

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	1,640.0	10.50	1,630.0	1641.50	1629.00	6,192	40,422
AUG 24	1,643.5	11.50	1,632.0	1644.00	1632.00	437	2,971
SEP 24	1,627.5	11.50	1,618.0	1627.50	1618.00	480	2,060
DEC 24	1,634.0	10.50	1,627.0	1634.50	1625.50	389	603

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jul-24 (13d 7/31/24); CSize 50; IKN4 1640.50																		
IKN4C	1520	119.9	0	0	0	0	0	0	0	IKN4P	1520	0.1	0	0	0	0	0	0
IKN4C	1530	109.9	0	0	0	0	0	0	0	IKN4P	1530	0.1	0	0	0	0	0	0
IKN4C	1540	99.9	0	0	0	0	0	0	0	IKN4P	1540	0.1	0	0	0	0	0	0
IKN4C	1550	89.9	0	0	0	0	0	0	0	IKN4P	1550	0.1	0	0	0	0	0	0
IKN4C	1560	79.9	0	0	0	0	0	0	0	IKN4P	1560	0.1	0	0	0	0	0	0
IKN4C	1570	69.9	0	0	0	0	20	0	0	IKN4P	1570	0.1	0	0	0	0	0	0
IKN4C	1580	59.9	0	0	0	0	140	0	0	IKN4P	1580	0.1	0	0	0	0	0	0
IKN4C	1590	50	0	0	0	0	142	2	0	IKN4P	1590	0.1	0	0	0	0	44	0
IKN4C	1600	40.2	0	0	0	0	84	0	0	IKN4P	1600	0.2	0	0	0	0	140	0
IKN4C	1610	30.7	0	0	0	0	84	0	0	IKN4P	1610	0.7	0	0	0	0	240	0
IKN4C	1620	21.9	0	0	0	0	0	0	0	IKN4P	1620	2	0	0	0	0	180	0
IKN4C	1630	14.4	0	0	0	0	0	0	0	IKN4P	1630	4.4	0	0	0	0	224	0
IKN4C	1640	8.5	0	0	0	0	0	0	0	IKN4P	1640	8.5	0	0	0	0	140	0
IKN4C	1650	4.4	0	0	0	0	0	0	0	IKN4P	1650	14.4	0	0	0	0	0	0
IKN4C	1660	2	0	0	0	0	0	0	0	IKN4P	1660	22	0	0	0	0	0	0
IKN4C	1670	0.8	0	0	0	0	0	0	0	IKN4P	1670	30.8	0	0	0	0	0	0
IKN4C	1680	0.3	0	0	0	0	0	0	0	IKN4P	1680	40.2	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	0	IKN4P	1690	50	0	0	0	0	0	0
IKN4C	1700	0	0	0	0	0	0	0	0	IKN4P	1700	0	0	0	0	0	0	0
Aug-24 (43d 8/30/24); CSize 50; IKQ4 1644.00																		
IKQ4C	1540	103.1	0	0	0	0	0	0	0	IKQ4P	1540	0.1	0	0	0	0	0	0
IKQ4C	1550	93.2	0	0	0	0	0	0	0	IKQ4P	1550	0.1	0	0	0	0	0	0
IKQ4C	1560	83.3	0	0	0	0	0	0	0	IKQ4P	1560	0.2	0	0	0	0	0	0
IKQ4C	1570	73.5	0	0	0	0	0	0	0	IKQ4P	1570	0.3	0	0	0	0	0	0
IKQ4C	1580	63.9	0	0	0	0	0	0	0	IKQ4P	1580	0.7	0	0	0	0	0	0
IKQ4C	1590	54.5	0	0	0	0	0	0	0	IKQ4P	1590	1.2	0	0	0	0	0	0
IKQ4C	1600	45.6	0	0	0	0	0	0	0	IKQ4P	1600	2.2	0	0	0	0	0	0
IKQ4C	1610	37.1	0	0	0	0	30	30	0	IKQ4P	1610	3.8	0	0	0	0	0	0
IKQ4C	1620	29.4	0	0	0	0	30	30	0	IKQ4P	1620	6	0	0	0	0	10	0
IKQ4C	1630	22.6	0	0	0	0	30	30	0	IKQ4P	1630	9.2	0	0	0	0	40	40
IKQ4C	1640	16.8	0	0	0	0	10	10	0	IKQ4P	1640	14	0	0	0	0	191	91
