

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	1,610.0	-9.00	1,620.0	1623.00	1609.50	11,417	43,218
AUG 24	1,612.5	-8.50	1,621.0	1625.00	1612.50	243	1,690
SEP 24	1,596.0	-8.00	1,603.0	1608.00	1596.00	173	1,999
DEC 24	1,603.5	-8.00	1,613.0	1615.00	1603.50	23	577

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jul-24 (21d 7/31/24); CSize 50; IKN4 1612.50																		
IKN4C	1520	89.8	0	0	0	0	0	0	0	IKN4P	1520	0.1	0	0	0	0	0	0
IKN4C	1530	79.9	0	0	0	0	0	0	0	IKN4P	1530	0.1	0	0	0	0	0	0
IKN4C	1540	69.9	0	0	0	0	0	0	0	IKN4P	1540	0.1	0	0	0	0	0	0
IKN4C	1550	59.9	0	0	0	0	0	0	0	IKN4P	1550	0.1	0	0	0	0	0	0
IKN4C	1560	49.9	0	0	0	0	0	0	0	IKN4P	1560	0.1	0	0	0	0	0	0
IKN4C	1570	40	0	0	0	0	20	0	0	IKN4P	1570	0.1	0	0	0	0	0	0
IKN4C	1580	30.3	0	0	0	0	140	0	0	IKN4P	1580	0.3	0	0	0	0	0	0
IKN4C	1590	21.1	0	0	0	0	140	0	0	IKN4P	1590	1.1	0	0	0	0	0	0
IKN4C	1600	13.1	0	0	0	0	84	0	0	IKN4P	1600	3.1	0	0	0	0	140	0
IKN4C	1610	7.1	0	0	0	0	64	0	0	IKN4P	1610	7.1	0	0	0	0	240	0
IKN4C	1620	3.2	0	0	0	0	0	0	0	IKN4P	1620	13.2	0	0	0	0	160	0
IKN4C	1630	1.2	0	0	0	0	0	0	0	IKN4P	1630	21.1	0	0	0	0	84	0
IKN4C	1640	0.3	0	0	0	0	0	0	0	IKN4P	1640	30.3	0	0	0	0	60	0
IKN4C	1650	0.1	0	0	0	0	0	0	0	IKN4P	1650	40	0	0	0	0	0	0
IKN4C	1660	0.1	0	0	0	0	0	0	0	IKN4P	1660	49.9	0	0	0	0	0	0
IKN4C	1670	0.1	0	0	0	0	0	0	0	IKN4P	1670	59.9	0	0	0	0	0	0
IKN4C	1680	0.1	0	0	0	0	0	0	0	IKN4P	1680	69.9	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	0	IKN4P	1690	79.9	0	0	0	0	0	0
Aug-24 (51d 8/30/24); CSize 50; IKQ4 1615.50																		
IKQ4C	1540	72.2	0	0	0	0	0	0	0	IKQ4P	1540	0.1	0	0	0	0	0	0
IKQ4C	1550	62.3	0	0	0	0	0	0	0	IKQ4P	1550	0.1	0	0	0	0	0	0
IKQ4C	1560	52.5	0	0	0	0	0	0	0	IKQ4P	1560	0.3	0	0	0	0	0	0
IKQ4C	1570	43	0	0	0	0	0	0	0	IKQ4P	1570	0.7	0	0	0	0	0	0
IKQ4C	1580	33.8	0	0	0	0	0	0	0	IKQ4P	1580	1.5	0	0	0	0	0	0
IKQ4C	1590	25.5	0	0	0	0	0	0	0	IKQ4P	1590	3.1	0	0	0	0	0	0
IKQ4C	1600	18.1	0	0	0	0	0	0	0	IKQ4P	1600	5.7	0	0	0	0	0	0
IKQ4C	1610	12.1	0	0	0	0	0	0	0	IKQ4P	1610	9.6	0	0	0	0	0	0
IKQ4C	1620	7.5	0	0	0	0	0	0	0	IKQ4P	1620	15	0	0	0	0	10	10
IKQ4C	1630	4.3	0	0	0	0	0	0	0	IKQ4P	1630	21.7	0	0	0	0	0	0
