

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	1,618.5	2.00	1,618.0	1622.00	1616.00	8,195	44,434
JUL 24	1,623.0	2.50	1,622.5	1626.00	1620.00	204	359
SEP 24	1,608.0	1.50	1,610.0	1611.00	1605.50	60	1,430
DEC 24	1,615.0	2.00	1,615.0	1616.50	1612.50	19	221

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jun-24 (18d 6/28/24); CSize 50; IKM4 1618.50																		
IKM4C	1360	258	0	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1370	248.1	0	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0
IKM4C	1380	238.1	0	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1390	228.1	0	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0
IKM4C	1400	218.1	0	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1410	208.1	0	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0
IKM4C	1420	198.1	0	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1430	188.2	0	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0
IKM4C	1440	178.2	0	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1450	168.2	0	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0
IKM4C	1460	158.2	0	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1470	148.2	0	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0
IKM4C	1480	138.3	0	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0
IKM4C	1490	128.3	0	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0
IKM4C	1500	118.3	0	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0
IKM4C	1510	108.3	0	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0
IKM4C	1520	98.3	0	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0
IKM4C	1530	88.3	0	0	0	0	0	0	0	IKM4P	1530	0.1	0	0	0	0	0	0
IKM4C	1540	78.4	0	0	0	0	0	0	0	IKM4P	1540	0.1	0	0	0	0	0	0
IKM4C	1550	68.4	0	0	0	0	0	0	0	IKM4P	1550	0.1	0	0	0	0	0	0
IKM4C	1560	58.4	0	0	0	0	0	0	0	IKM4P	1560	0.1	0	0	0	0	0	0
IKM4C	1570	48.5	0	0	0	0	0	0	0	IKM4P	1570	0.1	0	0	0	0	0	0
IKM4C	1580	38.7	0	0	0	0	0	0	0	IKM4P	1580	0.3	0	0	0	0	0	0
IKM4C	1590	29.4	0	0	0	0	20	0	0	IKM4P	1590	0.9	0	0	0	0	0	0
IKM4C	1600	20.8	0	0	0	0	40	0	0	IKM4P	1600	2.3	0	0	0	0	0	0
IKM4C	1610	13.5	0	0	0	0	87	12	0	IKM4P	1610	5	0	0	0	0	24	0
IKM4C	1620	17	0	0	0	0	75	0	0	IKM4P	1620	9.4	0	0	0	0	100	0
IKM4C	1630	4.1	0	0	0	0	44	0	0	IKM4P	1630	15.6	0	0	0	0	175	0
IKM4C	1640	1.9	0	0	0	0	0	0	0	IKM4P	1640	23.3	0	0	0	0	180	0
IKM4C	1650	0.7	0	0	0	0	0	0	0	IKM4P	1650	32.2	0	0	0	0	60	0
IKM4C	1660	0.3	0	0	0	0	0	0	0	IKM4P	1660	41.7	0	0	0	0	0	0
IKM4C	1670	0.1	0	0	0	0	0	0	0	IKM4P	1670	51.5	0	0	0	0	0	0
IKM4C	1680	0.1	0	0	0	0	0	0	0	IKM4P	1680	61.4	0	0	0	0	0	0
IKM4C	1690	0.1	0	0	0	0	0	0	0	IKM4P	1690	71.4	0	0	0	0	0	0
Jul-24 (51d 7/31/24); CSize 50; IKN4 1623.00																		
IKN4C	1540	82.7	0	0	0	0	0	0	0	IKN4P	1540	0.1	0	0	0	0	0	0
