

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	1,640.0	1.00	1,638.0	1642.00	1631.50	4,610	41,173
AUG 24	1,643.0	1.00	1,642.0	1644.50	1635.00	241	2,999
SEP 24	1,626.5	0.50	1,625.5	1628.00	1619.00	187	2,098
DEC 24	1,634.0	2.50	1,630.0	1635.00	1626.50	17	601

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jul-24 (9d 7/31/24); CSize 50; IKN4 1640.00																		
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	60	0	0	0	0	140	0	140	IKN4P	1580	0.1	0	0	0	0	0	0
IKN4C	1590	50	0	0	0	0	142	0	142	IKN4P	1590	0.1	0	0	0	0	44	0
IKN4C	1600	40.2	0	0	0	0	84	0	84	IKN4P	1600	0.2	0	0	0	0	140	0
IKN4C	1610	30.6	0	0	0	0	84	0	84	IKN4P	1610	0.7	0	0	0	0	240	0
IKN4C	1620	21.8	0	0	0	0	0	0	0	IKN4P	1620	1.8	0	0	0	0	180	0
IKN4C	1630	14.2	0	0	0	0	0	0	0	IKN4P	1630	4.2	0	0	0	0	224	0
IKN4C	1640	8.3	0	0	0	0	0	0	0	IKN4P	1640	8.3	0	0	0	0	140	0
IKN4C	1650	4.2	0	0	0	0	0	0	0	IKN4P	1650	14.2	0	0	0	0	0	0
IKN4C	1660	1.9	0	0	0	0	0	0	0	IKN4P	1660	21.9	0	0	0	0	0	0
IKN4C	1670	0.7	0	0	0	0	0	0	0	IKN4P	1670	30.7	0	0	0	0	0	0
IKN4C	1680	0.2	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	0.1	0	0	0	0	0	0	0	IKN4P	1700	60	0	0	0	0	0	0
Aug-24 (39d 8/30/24); CSize 50; IKQ4 1643.00																		
IKQ4C	1540	102.7	0	0	0	0	0	0	0	IKQ4P	1540	0.1	0	0	0	0	0	0
IKQ4C	1550	92.7	0	0	0	0	0	0	0	IKQ4P	1550	0.1	0	0	0	0	0	0
IKQ4C	1560	82.9	0	0	0	0	0	0	0	IKQ4P	1560	0.2	0	0	0	0	0	0
IKQ4C	1570	73.1	0	0	0	0	0	0	0	IKQ4P	1570	0.4	0	0	0	0	0	0
IKQ4C	1580	63.6	0	0	0	0	0	0	0	IKQ4P	1580	0.8	0	0	0	0	0	0
IKQ4C	1590	54.3	0	0	0	0	0	0	0	IKQ4P	1590	1.5	0	0	0	0	0	0
IKQ4C	1600	45.4	0	0	0	0	0	0	0	IKQ4P	1600	2.5	0	0	0	0	0	0
IKQ4C	1610	37	0	0	0	0	30	0	30	IKQ4P	1610	4.2	0	0	0	0	0	0
IKQ4C	1620	29.5	0	0	0	0	50	0	50	IKQ4P	1620	6.5	0	0	0	0	10	0
IKQ4C	1630	22.7	0	0	0	0	50	0	50	IKQ4P	1630	9.8	0	0	0	0	40	0
IKQ4C	1640	17	0	0	0	0	10	0	10	IKQ4P	1640	14	0	0	0	0	211	20
IKQ4C	1650	12.3	0	0	0	0	0	0	0	IKQ4P	1650	19.5	0	0	0	0	240	20
IKQ4C	1660	8.5	0	0	0	0	0	0	0	IKQ4P	1660	25.5	0	0	0	0	140	20
IKQ4C	1670	5.7	0	0	0	0	0	0	0	IKQ4P	1670	32.6	0	0	0	0	0	0
IKQ4C	1680	3.7	0	0	0	0	0	0	0	IKQ4P	1680	40.5	0	0	0	0	0	0
IKQ4C	1690	2.3	0	0	0	0	0	0	0	IKQ4P	1690	49.1	0	0	0	0	0	0
IKQ4C	1700	1.3	0	0	0	0	0	0	0	IKQ4P	1700	58.1	0	0	0	0	0	0
Sep-24 (70d 9/30/24); CSize 50; IKU4 1626.50																		
IKU4C	1440	185.3	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	165.4	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1480	145.6	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1500	125.8	0	0	0	0	0	0	0	IKU4P	1500	0.1	0	0	0	0	0	0
IKU4C	1520	106.1	0	0	0	0	0	0	0	IKU4P	1520	0.3	0	0	0	0	0	0
IKU4C	1540	86.7	0	0	0	0	0	0	0	IKU4P	1540	0.8	0	0	0	0	0	0
IKU4C	1560	68.2	0	0	0	0	0	0	0	IKU4P	1560	2.1	0	0	0	0	0	0
IKU4C	1580	50.9	0	0	0	0	0	0	0	IKU4P	1580	4.7	0	0	0	0	0	0
IKU4C	1600	35.8	0	0	0	0	0	0	0	IKU4P	1600	9.5	0	0	0	0	0	0
IKU4C	1620	23.5	0	0	0	0	0	0	0	IKU4P	1620	17	0	0	0	0	0	0
IKU4C	1640	14.2	0	0	0	0	0	0	0	IKU4P	1640	27.6	0	0	0	0	0	0
IKU4C	1660	7.9	0	0	0	0	0	0	0	IKU4P	1660	41.2	0	0	0	0	0	0
IKU4C	1680	4	0	0	0	0	0	0	0	IKU4P	1680	57.1	0	0	0	0	0	0
Dec-24 (162d 12/31/24); CSize 50; IKZ4 1634.00																		
IKZ4C	1500	133	0	0	0	0	0	0	0	IKZ4P	1500	1	0	0	0	0	0	0
IKZ4C	1520	114.3	0	0	0	0	0	0	0	IKZ4P	1520	1.9	0	0	0	0	0	0
IKZ4C	1540	96.3	0	0	0	0	0	0	0	IKZ4P	1540	3.6	0	0	0	0	0	0
IKZ4C	1560	79.2	0	0	0	0	0	0	0	IKZ4P	1560	6.3	0	0	0	0	0	0
IKZ4C	1580	63.6	0	0	0	0	0	0	0	IKZ4P	1580	10.3	0	0	0	0	0	0
IKZ4C	1600	49.5	0	0	0	0	0	0	0	IKZ4P	1600	16	0	0	0	0	0	0
IKZ4C	1620	37.4	0	0	0	0	0	0	0	IKZ4P	1620	23.6	0	0	0	0	0	0
IKZ4C	1640	27.3	0	0	0	0	0	0	0	IKZ4P	1640	33.3	0	0	0	0	0	0
IKZ4C	1660	19.3	0	0	0	0	0	0	0	IKZ4P	1660	44.9	0	0	0	0	0	0
IKZ4C	1680	13.1	0	0	0	0	0	0	0	IKZ4P	1680	58.4	0	0	0	0	0	0
IKZ4C	1700	8.6	0	0	0	0	0	0	0	IKZ4P	1700	73.6	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	7.00	6.97	0.43
JULY PUT	7.00	6.97	0.43
MEAN	7.00	6.97	0.43

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	6.99	7.00	-0.14
AUGUST PUT	7.02	7.00	0.29
MEAN	7.01	7.00	0.07

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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