

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	1,613.5	-0.50	1,614.5	1621.50	1612.50	17,554	39,979
AUG 24	1,618.0	-0.50	1,619.0	1626.00	1617.00	15,221	16,255
SEP 24	1,601.0	-0.50	1,601.5	1608.50	1600.00	219	2,211
DEC 24	1,608.0	-2.00	1,612.5	1615.50	1608.00	31	603

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Jul-24 (2d 7/31/24); CSize 50; IKN4 1613.50</b>																		
IKN4C	1520	93.5	0	0	0	0	0	0	0	IKN4P	1520	0.1	0	0	0	0	0	0
IKN4C	1530	83.5	0	0	0	0	0	0	0	IKN4P	1530	0.1	0	0	0	0	0	0
IKN4C	1540	73.5	0	0	0	0	0	0	0	IKN4P	1540	0.1	0	0	0	0	0	0
IKN4C	1550	63.5	0	0	0	0	0	0	0	IKN4P	1550	0.1	0	0	0	0	0	0
IKN4C	1560	53.5	0	0	0	0	0	0	0	IKN4P	1560	0.1	0	0	0	0	0	0
IKN4C	1570	43.5	0	0	0	0	20	0	0	IKN4P	1570	0.1	0	0	0	0	0	0
IKN4C	1580	33.5	0	0	0	0	140	0	0	IKN4P	1580	0.1	0	0	0	0	0	0
IKN4C	1590	23.5	0	0	0	0	142	0	0	IKN4P	1590	0.1	0	0	0	0	44	0
IKN4C	1600	13.8	0	0	0	0	84	0	0	IKN4P	1600	0.3	0	0	0	0	140	0
IKN4C	1610	5.8	0	0	0	0	84	0	0	IKN4P	1610	2.3	0	0	0	0	240	0
IKN4C	1620	1.4	0	0	0	0	0	0	0	IKN4P	1620	7.9	0	0	0	0	180	0
IKN4C	1630	0.2	0	0	0	0	0	0	0	IKN4P	1630	16.7	0	0	0	0	224	0
IKN4C	1640	0.1	0	0	0	0	0	0	0	IKN4P	1640	26.5	0	0	0	0	140	0
IKN4C	1650	0.1	0	0	0	0	0	0	0	IKN4P	1650	36.5	0	0	0	0	0	0
IKN4C	1660	0.1	0	0	0	0	0	0	0	IKN4P	1660	46.5	0	0	0	0	0	0
IKN4C	1670	0.1	0	0	0	0	0	0	0	IKN4P	1670	56.5	0	0	0	0	0	0
IKN4C	1680	0.1	0	0	0	0	0	0	0	IKN4P	1680	66.5	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	0	IKN4P	1690	76.5	0	0	0	0	0	0
IKN4C	1700	0.1	0	0	0	0	0	0	0	IKN4P	1700	86.5	0	0	0	0	0	0
<b>Aug-24 (32d 8/30/24); CSize 50; IKQ4 1617.50</b>																		
IKQ4C	1540	77.3	0	0	0	0	0	0	0	IKQ4P	1540	0.1	0	0	0	0	0	0
IKQ4C	1550	67.3	0	0	0	0	0	0	0	IKQ4P	1550	0.1	0	0	0	0	0	0
IKQ4C	1560	57.4	0	0	0	0	0	0	0	IKQ4P	1560	0.1	0	0	0	0	0	0
IKQ4C	1570	47.6	0	0	0	0	0	0	0	IKQ4P	1570	0.3	0	0	0	0	0	0
IKQ4C	1580	38.1	0	0	0	0	0	0	0	IKQ4P	1580	0.7	0	0	0	0	0	0
IKQ4C	1590	29.1	0	0	0	0	0	0	0	IKQ4P	1590	1.7	0	0	0	0	0	0
IKQ4C	1600	24.5	0	0	0	0	40	20	0	IKQ4P	1600	3.6	0	0	0	0	0	0
IKQ4C	1610	18	0	0	0	0	90	20	0	IKQ4P	1610	6.7	0	0	0	0	0	0
IKQ4C	1620	12.5	0	0	0	0	118	24	0	IKQ4P	1620	11.3	0	0	0	0	10	0
IKQ4C	1630	5	0	0	0	0	50	0	0	IKQ4P	1630	17.5	0	0	0	0	40	0
IKQ4C	1640	2.6	0	0	0	0	10	0	0	IKQ4P	1640	25	0	0	0	0	231	0