IKQ4C	1650	12	0	0	0	0	0	0	0	IKQ4P	1650	19.5	0	0	0	0	160	100
IKQ4C	1660	8.3	0	0	0	0	0	0	0	IKQ4P	1660	25.5	0	0	0	0	100	100
IKQ4C	1670	5.5	0	0	0	0	0	0	0	IKQ4P	1670	31.9	0	0	0	0	0	0
IKQ4C	1680	3.5	0	0	0	0	0	0	0	IKQ4P	1680	39.8	0	0	0	0	0	0
IKQ4C	1690	2.1	0	0	0	0	0	0	0	IKQ4P	1690	48.4	0	0	0	0	0	0
IKQ4C	1700	1.2	0	0	0	0	0	0	0	IKQ4P	1700	57.5	0	0	0	0	0	0
Sep-24 (74d 9/30/24); CSize 50; IKU4 1626.00																		
IKU4C	1440	186.3	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	166.4	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1480	146.5	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1500	126.7	0	0	0	0	0	0	0	IKU4P	1500	0.1	0	0	0	0	0	0
IKU4C	1520	107	0	0	0	0	0	0	0	IKU4P	1520	0.2	0	0	0	0	0	0
IKU4C	1540	87.5	0	0	0	0	0	0	0	IKU4P	1540	0.6	0	0	0	0	0	0
IKU4C	1560	68.8	0	0	0	0	0	0	0	IKU4P	1560	1.7	0	0	0	0	0	0
IKU4C	1580	51.3	0	0	0	0	0	0	0	IKU4P	1580	4.1	0	0	0	0	0	0
IKU4C	1600	35.9	0	0	0	0	0	0	0	IKU4P	1600	8.6	0	0	0	0	0	0
IKU4C	1620	23.3	0	0	0	0	0	0	0	IKU4P	1620	15.8	0	0	0	0	0	0
IKU4C	1640	13.9	0	0	0	0	0	0	0	IKU4P	1640	26.3	0	0	0	0	0	0
IKU4C	1660	7.5	0	0	0	0	0	0	0	IKU4P	1660	39.8	0	0	0	0	0	0
IKU4C	1680	3.7	0	0	0	0	0	0	0	IKU4P	1680	55.8	0	0	0	0	0	0
Dec-24 (166d 12/31/24); CSize 50; IKZ4 1634.00																		
IKZ4C	1500	132.8	0	0	0	0	0	0	0	IKZ4P	1500	0.7	0	0	0	0	0	0
IKZ4C	1520	113.9	0	0	0	0	0	0	0	IKZ4P	1520	1.6	0	0	0	0	0	0
IKZ4C	1540	95.7	0	0	0	0	0	0	0	IKZ4P	1540	3	0	0	0	0	0	0
IKZ4C	1560	78.4	0	0	0	0	0	0	0	IKZ4P	1560	5.5	0	0	0	0	0	0
IKZ4C	1580	62.5	0	0	0	0	0	0	0	IKZ4P	1580	9.3	0	0	0	0	0	0
IKZ4C	1600	48.3	0	0	0	0	0	0	0	IKZ4P	1600	14.8	0	0	0	0	0	0
IKZ4C	1620	36.1	0	0	0	0	0	0	0	IKZ4P	1620	22.3	0	0	0	0	0	0
IKZ4C	1640	26	0	0	0	0	0	0	0	IKZ4P	1640	31.9	0	0	0	0	0	0
IKZ4C	1660	18	0	0	0	0	0	0	0	IKZ4P	1660	43.6	0	0	0	0	0	0
IKZ4C	1680	11.9	0	0	0	0	0	0	0	IKZ4P	1680	57.3	0	0	0	0	0	0
IKZ4C	1700	0	0	0	0	0	0	0	0	IKZ4P	1700	0	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
JULY CALL	6.64	6.42	3.43
JULY PUT	6.64	6.42	3.43
MEAN	6.64	6.42	3.43

Implied volatility for ATM	Previous day	1D%CHG	
AUGUST CALL	6.62	6.82	-2.93
AUGUST PUT	6.97	6.73	3.57
MEAN	6.80	6.78	0.30

	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

Source: Bloomberg

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