

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	1,622.0	-18.00	1,638.0	1639.50	1614.00	11,898	44,226
AUG 24	1,625.5	-17.50	1,641.0	1641.50	1618.50	871	3,209
SEP 24	1,608.5	-18.00	1,622.5	1625.00	1602.00	240	2,111
DEC 24	1,616.5	-17.50	1,626.5	1626.50	1609.00	112	590

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Jul-24 (8d 7/31/24); CSize 50; IKN4 1623.50</b>																		
IKN4C	1520	101.9	0	0	0	0	0	0	0	IKN4P	1520	0.1	0	0	0	0	0	0
IKN4C	1530	91.9	0	0	0	0	0	0	0	IKN4P	1530	0.1	0	0	0	0	0	0
IKN4C	1540	81.9	0	0	0	0	0	0	0	IKN4P	1540	0.1	0	0	0	0	0	0
IKN4C	1550	72	0	0	0	0	0	0	0	IKN4P	1550	0.1	0	0	0	0	0	0
IKN4C	1560	62	0	0	0	0	0	0	0	IKN4P	1560	0.1	0	0	0	0	0	0
IKN4C	1570	52	0	0	0	0	20	0	0	IKN4P	1570	0.1	0	0	0	0	0	0
IKN4C	1580	42	0	0	0	0	140	0	0	IKN4P	1580	0.1	0	0	0	0	0	0
IKN4C	1590	32.2	0	0	0	0	142	0	0	IKN4P	1590	0.2	0	0	0	0	44	0
IKN4C	1600	22.8	0	0	0	0	84	0	0	IKN4P	1600	0.8	0	0	0	0	140	0
IKN4C	1610	14.4	0	0	0	0	84	0	0	IKN4P	1610	2.4	0	0	0	0	240	0
IKN4C	1620	7.8	0	0	0	0	0	0	0	IKN4P	1620	5.8	0	0	0	0	180	0
IKN4C	1630	3.5	0	0	0	0	0	0	0	IKN4P	1630	11.5	0	0	0	0	224	0
IKN4C	1640	1.3	0	0	0	0	0	0	0	IKN4P	1640	19.3	0	0	0	0	140	0
IKN4C	1650	0.4	0	0	0	0	0	0	0	IKN4P	1650	28.4	0	0	0	0	0	0
IKN4C	1660	0.1	0	0	0	0	0	0	0	IKN4P	1660	38.1	0	0	0	0	0	0
IKN4C	1670	0.1	0	0	0	0	0	0	0	IKN4P	1670	48	0	0	0	0	0	0
IKN4C	1680	0.1	0	0	0	0	0	0	0	IKN4P	1680	58	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	0	IKN4P	1690	68	0	0	0	0	0	0
IKN4C	1700	0.1	0	0	0	0	0	0	0	IKN4P	1700	77.9	0	0	0	0	0	0
<b>Aug-24 (38d 8/30/24); CSize 50; IKQ4 1626.50</b>																		
IKQ4C	1540	85.3	0	0	0	0	0	0	0	IKQ4P	1540	0.1	0	0	0	0	0	0
IKQ4C	1550	75.4	0	0	0	0	0	0	0	IKQ4P	1550	0.2	0	0	0	0	0	0
IKQ4C	1560	65.7	0	0	0	0	0	0	0	IKQ4P	1560	0.4	0	0	0	0	0	0
IKQ4C	1570	56.1	0	0	0	0	0	0	0	IKQ4P	1570	0.8	0	0	0	0	0	0
IKQ4C	1580	46.9	0	0	0	0	0	0	0	IKQ4P	1580	1.6	0	0	0	0	0	0
IKQ4C	1590	38.2	0	0	0	0	0	0	0	IKQ4P	1590	2.9	0	0	0	0	0	0
IKQ4C	1600	30.2	0	0	0	0	0	0	0	IKQ4P	1600	4.8	0	0	0	0	0	0
IKQ4C	1610	23.5	0	0	0	0	50	20	0	IKQ4P	1610	7.7	0	0	0	0	0	0
IKQ4C	1620	17	0	0	0	0	70	20	0	IKQ4P	1620	13	0	0	0	0	10	0
IKQ4C	1630	12	0	0	0	0	50	0	0	IKQ4P	1630	16.5	0	0	0	0	40	0
IKQ4C	1640	8.1	0	0	0	0	10	0	0	IKQ4P	1640	22.6	0	0	0	0	211	20
