

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	1,614.5	-12.00	1,628.5	1630.00	1613.50	17,199	7,859
AUG 24	1,617.0	-9.00	1,626.5	1631.00	1616.00	19,343	43,013
SEP 24	1,600.0	-9.50	1,610.0	1614.00	1600.00	318	2,130
DEC 24	1,607.0	-11.50	1,617.5	1621.50	1607.00	93	582

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Jul-24 (0d 7/31/24); CSize 50; IKN4 1617.00</b>																		
IKN4C	1520	94.5	0	0	0	0	0	0	0	IKN4P	1520	0.1	0	0	0	0	0	0
IKN4C	1530	84.5	0	0	0	0	0	0	0	IKN4P	1530	0.1	0	0	0	0	0	0
IKN4C	1540	74.5	0	0	0	0	0	0	0	IKN4P	1540	0.1	0	0	0	0	0	0
IKN4C	1550	64.5	0	0	0	0	0	0	0	IKN4P	1550	0.1	0	0	0	0	0	0
IKN4C	1560	54.5	0	0	0	0	0	0	0	IKN4P	1560	0.1	0	0	0	0	0	0
IKN4C	1570	44.5	0	0	0	0	20	0	0	IKN4P	1570	0.1	0	0	0	0	0	0
IKN4C	1580	34.5	0	0	0	0	140	0	0	IKN4P	1580	0.1	0	0	0	0	0	0
IKN4C	1590	24.5	0	0	0	0	142	0	0	IKN4P	1590	0.1	0	0	0	0	44	0
IKN4C	1600	14.5	0	0	0	0	84	0	0	IKN4P	1600	0.1	0	0	0	0	140	0
IKN4C	1610	4.7	0	0	0	0	84	0	0	IKN4P	1610	0.2	0	0	0	0	240	0
IKN4C	1620	0.1	0	0	0	0	0	0	0	IKN4P	1620	5.6	0	0	0	0	180	0
IKN4C	1630	0.1	0	0	0	0	0	0	0	IKN4P	1630	15.5	0	0	0	0	224	0
IKN4C	1640	0.1	0	0	0	0	0	0	0	IKN4P	1640	25.5	0	0	0	0	140	0
IKN4C	1650	0.1	0	0	0	0	0	0	0	IKN4P	1650	35.5	0	0	0	0	0	0
IKN4C	1660	0.1	0	0	0	0	0	0	0	IKN4P	1660	45.5	0	0	0	0	0	0
IKN4C	1670	0.1	0	0	0	0	0	0	0	IKN4P	1670	55.5	0	0	0	0	0	0
IKN4C	1680	0.1	0	0	0	0	0	0	0	IKN4P	1680	65.5	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	0	IKN4P	1690	75.5	0	0	0	0	0	0
IKN4C	1700	0.1	0	0	0	0	0	0	0	IKN4P	1700	85.5	0	0	0	0	0	0
<b>Aug-24 (30d 8/30/24); CSize 50; IKQ4 1620.00</b>																		
IKQ4C	1540	76.8	0	0	0	0	0	0	0	IKQ4P	1540	0.1	0	0	0	0	0	0
IKQ4C	1550	66.8	0	0	0	0	0	0	0	IKQ4P	1550	0.1	0	0	0	0	0	0
IKQ4C	1560	56.9	0	0	0	0	0	0	0	IKQ4P	1560	0.1	0	0	0	0	0	0
IKQ4C	1570	46.9	0	0	0	0	0	0	0	IKQ4P	1570	0.1	0	0	0	0	0	0
IKQ4C	1580	37.1	0	0	0	0	0	0	0	IKQ4P	1580	0.2	0	0	0	0	0	0
IKQ4C	1590	27.7	0	0	0	0	0	0	0	IKQ4P	1590	0.8	0	0	0	0	0	0
IKQ4C	1600	19.1	0	0	0	0	40	0	0	IKQ4P	1600	2.1	0	0	0	0	0	0
IKQ4C	1610	11.8	0	0	0	0	90	0	0	IKQ4P	1610	4.8	0	0	0	0	0	0
IKQ4C	1620	6.5	0	0	0	0	118	0	0	IKQ4P	1620	9.5	0	0	0	0	10	0
