

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	1,619.0	2.00	1,617.5	1629.50	1617.00	5,413	42,392
AUG 24	1,622.0	2.50	1,620.0	1632.50	1619.50	303	1,810
SEP 24	1,605.5	1.00	1,604.5	1615.50	1603.00	651	2,066
DEC 24	1,613.5	3.50	1,611.0	1621.50	1611.00	489	595

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	
Jul-24 (19d 7/31/24); CSize 50; IKN4 1619.50																			
IKN4C	1520	98.8	0	0	0	0	0	0	0	IKN4P	1520	0.1	0	0	0	0	0	0	0
IKN4C	1530	88.9	0	0	0	0	0	0	0	IKN4P	1530	0.1	0	0	0	0	0	0	0
IKN4C	1540	78.9	0	0	0	0	0	0	0	IKN4P	1540	0.1	0	0	0	0	0	0	0
IKN4C	1550	68.9	0	0	0	0	0	0	0	IKN4P	1550	0.1	0	0	0	0	0	0	0
IKN4C	1560	58.9	0	0	0	0	0	0	0	IKN4P	1560	0.1	0	0	0	0	0	0	0
IKN4C	1570	48.9	0	0	0	0	20	0	0	IKN4P	1570	0.1	0	0	0	0	0	0	0
IKN4C	1580	39	0	0	0	0	140	0	0	IKN4P	1580	0.1	0	0	0	0	0	0	0
IKN4C	1590	29.4	0	0	0	0	140	0	0	IKN4P	1590	0.4	0	0	0	0	44	0	0
IKN4C	1600	20.3	0	0	0	0	84	0	0	IKN4P	1600	1.3	0	0	0	0	140	0	0
IKN4C	1610	17	0	0	0	0	84	20	0	IKN4P	1610	3.6	0	0	0	0	240	0	0
IKN4C	1620	6.7	0	0	0	0	0	0	0	IKN4P	1620	7.7	0	0	0	0	180	20	0
IKN4C	1630	3	0	0	0	0	0	0	0	IKN4P	1630	14	0	0	0	0	204	60	0
IKN4C	1640	1.1	0	0	0	0	0	0	0	IKN4P	1640	21	0	0	0	0	120	60	0
IKN4C	1650	0.3	0	0	0	0	0	0	0	IKN4P	1650	31.3	0	0	0	0	0	0	0
IKN4C	1660	0.1	0	0	0	0	0	0	0	IKN4P	1660	41	0	0	0	0	0	0	0
IKN4C	1670	0.1	0	0	0	0	0	0	0	IKN4P	1670	50.9	0	0	0	0	0	0	0
IKN4C	1680	0.1	0	0	0	0	0	0	0	IKN4P	1680	60.9	0	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	0	IKN4P	1690	70.9	0	0	0	0	0	0	0
Aug-24 (49d 8/30/24); CSize 50; IKQ4 1622.50																			
IKQ4C	1540	81.7	0	0	0	0	0	0	0	IKQ4P	1540	0.1	0	0	0	0	0	0	0
IKQ4C	1550	71.7	0	0	0	0	0	0	0	IKQ4P	1550	0.1	0	0	0	0	0	0	0
IKQ4C	1560	61.9	0	0	0	0	0	0	0	IKQ4P	1560	0.1	0	0	0	0	0	0	0
IKQ4C	1570	52.1	0	0	0	0	0	0	0	IKQ4P	1570	0.4	0	0	0	0	0	0	0
IKQ4C	1580	42.7	0	0	0	0	0	0	0	IKQ4P	1580	0.9	0	0	0	0	0	0	0
IKQ4C	1590	33.7	0	0	0	0	0	0	0	IKQ4P	1590	1.8	0	0	0	0	0	0	0
IKQ4C	1600	25.5	0	0	0	0	0	0	0	IKQ4P	1600	3.6	0	0	0	0	0	0	0
IKQ4C	1610	18.3	0	0	0	0	0	0	0	IKQ4P	1610	6.4	0	0	0	0	0	0	0
IKQ4C	1620	12.4	0	0	0	0	0	0	0	IKQ4P	1620	10.4	0	0	0	0	10	0	0
IKQ4C	1630	7.9	0	0	0	0	0	0	0	IKQ4P	1630	15.8	0	0	0	0	0	0	0
IKQ4C	1640	4.6	0	0	0	0	0	0	0	IKQ4P	1640	22.6	0	0	0	0	0	0	0
