

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	1,597.0	-11.50	1,609.5	1612.50	1596.50	5,611	40,559
JUL 24	1,601.5	-12.50	1,615.5	1616.00	1601.50	247	635
SEP 24	1,587.5	-11.50	1,600.0	1601.50	1587.50	187	1,549
DEC 24	1,595.0	-10.50	1,613.0	1613.00	1594.50	34	232

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jun-24 (8d 6/28/24); CSize 50; IKM4 1598.00																		
IKM4C	1360	236.8	0	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1370	226.8	0	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0
IKM4C	1380	216.8	0	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1390	206.8	0	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0
IKM4C	1400	196.9	0	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1410	186.9	0	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0
IKM4C	1420	176.9	0	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1430	166.9	0	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0
IKM4C	1440	156.9	0	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1450	146.9	0	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0
IKM4C	1460	136.9	0	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1470	126.9	0	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0
IKM4C	1480	116.9	0	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0
IKM4C	1490	106.9	0	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0
IKM4C	1500	96.9	0	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0
IKM4C	1510	86.9	0	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0
IKM4C	1520	76.9	0	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0
IKM4C	1530	67	0	0	0	0	0	0	0	IKM4P	1530	0.1	0	0	0	0	0	0
IKM4C	1540	57	0	0	0	0	0	0	0	IKM4P	1540	0.1	0	0	0	0	0	0
IKM4C	1550	47	0	0	0	0	0	0	0	IKM4P	1550	0.1	0	0	0	0	0	0
IKM4C	1560	37.2	0	0	0	0	0	0	0	IKM4P	1560	0.2	0	0	0	0	0	0
IKM4C	1570	27.8	0	0	0	0	0	0	0	IKM4P	1570	0.8	0	0	0	0	0	0
IKM4C	1580	19.2	0	0	0	0	0	0	0	IKM4P	1580	2.2	0	0	0	0	0	0
IKM4C	1590	12	0	0	0	0	20	0	20	IKM4P	1590	5	0	0	0	0	0	0
IKM4C	1600	6.6	0	0	0	0	60	0	60	IKM4P	1600	9.6	0	0	0	0	0	0
IKM4C	1610	3.1	0	0	0	0	87	0	87	IKM4P	1610	16.1	0	0	0	0	24	0
IKM4C	1620	1.3	0	0	0	0	75	0	75	IKM4P	1620	24.3	0	0	0	0	100	0
IKM4C	1630	0.4	0	0	0	0	44	0	44	IKM4P	1630	33.4	0	0	0	0	175	0
IKM4C	1640	0.1	0	0	0	0	0	0	0	IKM4P	1640	43.1	0	0	0	0	180	0
IKM4C	1650	0.1	0	0	0	0	0	0	0	IKM4P	1650	53	0	0	0	0	60	0
IKM4C	1660	0.1	0	0	0	0	0	0	0	IKM4P	1660	63	0	0	0	0	0	0
IKM4C	1670	0.1	0	0	0	0	0	0	0	IKM4P	1670	72.9	0	0	0	0	0	0
IKM4C	1680	0.1	0	0	0	0	0	0	0	IKM4P	1680	82.9	0	0	0	0	0	0
IKM4C	1690	0.1	0	0	0	0	0	0	0	IKM4P	1690	92.9	0	0	0	0	0	0
Jul-24 (41d 7/31/24); CSize 50; IKN4 1604.00																		
