

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	1,602.0	5.50	1,594.5	1602.00	1590.50	6,989	38,256
AUG 24	1,604.0	7.50	1,594.0	1604.00	1591.00	716	441
SEP 24	1,588.0	4.50	1,583.0	1588.00	1576.50	261	1,921
DEC 24	1,595.0	6.00	1,586.0	1595.00	1583.00	80	560

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jul-24 (29d 7/31/24); CSize 50; IKN4 1602.00																		
IKN4C	1520	81.9	0	0	0	0	0	0	0	IKN4P	1520	0.1	0	0	0	0	0	0
IKN4C	1530	72	0	0	0	0	0	0	0	IKN4P	1530	0.2	0	0	0	0	0	0
IKN4C	1540	62.2	0	0	0	0	0	0	0	IKN4P	1540	0.4	0	0	0	0	0	0
IKN4C	1550	52.7	0	0	0	0	0	0	0	IKN4P	1550	0.9	0	0	0	0	0	0
IKN4C	1560	43.6	0	0	0	0	0	0	0	IKN4P	1560	1.7	0	0	0	0	0	0
IKN4C	1570	35	0	0	0	0	20	0	0	IKN4P	1570	3	0	0	0	0	0	0
IKN4C	1580	27.1	0	0	0	0	120	0	0	IKN4P	1580	5.2	0	0	0	0	0	0
IKN4C	1590	20.3	0	0	0	0	120	0	0	IKN4P	1590	8.3	0	0	0	0	44	24
IKN4C	1600	14.5	0	0	0	0	84	0	0	IKN4P	1600	12.5	0	0	0	0	140	20
IKN4C	1610	9.9	0	0	0	0	44	0	0	IKN4P	1610	18	0	0	0	0	220	20
IKN4C	1620	6.4	0	0	0	0	0	0	0	IKN4P	1620	25	0	0	0	0	120	20
IKN4C	1630	4	0	0	0	0	0	0	0	IKN4P	1630	31.9	0	0	0	0	20	0
IKN4C	1640	2.3	0	0	0	0	0	0	0	IKN4P	1640	40.2	0	0	0	0	20	0
IKN4C	1650	1.3	0	0	0	0	0	0	0	IKN4P	1650	49.1	0	0	0	0	0	0
IKN4C	1660	0.7	0	0	0	0	0	0	0	IKN4P	1660	58.5	0	0	0	0	0	0
IKN4C	1670	0.3	0	0	0	0	0	0	0	IKN4P	1670	68.1	0	0	0	0	0	0
IKN4C	1680	0.2	0	0	0	0	0	0	0	IKN4P	1680	77.9	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	0	IKN4P	1690	87.8	0	0	0	0	0	0
Aug-24 (69d 8/30/24); CSize 50; IKQ4 1604.00																		
IKQ4C	1540	65.5	0	0	0	0	0	0	0	IKQ4P	1540	1.9	0	0	0	0	0	0
IKQ4C	1550	56.7	0	0	0	0	0	0	0	IKQ4P	1550	3	0	0	0	0	0	0
IKQ4C	1560	48.2	0	0	0	0	0	0	0	IKQ4P	1560	4.5	0	0	0	0	0	0
IKQ4C	1570	40.4	0	0	0	0	0	0	0	IKQ4P	1570	6.6	0	0	0	0	0	0
IKQ4C	1580	33.2	0	0	0	0	0	0	0	IKQ4P	1580	9.3	0	0	0	0	0	0
IKQ4C	1590	26.7	0	0	0	0	0	0	0	IKQ4P	1590	12.8	0	0	0	0	0	0
IKQ4C	1600	21.1	0	0	0	0	0	0	0	IKQ4P	1600	17.1	0	0	0	0	0	0
IKQ4C	1610	16.2	0	0	0	0	0	0	0	IKQ4P	1610	22.2	0	0	0	0	0	0
IKQ4C	1620	12.2	0	0	0	0	0	0	0	IKQ4P	1620	28.1	0	0	0	0	0	0