IKQ4C	1650	2.5	0	0	0	0	0	0	0	IKQ4P	1650	30.4	0	0	0	0	0	0	0
IKQ4C	1660	1.3	0	0	0	0	0	0	0	IKQ4P	1660	39.1	0	0	0	0	0	0	0
IKQ4C	1670	0.6	0	0	0	0	0	0	0	IKQ4P	1670	48.4	0	0	0	0	0	0	0
IKQ4C	1680	0.3	0	0	0	0	0	0	0	IKQ4P	1680	58	0	0	0	0	0	0	0
IKQ4C	1690	0.1	0	0	0	0	0	0	0	IKQ4P	1690	67.8	0	0	0	0	0	0	0
Sep-24 (80d 9/30/24); CSize 50; IKU4 1606.50																			
IKU4C	1440	164.3	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0	0
IKU4C	1460	144.5	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0	0
IKU4C	1480	124.6	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0	0
IKU4C	1500	104.8	0	0	0	0	0	0	0	IKU4P	1500	0.1	0	0	0	0	0	0	0
IKU4C	1520	85	0	0	0	0	0	0	0	IKU4P	1520	0.1	0	0	0	0	0	0	0
IKU4C	1540	65.5	0	0	0	0	0	0	0	IKU4P	1540	0.4	0	0	0	0	0	0	0
IKU4C	1560	46.9	0	0	0	0	0	0	0	IKU4P	1560	1.7	0	0	0	0	0	0	0
IKU4C	1580	30.3	0	0	0	0	0	0	0	IKU4P	1580	5	0	0	0	0	0	0	0
IKU4C	1600	17.2	0	0	0	0	0	0	0	IKU4P	1600	11.7	0	0	0	0	0	0	0
IKU4C	1620	8.3	0	0	0	0	0	0	0	IKU4P	1620	22.7	0	0	0	0	0	0	0
IKU4C	1640	3.3	0	0	0	0	0	0	0	IKU4P	1640	37.6	0	0	0	0	0	0	0
IKU4C	1660	1.1	0	0	0	0	0	0	0	IKU4P	1660	55.2	0	0	0	0	0	0	0
IKU4C	1680	0.3	0	0	0	0	0	0	0	IKU4P	1680	74.3	0	0	0	0	0	0	0
Dec-24 (172d 12/31/24); CSize 50; IKZ4 1613.50																			
IKZ4C	1500	112	0	0	0	0	0	0	0	IKZ4P	1500	0.2	0	0	0	0	0	0	0
IKZ4C	1520	92.8	0	0	0	0	0	0	0	IKZ4P	1520	0.7	0	0	0	0	0	0	0
IKZ4C	1540	74.2	0	0	0	0	0	0	0	IKZ4P	1540	1.8	0	0	0	0	0	0	0
IKZ4C	1560	56.8	0	0	0	0	0	0	0	IKZ4P	1560	4.1	0	0	0	0	0	0	0
IKZ4C	1580	41.2	0	0	0	0	0	0	0	IKZ4P	1580	8.2	0	0	0	0	0	0	0
IKZ4C	1600	28.1	0	0	0	0	0	0	0	IKZ4P	1600	14.8	0	0	0	0	0	0	0
IKZ4C	1620	17.8	0	0	0	0	0	0	0	IKZ4P	1620	24.2	0	0	0	0	0	0	0
IKZ4C	1640	10.5	0	0	0	0	0	0	0	IKZ4P	1640	36.6	0	0	0	0	0	0	0
IKZ4C	1660	5.7	0	0	0	0	0	0	0	IKZ4P	1660	51.5	0	0	0	0	0	0	0
IKZ4C	1680	2.8	0	0	0	0	0	0	0	IKZ4P	1680	68.3	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	5.08	5.83	-12.86
JULY PUT	4.77	6.26	-23.80
MEAN	4.93	6.05	-18.53

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	4.78	5.84	-18.15
AUGUST PUT	4.77	5.84	-18.32
MEAN	4.78	5.84	-18.24

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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