IKN4C	1540	62.7	0	0	0	0	0	0	0	IKN4P	1540	1.4	0	0	0	0	0	0
IKN4C	1550	53.7	0	0	0	0	0	0	0	IKN4P	1550	2.4	0	0	0	0	0	0
IKN4C	1560	45.1	0	0	0	0	0	0	0	IKN4P	1560	3.8	0	0	0	0	0	0
IKN4C	1570	37.2	0	0	0	0	0	0	0	IKN4P	1570	5.8	0	0	0	0	0	0
IKN4C	1580	29.9	0	0	0	0	0	0	0	IKN4P	1580	8.5	0	0	0	0	0	0
IKN4C	1590	26	0	0	0	0	20	20	20	IKN4P	1590	12.1	0	0	0	0	0	0
IKN4C	1600	18	0	0	0	0	40	40	40	IKN4P	1600	16.5	0	0	0	0	0	0
IKN4C	1610	13	0	0	0	0	24	4	4	IKN4P	1610	14.5	0	0	0	0	20	20
IKN4C	1620	9.7	0	0	0	0	0	0	0	IKN4P	1620	20.5	0	0	0	0	40	40
IKN4C	1630	6.8	0	0	0	0	0	0	0	IKN4P	1630	35.2	0	0	0	0	20	20
IKN4C	1640	4.6	0	0	0	0	0	0	0	IKN4P	1640	42.9	0	0	0	0	20	20
IKN4C	1650	3	0	0	0	0	0	0	0	IKN4P	1650	51.3	0	0	0	0	0	0
IKN4C	1660	1.9	0	0	0	0	0	0	0	IKN4P	1660	60.2	0	0	0	0	0	0
IKN4C	1670	1.2	0	0	0	0	0	0	0	IKN4P	1670	69.4	0	0	0	0	0	0
IKN4C	1680	0.7	0	0	0	0	0	0	0	IKN4P	1680	78.9	0	0	0	0	0	0
IKN4C	1690	0.4	0	0	0	0	0	0	0	IKN4P	1690	88.6	0	0	0	0	0	0
Sep-24 (102d 9/30/24); CSize 50; IKU4 1590.00																		
IKU4C	1440	146.4	0	0	0	0	0	0	0	IKU4P	1440	0.2	0	0	0	0	0	0
IKU4C	1460	126.9	0	0	0	0	0	0	0	IKU4P	1460	0.6	0	0	0	0	0	0
IKU4C	1480	107.9	0	0	0	0	0	0	0	IKU4P	1480	1.3	0	0	0	0	0	0
IKU4C	1500	89.5	0	0	0	0	0	0	0	IKU4P	1500	2.7	0	0	0	0	0	0
IKU4C	1520	72.1	0	0	0	0	0	0	0	IKU4P	1520	5.2	0	0	0	0	0	0
IKU4C	1540	56.2	0	0	0	0	0	0	0	IKU4P	1540	9.2	0	0	0	0	0	0
IKU4C	1560	42.2	0	0	0	0	0	0	0	IKU4P	1560	15	0	0	0	0	0	0
IKU4C	1580	30.5	0	0	0	0	0	0	0	IKU4P	1580	23	0	0	0	0	0	0
IKU4C	1600	21	0	0	0	0	0	0	0	IKU4P	1600	33.4	0	0	0	0	0	0
IKU4C	1620	13.8	0	0	0	0	0	0	0	IKU4P	1620	46	0	0	0	0	0	0
IKU4C	1640	8.7	0	0	0	0	0	0	0	IKU4P	1640	60.7	0	0	0	0	0	0
IKU4C	1660	5.2	0	0	0	0	0	0	0	IKU4P	1660	77	0	0	0	0	0	0
IKU4C	1680	2.9	0	0	0	0	0	0	0	IKU4P	1680	94.6	0	0	0	0	0	0
Dec-24 (194d 12/31/24); CSize 50; IKZ4 1596.50																		
IKZ4C	1500	100.1	0	0	0	0	0	0	0	IKZ4P	1500	6.7	0	0	0	0	0	0
IKZ4C	1520	84	0	0	0	0	0	0	0	IKZ4P	1520	10.3	0	0	0	0	0	0
IKZ4C	1540	69.2	0	0	0	0	0	0	0	IKZ4P	1540	15.2	0	0	0	0	0	0
IKZ4C	1560	55.9	0	0	0	0	0	0	0	IKZ4P	1560	21.5	0	0	0	0	0	0
IKZ4C	1580	44.2	0	0	0	0	0	0	0	IKZ4P	1580	29.5	0	0	0	0	0	0
IKZ4C	1600	34.2	0	0	0	0	0	0	0	IKZ4P	1600	39.1	0	0	0	0	0	0
IKZ4C	1620	25.8	0	0	0	0	0	0	0	IKZ4P	1620	50.4	0	0	0	0	0	0
IKZ4C	1640	19	0	0	0	0	0	0	0	IKZ4P	1640	63.3	0	0	0	0	0	0
IKZ4C	1660	13.7	0	0	0	0	0	0	0	IKZ4P	1660	77.6	0	0	0	0	0	0
IKZ4C	1680	9.6	0	0	0	0	0	0	0	IKZ4P	1680	93.2	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JUNE CALL	8.02	7.28
JUNE PUT	8.02	7.28
MEAN	8.02	7.28

	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	7.96	7.25
JULY PUT	7.46	7.23
MEAN	7.71	7.24

Source: Bloomberg

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