

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 24	1,616.5	-0.50	1,617.0	1620.00	1610.50	6,031	37,311
SEP 24	1,597.0	-1.00	1,597.5	1600.50	1592.00	289	2,475
DEC 24	1,602.5	-1.00	1,599.0	1605.50	1598.00	27	731
MAR 25	1,588.5	1.00	1,587.0	1591.00	1583.50	88	137

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Aug-24 (14d 8/30/24); CSize 50; IKQ4 1621.50																		
IKQ4C	1470	146.3	0	0	0	0	0	0	0	IKQ4P	1470	0.1	0	0	0	0	0	0
IKQ4C	1480	136.3	0	0	0	0	0	0	0	IKQ4P	1480	0.1	0	0	0	0	0	0
IKQ4C	1490	126.3	0	0	0	0	0	0	0	IKQ4P	1490	0.1	0	0	0	0	0	0
IKQ4C	1500	116.4	0	0	0	0	0	0	0	IKQ4P	1500	0.1	0	0	0	0	0	0
IKQ4C	1510	106.4	0	0	0	0	0	0	0	IKQ4P	1510	0.1	0	0	0	0	0	0
IKQ4C	1520	96.4	0	0	0	0	0	0	0	IKQ4P	1520	0.1	0	0	0	0	0	0
IKQ4C	1530	86.4	0	0	0	0	0	0	0	IKQ4P	1530	0.1	0	0	0	0	0	0
IKQ4C	1540	76.4	0	0	0	0	0	0	0	IKQ4P	1540	0.1	0	0	0	0	0	0
IKQ4C	1550	66.5	0	0	0	0	0	0	0	IKQ4P	1550	0.1	0	0	0	0	0	0
IKQ4C	1560	56.7	0	0	0	0	0	0	0	IKQ4P	1560	0.2	0	0	0	0	0	0
IKQ4C	1570	47	0	0	0	0	0	0	0	IKQ4P	1570	0.6	0	0	0	0	0	0
IKQ4C	1580	37.8	0	0	0	0	14	0	14	IKQ4P	1580	1.4	0	0	0	0	4	0
IKQ4C	1590	29.2	0	0	0	0	21	0	21	IKQ4P	1590	2.7	0	0	0	0	0	0
IKQ4C	1600	19	0	0	0	0	80	20	80	IKQ4P	1600	5	0	0	0	0	0	0
IKQ4C	1610	13	0	0	0	0	130	0	130	IKQ4P	1610	8.5	0	0	0	0	0	0
IKQ4C	1620	9.8	0	0	0	0	138	0	138	IKQ4P	1620	13.3	0	0	0	0	50	20
IKQ4C	1630	6	0	0	0	0	70	0	70	IKQ4P	1630	19.5	0	0	0	0	200	20
IKQ4C	1640	3.4	0	0	0	0	10	0	10	IKQ4P	1640	26.9	0	0	0	0	320	0
IKQ4C	1650	1.8	0	0	0	0	0	0	0	IKQ4P	1650	35.3	0	0	0	0	260	0
IKQ4C	1660	0.9	0	0	0	0	0	0	0	IKQ4P	1660	44.3	0	0	0	0	140	0
IKQ4C	1670	0.4	0	0	0	0	0	0	0	IKQ4P	1670	53.8	0	0	0	0	0	0
IKQ4C	1680	0.2	0	0	0	0	0	0	0	IKQ4P	1680	63.6	0	0	0	0	0	0
IKQ4C	1690	0.1	0	0	0	0	0	0	0	IKQ4P	1690	73.5	0	0	0	0	0	0
IKQ4C	1700	0.1	0	0	0	0	0	0	0	IKQ4P	1700	83.4	0	0	0	0	0	0
Sep-24 (45d 9/30/24); CSize 50; IKU4 1603.00																		
IKU4C	1440	156.4	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1450	146.4	0	0	0	0	0	0	0	IKU4P	1450	0.1	0	0	0	0	0	0
IKU4C	1460	136.5	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1470	126.6	0	0	0	0	0	0	0	IKU4P	1470	0.1	0	0	0	0	0	0
IKU4C	1480	116.7	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1490	106.8	0	0	0	0	0	0	0	IKU4P	1490	0.2	0	0	0	0	0	0
IKU4C	1500	97	0	0	0	0	0	0	0	IKU4P	1500	0.4	0	0	0	0	0	0
IKU4C	1510	87.4	0	0	0	0	0	0	0	IKU4P	1510	0.7	0	0	0	0	0	0
IKU4C	1520	77.9	0	0	0	0	0	0	0	IKU4P	1520	1.2	0	0	0	0	0	0
IKU4C	1530	68.6	0	0	0	0	0	0	0	IKU4P	1530	1.9	0	0	0	0	0	0
IKU4C	1540	59.7	0	0	0	0	0	0	0	IKU4P	1540	2.9	0	0	0	0	0	0
IKU4C	1550	51.2	0	0	0	0	0	0	0	IKU4P	1550	4.4	0	0	0	0	0	0
IKU4C	1560	43.3	0	0	0	0	0	0	0	IKU4P	1560	6.4	0	0	0	0	0	0
