

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	1,596.5	14.50	1,581.5	1598.00	1581.50	10,838	38,282
AUG 24	1,596.5	-	-	-	-	-	-
SEP 24	1,583.5	-15.50	1,569.5	1583.50	1569.00	260	1,839
DEC 24	1,589.0	-13.50	1,575.5	1589.00	1575.50	113	549

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jul-24 (30d 7/31/24); CSize 50; IKN4 1596.50																		
IKN4C	1520	76.6	0	0	0	0	0	0	0	IKN4P	1520	0.3	0	0	0	0	0	0
IKN4C	1530	66.9	0	0	0	0	0	0	0	IKN4P	1530	0.6	0	0	0	0	0	0
IKN4C	1540	57.4	0	0	0	0	0	0	0	IKN4P	1540	1.1	0	0	0	0	0	0
IKN4C	1550	48.3	0	0	0	0	0	0	0	IKN4P	1550	2	0	0	0	0	0	0
IKN4C	1560	39.7	0	0	0	0	0	0	0	IKN4P	1560	3.3	0	0	0	0	0	0
IKN4C	1570	31.8	0	0	0	0	20	0	0	IKN4P	1570	5.4	0	0	0	0	0	0
IKN4C	1580	24.7	0	0	0	0	120	0	0	IKN4P	1580	8.3	0	0	0	0	0	0
IKN4C	1590	18.6	0	0	0	0	120	0	0	IKN4P	1590	12	0	0	0	0	44	24
IKN4C	1600	13.5	0	0	0	0	84	0	0	IKN4P	1600	17	0	0	0	0	120	60
IKN4C	1610	9.5	0	0	0	0	44	0	0	IKN4P	1610	23	0	0	0	0	200	60
IKN4C	1620	6.4	0	0	0	0	0	0	0	IKN4P	1620	29.8	0	0	0	0	100	0
IKN4C	1630	4.1	0	0	0	0	0	0	0	IKN4P	1630	37.5	0	0	0	0	20	0
IKN4C	1640	2.5	0	0	0	0	0	0	0	IKN4P	1640	45.9	0	0	0	0	20	0
IKN4C	1650	1.5	0	0	0	0	0	0	0	IKN4P	1650	54.8	0	0	0	0	0	0
IKN4C	1660	0.8	0	0	0	0	0	0	0	IKN4P	1660	64.2	0	0	0	0	0	0
IKN4C	1670	0.5	0	0	0	0	0	0	0	IKN4P	1670	73.7	0	0	0	0	0	0
IKN4C	1680	0.2	0	0	0	0	0	0	0	IKN4P	1680	83.5	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	0	IKN4P	1690	93.3	0	0	0	0	0	0
Aug-24 (60d 8/30/24); CSize 50; IKQ4 1596.50																		
IKQ4C	1540	0	0	0	0	0	0	0	0	IKQ4P	1540	0	0	0	0	0	0	0
IKQ4C	1550	0	0	0	0	0	0	0	0	IKQ4P	1550	0	0	0	0	0	0	0
IKQ4C	1560	0	0	0	0	0	0	0	0	IKQ4P	1560	0	0	0	0	0	0	0
IKQ4C	1570	0	0	0	0	0	0	0	0	IKQ4P	1570	0	0	0	0	0	0	0
IKQ4C	1580	0	0	0	0	0	0	0	0	IKQ4P	1580	0	0	0	0	0	0	0
IKQ4C	1590	0	0	0	0	0	0	0	0	IKQ4P	1590	0	0	0	0	0	0	0
IKQ4C	1600	0	0	0	0	0	0	0	0	IKQ4P	1600	0	0	0	0	0	0	0
IKQ4C	1610	0	0	0	0	0	0	0	0	IKQ4P	1610	0	0	0	0	0	0	0
IKQ4C	1620	0	0	0	0	0	0	0	0	IKQ4P	1620	0	0	0	0	0	0	0
