

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	1,639.0	-1.00	1,638.5	1644.00	1632.50	5,288	40,862
AUG 24	1,642.0	-1.50	1,643.0	1646.50	1636.00	205	2,953
SEP 24	1,626.0	-1.50	1,625.0	1629.50	1619.00	287	2,118
DEC 24	1,631.5	-2.50	1,633.0	1636.00	1628.00	85	598

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jul-24 (12d 7/31/24); CSize 50; IKN4 1635.00																		
IKN4C	1520	118.9	0	0	0	0	0	0	0	IKN4P	1520	0.1	0	0	0	0	0	0
IKN4C	1530	108.9	0	0	0	0	0	0	0	IKN4P	1530	0.1	0	0	0	0	0	0
IKN4C	1540	98.9	0	0	0	0	0	0	0	IKN4P	1540	0.1	0	0	0	0	0	0
IKN4C	1550	88.9	0	0	0	0	0	0	0	IKN4P	1550	0.1	0	0	0	0	0	0
IKN4C	1560	78.9	0	0	0	0	0	0	0	IKN4P	1560	0.1	0	0	0	0	0	0
IKN4C	1570	68.9	0	0	0	0	20	0	0	IKN4P	1570	0.1	0	0	0	0	0	0
IKN4C	1580	59	0	0	0	0	140	0	0	IKN4P	1580	0.1	0	0	0	0	0	0
IKN4C	1590	49	0	0	0	0	142	2	0	IKN4P	1590	0.1	0	0	0	0	44	0
IKN4C	1600	39.2	0	0	0	0	84	0	0	IKN4P	1600	0.3	0	0	0	0	140	0
IKN4C	1610	29.8	0	0	0	0	84	0	0	IKN4P	1610	0.9	0	0	0	0	240	0
IKN4C	1620	21.2	0	0	0	0	0	0	0	IKN4P	1620	2.2	0	0	0	0	180	0
IKN4C	1630	13.8	0	0	0	0	0	0	0	IKN4P	1630	4.8	0	0	0	0	224	0
IKN4C	1640	8.1	0	0	0	0	0	0	0	IKN4P	1640	9.1	0	0	0	0	140	0
IKN4C	1650	4.2	0	0	0	0	0	0	0	IKN4P	1650	15.2	0	0	0	0	0	0
IKN4C	1660	1.9	0	0	0	0	0	0	0	IKN4P	1660	22.9	0	0	0	0	0	0
IKN4C	1670	0.8	0	0	0	0	0	0	0	IKN4P	1670	31.7	0	0	0	0	0	0
IKN4C	1680	0.3	0	0	0	0	0	0	0	IKN4P	1680	41.2	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	0	IKN4P	1690	51	0	0	0	0	0	0
IKN4C	1700	0.1	0	0	0	0	0	0	0	IKN4P	1700	61	0	0	0	0	0	0
Aug-24 (42d 8/30/24); CSize 50; IKQ4 1639.00																		
IKQ4C	1540	101.7	0	0	0	0	0	0	0	IKQ4P	1540	0.1	0	0	0	0	0	0
IKQ4C	1550	91.8	0	0	0	0	0	0	0	IKQ4P	1550	0.1	0	0	0	0	0	0
IKQ4C	1560	81.9	0	0	0	0	0	0	0	IKQ4P	1560	0.2	0	0	0	0	0	0
IKQ4C	1570	72.2	0	0	0	0	0	0	0	IKQ4P	1570	0.5	0	0	0	0	0	0
IKQ4C	1580	62.7	0	0	0	0	0	0	0	IKQ4P	1580	0.9	0	0	0	0	0	0
IKQ4C	1590	53.4	0	0	0	0	0	0	0	IKQ4P	1590	1.6	0	0	0	0	0	0
IKQ4C	1600	44.6	0	0	0	0	0	0	0	IKQ4P	1600	2.8	0	0	0	0	0	0
IKQ4C	1610	36.4	0	0	0	0	30	0	0	IKQ4P	1610	4.5	0	0	0	0	0	0
IKQ4C	1620	27.5	0	0	0	0	50	20	0	IKQ4P	1620	7	0	0	0	0	10	0
IKQ4C	1630	21	0	0	0	0	50	20	0	IKQ4P	1630	10.4	0	0	0	0	40	0
IKQ4C	1640	16.7	0	0	0	0	10	0	0	IKQ4P	1640	14.7	0	0	0	0	191	91
