

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	1,600.5	-1.50	1,600.5	1607.50	1597.50	8,605	39,937
AUG 24	1,602.0	-2.00	1,604.0	1609.00	1599.50	673	862
SEP 24	1,586.0	-2.00	1,589.0	1592.00	1584.00	297	1,953
DEC 24	1,593.5	-1.50	1,594.0	1600.00	1591.50	116	571

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Jul-24 (28d 7/31/24); CSize 50; IKN4 1602.00</b>																		
IKN4C	1520	80.4	0	0	0	0	0	0	0	IKN4P	1520	0.1	0	0	0	0	0	0
IKN4C	1530	70.6	0	0	0	0	0	0	0	IKN4P	1530	0.3	0	0	0	0	0	0
IKN4C	1540	60.9	0	0	0	0	0	0	0	IKN4P	1540	0.6	0	0	0	0	0	0
IKN4C	1550	51.6	0	0	0	0	0	0	0	IKN4P	1550	1.2	0	0	0	0	0	0
IKN4C	1560	42.6	0	0	0	0	0	0	0	IKN4P	1560	2.2	0	0	0	0	0	0
IKN4C	1570	34.2	0	0	0	0	20	0	20	IKN4P	1570	3.8	0	0	0	0	0	0
IKN4C	1580	27	0	0	0	0	140	20	140	IKN4P	1580	6.2	0	0	0	0	0	0
IKN4C	1590	20	0	0	0	0	140	20	140	IKN4P	1590	9.5	0	0	0	0	44	0
IKN4C	1600	14.5	0	0	0	0	84	0	84	IKN4P	1600	14	0	0	0	0	140	20
IKN4C	1610	10	0	0	0	0	44	0	44	IKN4P	1610	19.5	0	0	0	0	220	20
IKN4C	1620	6.6	0	0	0	0	0	0	0	IKN4P	1620	26.1	0	0	0	0	120	20
IKN4C	1630	4.2	0	0	0	0	0	0	0	IKN4P	1630	33.6	0	0	0	0	20	0
IKN4C	1640	2.5	0	0	0	0	0	0	0	IKN4P	1640	41.9	0	0	0	0	20	0
IKN4C	1650	1.4	0	0	0	0	0	0	0	IKN4P	1650	50.8	0	0	0	0	0	0
IKN4C	1660	0.8	0	0	0	0	0	0	0	IKN4P	1660	60.1	0	0	0	0	0	0
IKN4C	1670	0.4	0	0	0	0	0	0	0	IKN4P	1670	69.7	0	0	0	0	0	0
IKN4C	1680	0.2	0	0	0	0	0	0	0	IKN4P	1680	79.5	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	0	IKN4P	1690	89.4	0	0	0	0	0	0
<b>Aug-24 (58d 8/30/24); CSize 50; IKQ4 1603.50</b>																		
IKQ4C	1540	64.2	0	0	0	0	0	0	0	IKQ4P	1540	2.6	0	0	0	0	0	0
IKQ4C	1550	55.6	0	0	0	0	0	0	0	IKQ4P	1550	3.9	0	0	0	0	0	0
IKQ4C	1560	47.4	0	0	0	0	0	0	0	IKQ4P	1560	5.7	0	0	0	0	0	0
IKQ4C	1570	39.8	0	0	0	0	0	0	0	IKQ4P	1570	8	0	0	0	0	0	0
IKQ4C	1580	32.9	0	0	0	0	0	0	0	IKQ4P	1580	11	0	0	0	0	0	0
IKQ4C	1590	26.7	0	0	0	0	0	0	0	IKQ4P	1590	14.7	0	0	0	0	0	0
IKQ4C	1600	21.2	0	0	0	0	0	0	0	IKQ4P	1600	19.2	0	0	0	0	0	0
IKQ4C	1610	16.5	0	0	0	0	0	0	0	IKQ4P	1610	24.5	0	0	0	0	0	0
IKQ4C	1620	12.6	0	0	0	0	0	0	0	IKQ4P	1620	30.5	0	0	0	0	0	0
IKQ4C	1630	9.4	0	0	0	0	0	0	0	IKQ4P	1630	37.3	0	0	0	0	0	0
IKQ4C	1640	6.9	0	0	0	0	0	0	0	IKQ4P	1640	44.7	0	0	0	0	0	0