IKQ4C	1650	5.2	0	0	0	0	0	0	0	IKQ4P	1650	29.6	0	0	0	0	240	20
IKQ4C	1660	3.2	0	0	0	0	0	0	0	IKQ4P	1660	37.6	0	0	0	0	140	20
IKQ4C	1670	1.9	0	0	0	0	0	0	0	IKQ4P	1670	46.2	0	0	0	0	0	0
IKQ4C	1680	1	0	0	0	0	0	0	0	IKQ4P	1680	55.3	0	0	0	0	0	0
IKQ4C	1690	0.5	0	0	0	0	0	0	0	IKQ4P	1690	64.8	0	0	0	0	0	0
IKQ4C	1700	0.3	0	0	0	0	0	0	0	IKQ4P	1700	74.5	0	0	0	0	0	0
<b>Sep-24 (69d 9/30/24); CSize 50; IKU4 1611.00</b>																		
IKU4C	1440	167.5	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	147.6	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1480	127.7	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1500	108	0	0	0	0	0	0	0	IKU4P	1500	0.1	0	0	0	0	0	0
IKU4C	1520	88.4	0	0	0	0	0	0	0	IKU4P	1520	0.5	0	0	0	0	0	0
IKU4C	1540	69.5	0	0	0	0	0	0	0	IKU4P	1540	1.4	0	0	0	0	0	0
IKU4C	1560	51.7	0	0	0	0	0	0	0	IKU4P	1560	3.5	0	0	0	0	0	0
IKU4C	1580	36	0	0	0	0	0	0	0	IKU4P	1580	7.7	0	0	0	0	0	0
IKU4C	1600	23.1	0	0	0	0	0	0	0	IKU4P	1600	14.7	0	0	0	0	0	0
IKU4C	1620	13.6	0	0	0	0	0	0	0	IKU4P	1620	25	0	0	0	0	0	0
IKU4C	1640	7.2	0	0	0	0	0	0	0	IKU4P	1640	38.5	0	0	0	0	0	0
IKU4C	1660	3.4	0	0	0	0	0	0	0	IKU4P	1660	54.6	0	0	0	0	0	0
IKU4C	1680	1.4	0	0	0	0	0	0	0	IKU4P	1680	72.5	0	0	0	0	0	0
<b>Dec-24 (161d 12/31/24); CSize 50; IKZ4 1617.00</b>																		
IKZ4C	1500	116.2	0	0	0	0	0	0	0	IKZ4P	1500	1.3	0	0	0	0	0	0
IKZ4C	1520	97.8	0	0	0	0	0	0	0	IKZ4P	1520	2.6	0	0	0	0	0	0
IKZ4C	1540	80.3	0	0	0	0	0	0	0	IKZ4P	1540	4.9	0	0	0	0	0	0
IKZ4C	1560	64.1	0	0	0	0	0	0	0	IKZ4P	1560	8.4	0	0	0	0	0	0
IKZ4C	1580	49.6	0	0	0	0	0	0	0	IKZ4P	1580	13.6	0	0	0	0	0	0
IKZ4C	1600	37	0	0	0	0	0	0	0	IKZ4P	1600	20.8	0	0	0	0	0	0
IKZ4C	1620	26.6	0	0	0	0	0	0	0	IKZ4P	1620	30.1	0	0	0	0	0	0
IKZ4C	1640	18.4	0	0	0	0	0	0	0	IKZ4P	1640	41.6	0	0	0	0	0	0
IKZ4C	1660	12.2	0	0	0	0	0	0	0	IKZ4P	1660	55.1	0	0	0	0	0	0
IKZ4C	1680	7.7	0	0	0	0	0	0	0	IKZ4P	1680	70.3	0	0	0	0	0	0
IKZ4C	1700	4.7	0	0	0	0	0	0	0	IKZ4P	1700	87	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
JULY CALL	6.65	7.00	-5.00
JULY PUT	6.65	7.00	-5.00
MEAN	6.65	7.00	-5.00

Implied volatility for ATM	Previous day	1D%CHG	
AUGUST CALL	6.68	6.99	-4.43
AUGUST PUT	7.00	7.02	-0.28
MEAN	6.84	7.01	-2.36

	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

Source: Bloomberg

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