IKQ4C	1650	12	0	0	0	0	0	0	0	IKQ4P	1650	20	0	0	0	0	220	60
IKQ4C	1660	8.4	0	0	0	0	0	0	0	IKQ4P	1660	26.5	0	0	0	0	120	20
IKQ4C	1670	5.6	0	0	0	0	0	0	0	IKQ4P	1670	33.5	0	0	0	0	0	0
IKQ4C	1680	3.6	0	0	0	0	0	0	0	IKQ4P	1680	41.5	0	0	0	0	0	0
IKQ4C	1690	2.2	0	0	0	0	0	0	0	IKQ4P	1690	50.1	0	0	0	0	0	0
IKQ4C	1700	1.3	0	0	0	0	0	0	0	IKQ4P	1700	59.1	0	0	0	0	0	0
Sep-24 (73d 9/30/24); CSize 50; IKU4 1622.00																		
IKU4C	1440	184.8	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	164.9	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1480	145.1	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1500	125.3	0	0	0	0	0	0	0	IKU4P	1500	0.1	0	0	0	0	0	0
IKU4C	1520	105.6	0	0	0	0	0	0	0	IKU4P	1520	0.3	0	0	0	0	0	0
IKU4C	1540	86.3	0	0	0	0	0	0	0	IKU4P	1540	0.9	0	0	0	0	0	0
IKU4C	1560	67.8	0	0	0	0	0	0	0	IKU4P	1560	2.2	0	0	0	0	0	0
IKU4C	1580	50.6	0	0	0	0	0	0	0	IKU4P	1580	4.9	0	0	0	0	0	0
IKU4C	1600	35.6	0	0	0	0	0	0	0	IKU4P	1600	9.8	0	0	0	0	0	0
IKU4C	1620	23.4	0	0	0	0	0	0	0	IKU4P	1620	17.4	0	0	0	0	0	0
IKU4C	1640	14.2	0	0	0	0	0	0	0	IKU4P	1640	28.1	0	0	0	0	0	0
IKU4C	1660	7.9	0	0	0	0	0	0	0	IKU4P	1660	41.7	0	0	0	0	0	0
IKU4C	1680	4	0	0	0	0	0	0	0	IKU4P	1680	57.7	0	0	0	0	0	0
Dec-24 (165d 12/31/24); CSize 50; IKZ4 1630.00																		
IKZ4C	1500	130.7	0	0	0	0	0	0	0	IKZ4P	1500	1.1	0	0	0	0	0	0
IKZ4C	1520	112	0	0	0	0	0	0	0	IKZ4P	1520	2.1	0	0	0	0	0	0
IKZ4C	1540	94.1	0	0	0	0	0	0	0	IKZ4P	1540	3.9	0	0	0	0	0	0
IKZ4C	1560	77.2	0	0	0	0	0	0	0	IKZ4P	1560	6.8	0	0	0	0	0	0
IKZ4C	1580	61.8	0	0	0	0	0	0	0	IKZ4P	1580	11	0	0	0	0	0	0
IKZ4C	1600	48	0	0	0	0	0	0	0	IKZ4P	1600	16.9	0	0	0	0	0	0
IKZ4C	1620	36.1	0	0	0	0	0	0	0	IKZ4P	1620	24.8	0	0	0	0	0	0
IKZ4C	1640	26.3	0	0	0	0	0	0	0	IKZ4P	1640	34.7	0	0	0	0	0	0
IKZ4C	1660	18.5	0	0	0	0	0	0	0	IKZ4P	1660	46.6	0	0	0	0	0	0
IKZ4C	1680	12.5	0	0	0	0	0	0	0	IKZ4P	1680	60.3	0	0	0	0	0	0
IKZ4C	1700	8.2	0	0	0	0	0	0	0	IKZ4P	1700	75.7	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
JULY CALL	6.97	6.64	4.97
JULY PUT	6.97	6.64	4.97
MEAN	6.97	6.64	4.97

Implied volatility for ATM	Previous day	1D%CHG	
AUGUST CALL	7.00	6.62	5.74
AUGUST PUT	7.00	6.97	0.43
MEAN	7.00	6.80	3.02

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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