0	0	0	IKU4P	1640	73.9	0	0	0	0	0	0
IKU4C	1660	1.1	0	0	0	0	0	0	0	IKU4P	1660	92.4	0	0	0	0	0	0
IKU4C	1680	0.5	0	0	0	0	0	0	0	IKU4P	1680	111.5	0	0	0	0	0	0
Dec-24 (186d 12/31/24); CSize 50; IKZ4 1578.50																		
IKZ4C	1500	80.2	0	0	0	0	0	0	0	IKZ4P	1500	5.9	0	0	0	0	0	0
IKZ4C	1520	64.4	0	0	0	0	0	0	0	IKZ4P	1520	9.8	0	0	0	0	0	0
IKZ4C	1540	50.3	0	0	0	0	0	0	0	IKZ4P	1540	15.3	0	0	0	0	0	0
IKZ4C	1560	38	0	0	0	0	0	0	0	IKZ4P	1560	22.8	0	0	0	0	0	0
IKZ4C	1580	27.8	0	0	0	0	0	0	0	IKZ4P	1580	32.2	0	0	0	0	0	0
IKZ4C	1600	19.6	0	0	0	0	0	0	0	IKZ4P	1600	43.7	0	0	0	0	0	0
IKZ4C	1620	13.3	0	0	0	0	0	0	0	IKZ4P	1620	57.1	0	0	0	0	0	0
IKZ4C	1640	8.7	0	0	0	0	0	0	0	IKZ4P	1640	72.2	0	0	0	0	0	0
IKZ4C	1660	5.5	0	0	0	0	0	0	0	IKZ4P	1660	88.6	0	0	0	0	0	0
IKZ4C	1680	3.3	0	0	0	0	0	0	0	IKZ4P	1680	106.1	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JUNE CALL	6.84	6.91
JUNE PUT	6.84	6.91
MEAN	6.84	6.91

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

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	6.76	6.94
JULY PUT	6.76	7.47
MEAN	6.76	7.21

Source: Bloomberg

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