

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	1,624.5	3.50	1,620.5	1626.00	1618.00	6,599	39,963
AUG 24	1,627.0	3.50	1,623.0	1627.50	1621.50	392	1,146
SEP 24	1,611.0	4.00	1,607.0	1611.00	1606.00	647	2,001
DEC 24	1,618.0	4.00	1,613.5	1618.00	1612.00	626	588

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Jul-24 (26d 7/31/24); CSize 50; IKN4 1622.50</b>																	
IKN4C	1520	104.3	0	0	0	0	0	0	IKN4P	1520	0.1	0	0	0	0	0	0
IKN4C	1530	94.3	0	0	0	0	0	0	IKN4P	1530	0.1	0	0	0	0	0	0
IKN4C	1540	84.3	0	0	0	0	0	0	IKN4P	1540	0.1	0	0	0	0	0	0
IKN4C	1550	74.4	0	0	0	0	0	0	IKN4P	1550	0.1	0	0	0	0	0	0
IKN4C	1560	64.5	0	0	0	0	0	0	IKN4P	1560	0.2	0	0	0	0	0	0
IKN4C	1570	54.8	0	0	0	0	20	0	IKN4P	1570	0.4	0	0	0	0	0	0
IKN4C	1580	45.3	0	0	0	0	140	0	IKN4P	1580	0.9	0	0	0	0	0	0
IKN4C	1590	36.3	0	0	0	0	140	0	IKN4P	1590	1.9	0	0	0	0	0	0
IKN4C	1600	28	0	0	0	0	84	0	IKN4P	1600	3.5	0	0	0	0	140	0
IKN4C	1610	20.6	0	0	0	0	44	0	IKN4P	1610	6.1	0	0	0	0	240	20
IKN4C	1620	14.4	0	0	0	0	0	0	IKN4P	1620	10	0	0	0	0	160	40
IKN4C	1630	9.5	0	0	0	0	0	0	IKN4P	1630	15	0	0	0	0	84	24
IKN4C	1640	5.9	0	0	0	0	0	0	IKN4P	1640	20.5	0	0	0	0	60	40
IKN4C	1650	3.4	0	0	0	0	0	0	IKN4P	1650	28.9	0	0	0	0	0	0
IKN4C	1660	1.9	0	0	0	0	0	0	IKN4P	1660	37.3	0	0	0	0	0	0
IKN4C	1670	0.9	0	0	0	0	0	0	IKN4P	1670	46.3	0	0	0	0	0	0
IKN4C	1680	0.4	0	0	0	0	0	0	IKN4P	1680	55.8	0	0	0	0	0	0
IKN4C	1690	0.2	0	0	0	0	0	0	IKN4P	1690	65.5	0	0	0	0	0	0
<b>Aug-24 (56d 8/30/24); CSize 50; IKQ4 1624.00</b>																	
IKQ4C	1540	86.9	0	0	0	0	0	0	IKQ4P	1540	0.3	0	0	0	0	0	0
IKQ4C	1550	77.2	0	0	0	0	0	0	IKQ4P	1550	0.6	0	0	0	0	0	0
IKQ4C	1560	67.8	0	0	0	0	0	0	IKQ4P	1560	1.1	0	0	0	0	0	0
IKQ4C	1570	58.6	0	0	0	0	0	0	IKQ4P	1570	1.9	0	0	0	0	0	0
IKQ4C	1580	49.8	0	0	0	0	0	0	IKQ4P	1580	3.1	0	0	0	0	0	0
IKQ4C	1590	41.6	0	0	0	0	0	0	IKQ4P	1590	4.8	0	0	0	0	0	0
IKQ4C	1600	34	0	0	0	0	0	0	IKQ4P	1600	7.1	0	0	0	0	0	0
IKQ4C	1610	27.1	0	0	0	0	0	0	IKQ4P	1610	10.2	0	0	0	0	0	0
IKQ4C	1620	21.2	0	0	0	0	0	0	IKQ4P	1620	14.2	0	0	0	0	0	0
IKQ4C	1630	16	0	0	0	0	0	0	IKQ4P	1630	19	0	0	0	0	0	0