IKQ4C	1650	4.9	0	0	0	0	0	0	0	IKQ4P	1650	52.7	0	0	0	0	0	0
IKQ4C	1660	3.4	0	0	0	0	0	0	0	IKQ4P	1660	61.1	0	0	0	0	0	0
<b>Sep-24 (89d 9/30/24); CSize 50; IKU4 1588.50</b>																		
IKU4C	1440	145	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	125.4	0	0	0	0	0	0	0	IKU4P	1460	0.4	0	0	0	0	0	0
IKU4C	1480	106.1	0	0	0	0	0	0	0	IKU4P	1480	0.9	0	0	0	0	0	0
IKU4C	1500	87.4	0	0	0	0	0	0	0	IKU4P	1500	2.1	0	0	0	0	0	0
IKU4C	1520	69.8	0	0	0	0	0	0	0	IKU4P	1520	4.3	0	0	0	0	0	0
IKU4C	1540	53.6	0	0	0	0	0	0	0	IKU4P	1540	8	0	0	0	0	0	0
IKU4C	1560	39.5	0	0	0	0	0	0	0	IKU4P	1560	13.7	0	0	0	0	0	0
IKU4C	1580	27.7	0	0	0	0	0	0	0	IKU4P	1580	21.8	0	0	0	0	0	0
IKU4C	1600	18.4	0	0	0	0	0	0	0	IKU4P	1600	32.3	0	0	0	0	0	0
IKU4C	1620	11.6	0	0	0	0	0	0	0	IKU4P	1620	45.3	0	0	0	0	0	0
IKU4C	1640	6.9	0	0	0	0	0	0	0	IKU4P	1640	60.5	0	0	0	0	0	0
IKU4C	1660	3.8	0	0	0	0	0	0	0	IKU4P	1660	77.3	0	0	0	0	0	0
IKU4C	1680	2	0	0	0	0	0	0	0	IKU4P	1680	95.3	0	0	0	0	0	0
<b>Dec-24 (181d 12/31/24); CSize 50; IKZ4 1593.00</b>																		
IKZ4C	1500	98	0	0	0	0	0	0	0	IKZ4P	1500	6	0	0	0	0	0	0
IKZ4C	1520	81.8	0	0	0	0	0	0	0	IKZ4P	1520	9.5	0	0	0	0	0	0
IKZ4C	1540	66.9	0	0	0	0	0	0	0	IKZ4P	1540	14.3	0	0	0	0	0	0
IKZ4C	1560	53.5	0	0	0	0	0	0	0	IKZ4P	1560	20.6	0	0	0	0	0	0
IKZ4C	1580	41.8	0	0	0	0	0	0	0	IKZ4P	1580	28.6	0	0	0	0	0	0
IKZ4C	1600	31.9	0	0	0	0	0	0	0	IKZ4P	1600	38.3	0	0	0	0	0	0
IKZ4C	1620	23.7	0	0	0	0	0	0	0	IKZ4P	1620	49.8	0	0	0	0	0	0
IKZ4C	1640	17.2	0	0	0	0	0	0	0	IKZ4P	1640	62.9	0	0	0	0	0	0
IKZ4C	1660	12.1	0	0	0	0	0	0	0	IKZ4P	1660	77.5	0	0	0	0	0	0
IKZ4C	1680	8.3	0	0	0	0	0	0	0	IKZ4P	1680	93.4	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	7.94	7.38	7.59
JULY PUT	7.94	7.39	7.44
MEAN	7.94	7.39	7.52

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	7.90	7.38	7.05
AUGUST PUT	7.90	7.38	7.05
MEAN	7.90	7.38	7.05

Source: Bloomberg

Current	10Days	20Days	30Days	60Days	90Days
1 week ago	12.31	10.55	10.43	11.49	11.63
1 month ago	7.42	13.80	12.51	12.31	12.70
3 months ago	18.61	14.46	14.07	13.71	14.04
6 months ago	9.99	14.21	13.07	17.46	16.65
	11.21	17.06	14.96	15.26	16.76

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