IKU4C	1570	35.9	0	0	0	0	0	0	0	IKU4P	1570	9.1	0	0	0	0	0	0
IKU4C	1580	29.3	0	0	0	0	0	0	0	IKU4P	1580	12.4	0	0	0	0	0	0
IKU4C	1590	23.4	0	0	0	0	0	0	0	IKU4P	1590	16.5	0	0	0	0	0	0
IKU4C	1600	18.4	0	0	0	0	0	0	0	IKU4P	1600	21.4	0	0	0	0	0	0
IKU4C	1610	14.1	0	0	0	0	0	0	0	IKU4P	1610	27	0	0	0	0	0	0
IKU4C	1620	10.6	0	0	0	0	0	0	0	IKU4P	1620	33.5	0	0	0	0	0	0
IKU4C	1630	7.7	0	0	0	0	0	0	0	IKU4P	1630	40.6	0	0	0	0	0	0
IKU4C	1640	5.5	0	0	0	0	0	0	0	IKU4P	1640	48.4	0	0	0	0	0	0
IKU4C	1650	3.9	0	0	0	0	0	0	0	IKU4P	1650	56.6	0	0	0	0	0	0
IKU4C	1660	2.6	0	0	0	0	0	0	0	IKU4P	1660	65.4	0	0	0	0	0	0
IKU4C	1670	1.7	0	0	0	0	0	0	0	IKU4P	1670	74.4	0	0	0	0	0	0
IKU4C	1680	1.1	0	0	0	0	0	0	0	IKU4P	1680	83.8	0	0	0	0	0	0
Dec-24 (137d 12/31/24); CSize 50; IKZ4 1609.50																		
IKZ4C	1460	142.2	0	0	0	0	0	0	0	IKZ4P	1460	1.4	0	0	0	0	0	0
IKZ4C	1480	123.6	0	0	0	0	0	0	0	IKZ4P	1480	2.6	0	0	0	0	0	0
IKZ4C	1500	105.7	0	0	0	0	0	0	0	IKZ4P	1500	4.4	0	0	0	0	0	0
IKZ4C	1520	88.8	0	0	0	0	0	0	0	IKZ4P	1520	7.2	0	0	0	0	0	0
IKZ4C	1540	73	0	0	0	0	0	0	0	IKZ4P	1540	11.3	0	0	0	0	0	0
IKZ4C	1560	58.8	0	0	0	0	0	0	0	IKZ4P	1560	16.8	0	0	0	0	0	0
IKZ4C	1580	46.2	0	0	0	0	0	0	0	IKZ4P	1580	23.9	0	0	0	0	0	0
IKZ4C	1600	35.4	0	0	0	0	0	0	0	IKZ4P	1600	32.9	0	0	0	0	0	0
IKZ4C	1620	26.4	0	0	0	0	0	0	0	IKZ4P	1620	43.7	0	0	0	0	0	0
IKZ4C	1640	19.1	0	0	0	0	0	0	0	IKZ4P	1640	56.2	0	0	0	0	0	0
IKZ4C	1660	13.5	0	0	0	0	0	0	0	IKZ4P	1660	70.3	0	0	0	0	0	0
IKZ4C	1680	9.2	0	0	0	0	0	0	0	IKZ4P	1680	85.8	0	0	0	0	0	0
IKZ4C	1700	6.1	0	0	0	0	0	0	0	IKZ4P	1700	102.5	0	0	0	0	0	0
Mar-25 (227d 3/31/25); CSize 50; IKH5 1595.00																		
IKH5C	1460	131.6	0	0	0	0	0	0	0	IKH5P	1460	5.7	0	0	0	0	0	0
IKH5C	1480	114.8	0	0	0	0	0	0	0	IKH5P	1480	8.4	0	0	0	0	0	0
IKH5C	1500	98.9	0	0	0	0	0	0	0	IKH5P	1500	12.1	0	0	0	0	0	0
IKH5C	1520	84	0	0	0	0	0	0	0	IKH5P	1520	16.9	0	0	0	0	0	0
IKH5C	1540	70.4	0	0	0	0	0	0	0	IKH5P	1540	22.9	0	0	0	0	0	0
IKH5C	1560	58.2	0	0	0	0	0	0	0	IKH5P	1560	30.2	0	0	0	0	0	0
IKH5C	1580	47.3	0	0	0	0	0	0	0	IKH5P	1580	39	0	0	0	0	0	0
IKH5C	1600	37.9	0	0	0	0	0	0	0	IKH5P	1600	49.2	0	0	0	0	0	0
IKH5C	1620	29.9	0	0	0	0	0	0	0	IKH5P	1620	60.8	0	0	0	0	0	0
IKH5C	1640	23.2	0	0	0	0	0	0	0	IKH5P	1640	73.6	0	0	0	0	0	0
IKH5C	1660	17.7	0	0	0	0	0	0	0	IKH5P	1660	87.7	0	0	0	0	0	0
IKH5C	1680	13.2	0	0	0	0	0	0	0	IKH5P	1680	102.9	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	8.23	7.28	13.05
JULY PUT	8.78	8.12	8.13
MEAN	8.51	7.70	10.45

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	8.80	7.27	21.05
AUGUST PUT	8.81	7.24	21.69
MEAN	8.81	7.26	21.36

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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