IKN4C	1550	72.9	0	0	0	0	0	0	0	IKN4P	1550	0.2	0	0	0	0	0	0
IKN4C	1560	63.1	0	0	0	0	0	0	0	IKN4P	1560	0.4	0	0	0	0	0	0
IKN4C	1570	53.6	0	0	0	0	0	0	0	IKN4P	1570	0.9	0	0	0	0	0	0
IKN4C	1580	44.5	0	0	0	0	0	0	0	IKN4P	1580	1.7	0	0	0	0	0	0
IKN4C	1590	35.9	0	0	0	0	0	0	0	IKN4P	1590	3.1	0	0	0	0	0	0
IKN4C	1600	28.1	0	0	0	0	0	0	0	IKN4P	1600	5.2	0	0	0	0	0	0
IKN4C	1610	21.2	0	0	0	0	0	0	0	IKN4P	1610	8.3	0	0	0	0	0	0
IKN4C	1620	15.4	0	0	0	0	0	0	0	IKN4P	1620	12.4	0	0	0	0	0	0
IKN4C	1630	10.7	0	0	0	0	0	0	0	IKN4P	1630	17.6	0	0	0	0	0	0
IKN4C	1640	7.1	0	0	0	0	0	0	0	IKN4P	1640	24	0	0	0	0	0	0
IKN4C	1650	4.4	0	0	0	0	0	0	0	IKN4P	1650	31.3	0	0	0	0	0	0
IKN4C	1660	2.7	0	0	0	0	0	0	0	IKN4P	1660	39.5	0	0	0	0	0	0
IKN4C	1670	1.5	0	0	0	0	0	0	0	IKN4P	1670	48.3	0	0	0	0	0	0
IKN4C	1680	0.8	0	0	0	0	0	0	0	IKN4P	1680	57.5	0	0	0	0	0	0
IKN4C	1690	0.4	0	0	0	0	0	0	0	IKN4P	1690	67.1	0	0	0	0	0	0
Sep-24 (112d 9/30/24); CSize 50; IKU4 1608.00																		
IKU4C	1440	166.3	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	146.5	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1480	126.8	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1500	107.1	0	0	0	0	0	0	0	IKU4P	1500	0.2	0	0	0	0	0	0
IKU4C	1520	87.8	0	0	0	0	0	0	0	IKU4P	1520	0.7	0	0	0	0	0	0
IKU4C	1540	69.2	0	0	0	0	0	0	0	IKU4P	1540	1.9	0	0	0	0	0	0
IKU4C	1560	51.9	0	0	0	0	0	0	0	IKU4P	1560	4.4	0	0	0	0	0	0
IKU4C	1580	36.6	0	0	0	0	0	0	0	IKU4P	1580	8.9	0	0	0	0	0	0
IKU4C	1600	24.1	0	0	0	0	0	0	0	IKU4P	1600	16.1	0	0	0	0	0	0
IKU4C	1620	14.6	0	0	0	0	0	0	0	IKU4P	1620	26.5	0	0	0	0	0	0
IKU4C	1640	8.1	0	0	0	0	0	0	0	IKU4P	1640	39.8	0	0	0	0	0	0
IKU4C	1660	4.1	0	0	0	0	0	0	0	IKU4P	1660	55.6	0	0	0	0	0	0
IKU4C	1680	1.9	0	0	0	0	0	0	0	IKU4P	1680	73.2	0	0	0	0	0	0
Dec-24 (204d 12/31/24); CSize 50; IKZ4 1615.00																		
IKZ4C	1500	113.9	0	0	0	0	0	0	0	IKZ4P	1500	1	0	0	0	0	0	0
IKZ4C	1520	95.4	0	0	0	0	0	0	0	IKZ4P	1520	2.2	0	0	0	0	0	0
IKZ4C	1540	77.8	0	0	0	0	0	0	0	IKZ4P	1540	4.2	0	0	0	0	0	0
IKZ4C	1560	61.5	0	0	0	0	0	0	0	IKZ4P	1560	7.5	0	0	0	0	0	0
IKZ4C	1580	47	0	0	0	0	0	0	0	IKZ4P	1580	12.6	0	0	0	0	0	0
IKZ4C	1600	34.5	0	0	0	0	0	0	0	IKZ4P	1600	19.7	0	0	0	0	0	0
IKZ4C	1620	24.2	0	0	0	0	0	0	0	IKZ4P	1620	29.1	0	0	0	0	0	0
IKZ4C	1640	16.3	0	0	0	0	0	0	0	IKZ4P	1640	40.8	0	0	0	0	0	0
IKZ4C	1660	10.4	0	0	0	0	0	0	0	IKZ4P	1660	54.6	0	0	0	0	0	0
IKZ4C	1680	6.4	0	0	0	0	0	0	0	IKZ4P	1680	70.2	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JUNE CALL	10.59	6.55
JUNE PUT	5.58	-14.81
MEAN	8.09	6.55

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	5.60	6.55
JULY PUT	5.58	-14.81
MEAN	5.59	6.55

Source: Bloomberg

	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

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