IKQ4C	1640	2.3	0	0	0	0	0	0	0	IKQ4P	1640	29.7	0	0	0	0	0	0
IKQ4C	1650	1.1	0	0	0	0	0	0	0	IKQ4P	1650	38.4	0	0	0	0	0	0
IKQ4C	1660	0.5	0	0	0	0	0	0	0	IKQ4P	1660	47.8	0	0	0	0	0	0
IKQ4C	1670	0.2	0	0	0	0	0	0	0	IKQ4P	1670	57.4	0	0	0	0	0	0
IKQ4C	1680	0.1	0	0	0	0	0	0	0	IKQ4P	1680	67.3	0	0	0	0	0	0
IKQ4C	1690	0.1	0	0	0	0	0	0	0	IKQ4P	1690	77.2	0	0	0	0	0	0
Sep-24 (82d 9/30/24); CSize 50; IKU4 1598.50																		
IKU4C	1440	154.9	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	135	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1480	115.2	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1500	95.3	0	0	0	0	0	0	0	IKU4P	1500	0.1	0	0	0	0	0	0
IKU4C	1520	75.6	0	0	0	0	0	0	0	IKU4P	1520	0.1	0	0	0	0	0	0
IKU4C	1540	56.2	0	0	0	0	0	0	0	IKU4P	1540	0.7	0	0	0	0	0	0
IKU4C	1560	38.2	0	0	0	0	0	0	0	IKU4P	1560	2.5	0	0	0	0	0	0
IKU4C	1580	22.8	0	0	0	0	0	0	0	IKU4P	1580	7	0	0	0	0	0	0
IKU4C	1600	11.6	0	0	0	0	0	0	0	IKU4P	1600	15.6	0	0	0	0	0	0
IKU4C	1620	4.9	0	0	0	0	0	0	0	IKU4P	1620	28.7	0	0	0	0	0	0
IKU4C	1640	1.7	0	0	0	0	0	0	0	IKU4P	1640	45.3	0	0	0	0	0	0
IKU4C	1660	0.4	0	0	0	0	0	0	0	IKU4P	1660	64	0	0	0	0	0	0
IKU4C	1680	0.1	0	0	0	0	0	0	0	IKU4P	1680	83.5	0	0	0	0	0	0
Dec-24 (174d 12/31/24); CSize 50; IKZ4 1606.00																		
IKZ4C	1500	101.2	0	0	0	0	0	0	0	IKZ4P	1500	0.3	0	0	0	0	0	0
IKZ4C	1520	82.1	0	0	0	0	0	0	0	IKZ4P	1520	0.9	0	0	0	0	0	0
IKZ4C	1540	63.8	0	0	0	0	0	0	0	IKZ4P	1540	2.3	0	0	0	0	0	0
IKZ4C	1560	47	0	0	0	0	0	0	0	IKZ4P	1560	5.2	0	0	0	0	0	0
IKZ4C	1580	32.5	0	0	0	0	0	0	0	IKZ4P	1580	10.3	0	0	0	0	0	0
IKZ4C	1600	20.8	0	0	0	0	0	0	0	IKZ4P	1600	18.3	0	0	0	0	0	0
IKZ4C	1620	12.2	0	0	0	0	0	0	0	IKZ4P	1620	29.4	0	0	0	0	0	0
IKZ4C	1640	6.5	0	0	0	0	0	0	0	IKZ4P	1640	43.5	0	0	0	0	0	0
IKZ4C	1660	3.2	0	0	0	0	0	0	0	IKZ4P	1660	59.8	0	0	0	0	0	0
IKZ4C	1680	1.4	0	0	0	0	0	0	0	IKZ4P	1680	77.7	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	4.51	6.68
JULY PUT	4.51	6.68
MEAN	4.51	-32.49

	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

Implied volatility for ATM	Previous day	1D%CHG
AUGUST CALL	4.47	6.67
AUGUST PUT	4.47	6.67
MEAN	4.47	-32.98

Source: Bloomberg

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