IKQ4C	1650	1.2	0	0	0	0	0	0	0	IKQ4P	1650	33.6	0	0	0	0	260	0
IKQ4C	1660	0.5	0	0	0	0	0	0	0	IKQ4P	1660	42.9	0	0	0	0	140	0
IKQ4C	1670	0.2	0	0	0	0	0	0	0	IKQ4P	1670	52.5	0	0	0	0	0	0
IKQ4C	1680	0.1	0	0	0	0	0	0	0	IKQ4P	1680	62.4	0	0	0	0	0	0
IKQ4C	1690	0.1	0	0	0	0	0	0	0	IKQ4P	1690	72.3	0	0	0	0	0	0
IKQ4C	1700	0.1	0	0	0	0	0	0	0	IKQ4P	1700	82.3	0	0	0	0	0	0
<b>Sep-24 (63d 9/30/24); CSize 50; IKU4 1601.00</b>																		
IKU4C	1440	160.1	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	140.2	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1480	120.3	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1500	100.4	0	0	0	0	0	0	0	IKU4P	1500	0.1	0	0	0	0	0	0
IKU4C	1520	80.6	0	0	0	0	0	0	0	IKU4P	1520	0.1	0	0	0	0	0	0
IKU4C	1540	61.1	0	0	0	0	0	0	0	IKU4P	1540	0.5	0	0	0	0	0	0
IKU4C	1560	42.6	0	0	0	0	0	0	0	IKU4P	1560	1.8	0	0	0	0	0	0
IKU4C	1580	26.4	0	0	0	0	0	0	0	IKU4P	1580	5.5	0	0	0	0	0	0
IKU4C	1600	14.1	0	0	0	0	0	0	0	IKU4P	1600	13.1	0	0	0	0	0	0
IKU4C	1620	6.2	0	0	0	0	0	0	0	IKU4P	1620	25.1	0	0	0	0	0	0
IKU4C	1640	2.2	0	0	0	0	0	0	0	IKU4P	1640	41	0	0	0	0	0	0
IKU4C	1660	0.6	0	0	0	0	0	0	0	IKU4P	1660	59.3	0	0	0	0	0	0
IKU4C	1680	0.1	0	0	0	0	0	0	0	IKU4P	1680	78.7	0	0	0	0	0	0
<b>Dec-24 (155d 12/31/24); CSize 50; IKZ4 1608.00</b>																		
IKZ4C	1500	106.8	0	0	0	0	0	0	0	IKZ4P	1500	0.3	0	0	0	0	0	0
IKZ4C	1520	87.7	0	0	0	0	0	0	0	IKZ4P	1520	0.9	0	0	0	0	0	0
IKZ4C	1540	69.4	0	0	0	0	0	0	0	IKZ4P	1540	2.3	0	0	0	0	0	0
IKZ4C	1560	52.4	0	0	0	0	0	0	0	IKZ4P	1560	5	0	0	0	0	0	0
IKZ4C	1580	37.4	0	0	0	0	0	0	0	IKZ4P	1580	9.8	0	0	0	0	0	0
IKZ4C	1600	25	0	0	0	0	0	0	0	IKZ4P	1600	17.1	0	0	0	0	0	0
IKZ4C	1620	15.6	0	0	0	0	0	0	0	IKZ4P	1620	27.4	0	0	0	0	0	0
IKZ4C	1640	9	0	0	0	0	0	0	0	IKZ4P	1640	40.5	0	0	0	0	0	0
IKZ4C	1660	4.8	0	0	0	0	0	0	0	IKZ4P	1660	56	0	0	0	0	0	0
IKZ4C	1680	2.3	0	0	0	0	0	0	0	IKZ4P	1680	73.3	0	0	0	0	0	0
IKZ4C	1700	1	0	0	0	0	0	0	0	IKZ4P	1700	91.8	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	5.04	7.28	-30.77
JULY PUT	5.04	7.28	-30.77
MEAN	5.04	7.28	-30.77

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	6.91	7.30	-5.34
AUGUST PUT	5.02	7.29	-31.14
MEAN	5.97	7.30	-18.23

	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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