IKQ4C	1630	9	0	0	0	0	0	0	0	IKQ4P	1630	34.8	0	0	0	0	0	0
IKQ4C	1640	6.4	0	0	0	0	0	0	0	IKQ4P	1640	42.2	0	0	0	0	0	0
IKQ4C	1650	4.5	0	0	0	0	0	0	0	IKQ4P	1650	50.2	0	0	0	0	0	0
IKQ4C	1660	3	0	0	0	0	0	0	0	IKQ4P	1660	58.7	0	0	0	0	0	0
Sep-24 (90d 9/30/24); CSize 50; IKU4 1588.00																		
IKU4C	1440	146.9	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	127.2	0	0	0	0	0	0	0	IKU4P	1460	0.2	0	0	0	0	0	0
IKU4C	1480	107.7	0	0	0	0	0	0	0	IKU4P	1480	0.6	0	0	0	0	0	0
IKU4C	1500	88.8	0	0	0	0	0	0	0	IKU4P	1500	1.5	0	0	0	0	0	0
IKU4C	1520	70.7	0	0	0	0	0	0	0	IKU4P	1520	3.3	0	0	0	0	0	0
IKU4C	1540	54.1	0	0	0	0	0	0	0	IKU4P	1540	6.5	0	0	0	0	0	0
IKU4C	1560	39.5	0	0	0	0	0	0	0	IKU4P	1560	11.7	0	0	0	0	0	0
IKU4C	1580	27.3	0	0	0	0	0	0	0	IKU4P	1580	19.4	0	0	0	0	0	0
IKU4C	1600	17.8	0	0	0	0	0	0	0	IKU4P	1600	29.7	0	0	0	0	0	0
IKU4C	1620	10.9	0	0	0	0	0	0	0	IKU4P	1620	42.6	0	0	0	0	0	0
IKU4C	1640	6.2	0	0	0	0	0	0	0	IKU4P	1640	57.8	0	0	0	0	0	0
IKU4C	1660	3.3	0	0	0	0	0	0	0	IKU4P	1660	74.7	0	0	0	0	0	0
IKU4C	1680	1.6	0	0	0	0	0	0	0	IKU4P	1680	92.9	0	0	0	0	0	0
Dec-24 (182d 12/31/24); CSize 50; IKZ4 1595.00																		
IKZ4C	1500	98.2	0	0	0	0	0	0	0	IKZ4P	1500	4.7	0	0	0	0	0	0
IKZ4C	1520	81.5	0	0	0	0	0	0	0	IKZ4P	1520	7.7	0	0	0	0	0	0
IKZ4C	1540	66.2	0	0	0	0	0	0	0	IKZ4P	1540	12.1	0	0	0	0	0	0
IKZ4C	1560	52.4	0	0	0	0	0	0	0	IKZ4P	1560	18	0	0	0	0	0	0
IKZ4C	1580	40.5	0	0	0	0	0	0	0	IKZ4P	1580	25.7	0	0	0	0	0	0
IKZ4C	1600	30.4	0	0	0	0	0	0	0	IKZ4P	1600	35.3	0	0	0	0	0	0
IKZ4C	1620	22.1	0	0	0	0	0	0	0	IKZ4P	1620	46.7	0	0	0	0	0	0
IKZ4C	1640	15.6	0	0	0	0	0	0	0	IKZ4P	1640	59.9	0	0	0	0	0	0
IKZ4C	1660	10.7	0	0	0	0	0	0	0	IKZ4P	1660	74.7	0	0	0	0	0	0
IKZ4C	1680	7.1	0	0	0	0	0	0	0	IKZ4P	1680	90.7	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	7.38	6.84	7.89
JULY PUT	7.39	6.84	8.04
MEAN	7.39	6.84	7.97

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	7.38	7.94	-7.05
AUGUST PUT	7.38	7.92	-6.82
MEAN	7.38	7.93	-6.94

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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