IKQ4C	1640	11.8	0	0	0	0	0	0	IKQ4P	1640	24.8	0	0	0	0	0	0
IKQ4C	1650	8.5	0	0	0	0	0	0	IKQ4P	1650	31.4	0	0	0	0	0	0
IKQ4C	1660	5.9	0	0	0	0	0	0	IKQ4P	1660	38.7	0	0	0	0	0	0
IKQ4C	1670	4	0	0	0	0	0	0	IKQ4P	1670	46.7	0	0	0	0	0	0
IKQ4C	1680	2.6	0	0	0	0	0	0	IKQ4P	1680	55.3	0	0	0	0	0	0
IKQ4C	1690	0	0	0	0	0	0	0	IKQ4P	1690	0	0	0	0	0	0	0
<b>Sep-24 (87d 9/30/24); CSize 50; IKU4 1609.00</b>																	
IKU4C	1440	169.7	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	149.9	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1480	130.1	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1500	110.5	0	0	0	0	0	0	IKU4P	1500	0.3	0	0	0	0	0	0
IKU4C	1520	91.2	0	0	0	0	0	0	IKU4P	1520	0.9	0	0	0	0	0	0
IKU4C	1540	72.7	0	0	0	0	0	0	IKU4P	1540	2.2	0	0	0	0	0	0
IKU4C	1560	55.4	0	0	0	0	0	0	IKU4P	1560	4.8	0	0	0	0	0	0
IKU4C	1580	40.1	0	0	0	0	0	0	IKU4P	1580	9.3	0	0	0	0	0	0
IKU4C	1600	27.3	0	0	0	0	0	0	IKU4P	1600	16.4	0	0	0	0	0	0
IKU4C	1620	17.3	0	0	0	0	0	0	IKU4P	1620	26.3	0	0	0	0	0	0
IKU4C	1640	10.2	0	0	0	0	0	0	IKU4P	1640	39	0	0	0	0	0	0
IKU4C	1660	5.6	0	0	0	0	0	0	IKU4P	1660	54.2	0	0	0	0	0	0
IKU4C	1680	2.8	0	0	0	0	0	0	IKU4P	1680	71.3	0	0	0	0	0	0
<b>Dec-24 (179d 12/31/24); CSize 50; IKZ4 1615.50</b>																	
IKZ4C	1500	118	0	0	0	0	0	0	IKZ4P	1500	1.8	0	0	0	0	0	0
IKZ4C	1520	99.8	0	0	0	0	0	0	IKZ4P	1520	3.4	0	0	0	0	0	0
IKZ4C	1540	82.7	0	0	0	0	0	0	IKZ4P	1540	5.9	0	0	0	0	0	0
IKZ4C	1560	66.8	0	0	0	0	0	0	IKZ4P	1560	9.7	0	0	0	0	0	0
IKZ4C	1580	52.5	0	0	0	0	0	0	IKZ4P	1580	15.1	0	0	0	0	0	0
IKZ4C	1600	40.1	0	0	0	0	0	0	IKZ4P	1600	22.4	0	0	0	0	0	0
IKZ4C	1620	29.6	0	0	0	0	0	0	IKZ4P	1620	31.6	0	0	0	0	0	0
IKZ4C	1640	21.1	0	0	0	0	0	0	IKZ4P	1640	42.8	0	0	0	0	0	0
IKZ4C	1660	14.6	0	0	0	0	0	0	IKZ4P	1660	55.9	0	0	0	0	0	0
IKZ4C	1680	9.7	0	0	0	0	0	0	IKZ4P	1680	70.7	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	6.84	7.84
JULY PUT	6.87	7.86
MEAN	6.86	7.85

Implied volatility for ATM	Previous day	1D%CHG
AUGUST CALL	6.84	7.84
AUGUST PUT	6.84	7.84
MEAN	6.84	7.84

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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