IKQ4C	1630	0	0	0	0	0	0	0	0	IKQ4P	1630	0	0	0	0	0	0	0
IKQ4C	1640	0	0	0	0	0	0	0	0	IKQ4P	1640	0	0	0	0	0	0	0
IKQ4C	1650	0	0	0	0	0	0	0	0	IKQ4P	1650	0	0	0	0	0	0	0
IKQ4C	1660	0	0	0	0	0	0	0	0	IKQ4P	1660	0	0	0	0	0	0	0
Sep-24 (91d 9/30/24); CSize 50; IKU4 1583.50																		
IKU4C	1440	142.5	0	0	0	0	0	0	0	IKU4P	1440	0.2	0	0	0	0	0	0
IKU4C	1460	123	0	0	0	0	0	0	0	IKU4P	1460	0.5	0	0	0	0	0	0
IKU4C	1480	103.8	0	0	0	0	0	0	0	IKU4P	1480	1.2	0	0	0	0	0	0
IKU4C	1500	85.4	0	0	0	0	0	0	0	IKU4P	1500	2.6	0	0	0	0	0	0
IKU4C	1520	68	0	0	0	0	0	0	0	IKU4P	1520	5	0	0	0	0	0	0
IKU4C	1540	52.2	0	0	0	0	0	0	0	IKU4P	1540	9.1	0	0	0	0	0	0
IKU4C	1560	38.5	0	0	0	0	0	0	0	IKU4P	1560	15.1	0	0	0	0	0	0
IKU4C	1580	27	0	0	0	0	0	0	0	IKU4P	1580	23.6	0	0	0	0	0	0
IKU4C	1600	18.1	0	0	0	0	0	0	0	IKU4P	1600	34.4	0	0	0	0	0	0
IKU4C	1620	11.4	0	0	0	0	0	0	0	IKU4P	1620	47.6	0	0	0	0	0	0
IKU4C	1640	6.9	0	0	0	0	0	0	0	IKU4P	1640	62.9	0	0	0	0	0	0
IKU4C	1660	3.9	0	0	0	0	0	0	0	IKU4P	1660	79.8	0	0	0	0	0	0
IKU4C	1680	2.1	0	0	0	0	0	0	0	IKU4P	1680	97.8	0	0	0	0	0	0
Dec-24 (183d 12/31/24); CSize 50; IKZ4 1589.00																		
IKZ4C	1500	94.5	0	0	0	0	0	0	0	IKZ4P	1500	7	0	0	0	0	0	0
IKZ4C	1520	78.6	0	0	0	0	0	0	0	IKZ4P	1520	10.8	0	0	0	0	0	0
IKZ4C	1540	64.1	0	0	0	0	0	0	0	IKZ4P	1540	15.9	0	0	0	0	0	0
IKZ4C	1560	51.2	0	0	0	0	0	0	0	IKZ4P	1560	22.6	0	0	0	0	0	0
IKZ4C	1580	39.9	0	0	0	0	0	0	0	IKZ4P	1580	31	0	0	0	0	0	0
IKZ4C	1600	30.4	0	0	0	0	0	0	0	IKZ4P	1600	41.2	0	0	0	0	0	0
IKZ4C	1620	22.5	0	0	0	0	0	0	0	IKZ4P	1620	53	0	0	0	0	0	0
IKZ4C	1640	16.3	0	0	0	0	0	0	0	IKZ4P	1640	66.5	0	0	0	0	0	0
IKZ4C	1660	11.5	0	0	0	0	0	0	0	IKZ4P	1660	81.3	0	0	0	0	0	0
IKZ4C	1680	7.9	0	0	0	0	0	0	0	IKZ4P	1680	97.4	0	0	0	0	0	0

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

Implied volatility for ATM	Previous day	1D%CHG
AUGUST CALL	7.94	6.76
AUGUST PUT	7.92	6.76
MEAN	7.93	6.76

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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