IKQ4C	1630	3	0	0	0	0	50	0	0	IKQ4P	1630	16	0	0	0	0	60	20
IKQ4C	1640	1.2	0	0	0	0	10	0	0	IKQ4P	1640	22	0	0	0	0	251	20
IKQ4C	1650	0.4	0	0	0	0	0	0	0	IKQ4P	1650	33.3	0	0	0	0	260	0
IKQ4C	1660	0.1	0	0	0	0	0	0	0	IKQ4P	1660	43	0	0	0	0	140	0
IKQ4C	1670	0.1	0	0	0	0	0	0	0	IKQ4P	1670	52.9	0	0	0	0	0	0
IKQ4C	1680	0.1	0	0	0	0	0	0	0	IKQ4P	1680	62.8	0	0	0	0	0	0
IKQ4C	1690	0.1	0	0	0	0	0	0	0	IKQ4P	1690	72.8	0	0	0	0	0	0
IKQ4C	1700	0.1	0	0	0	0	0	0	0	IKQ4P	1700	82.8	0	0	0	0	0	0
<b>Sep-24 (61d 9/30/24); CSize 50; IKU4 1602.00</b>																		
IKU4C	1440	159.1	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	139.2	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1480	119.3	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1500	99.5	0	0	0	0	0	0	0	IKU4P	1500	0.1	0	0	0	0	0	0
IKU4C	1520	79.6	0	0	0	0	0	0	0	IKU4P	1520	0.1	0	0	0	0	0	0
IKU4C	1540	59.8	0	0	0	0	0	0	0	IKU4P	1540	0.1	0	0	0	0	0	0
IKU4C	1560	40.6	0	0	0	0	0	0	0	IKU4P	1560	0.9	0	0	0	0	0	0
IKU4C	1580	23.6	0	0	0	0	0	0	0	IKU4P	1580	3.7	0	0	0	0	0	0
IKU4C	1600	11	0	0	0	0	0	0	0	IKU4P	1600	11	0	0	0	0	0	0
IKU4C	1620	3.8	0	0	0	0	0	0	0	IKU4P	1620	23.7	0	0	0	0	0	0
IKU4C	1640	1	0	0	0	0	0	0	0	IKU4P	1640	40.7	0	0	0	0	0	0
IKU4C	1660	0.2	0	0	0	0	0	0	0	IKU4P	1660	59.8	0	0	0	0	0	0
IKU4C	1680	0.1	0	0	0	0	0	0	0	IKU4P	1680	79.6	0	0	0	0	0	0
<b>Dec-24 (153d 12/31/24); CSize 50; IKZ4 1608.00</b>																		
IKZ4C	1500	105.7	0	0	0	0	0	0	0	IKZ4P	1500	0.1	0	0	0	0	0	0
IKZ4C	1520	86.2	0	0	0	0	0	0	0	IKZ4P	1520	0.3	0	0	0	0	0	0
IKZ4C	1540	67.2	0	0	0	0	0	0	0	IKZ4P	1540	1.1	0	0	0	0	0	0
IKZ4C	1560	49.4	0	0	0	0	0	0	0	IKZ4P	1560	3	0	0	0	0	0	0
IKZ4C	1580	33.6	0	0	0	0	0	0	0	IKZ4P	1580	7	0	0	0	0	0	0
IKZ4C	1600	20.9	0	0	0	0	0	0	0	IKZ4P	1600	13.9	0	0	0	0	0	0
IKZ4C	1620	11.6	0	0	0	0	0	0	0	IKZ4P	1620	24.5	0	0	0	0	0	0
IKZ4C	1640	5.8	0	0	0	0	0	0	0	IKZ4P	1640	38.3	0	0	0	0	0	0
IKZ4C	1660	2.5	0	0	0	0	0	0	0	IKZ4P	1660	54.8	0	0	0	0	0	0
IKZ4C	1680	1	0	0	0	0	0	0	0	IKZ4P	1680	73	0	0	0	0	0	0
IKZ4C	1700	0.3	0	0	0	0	0	0	0	IKZ4P	1700	92.1	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	4.33	7.43
JULY PUT	4.33	7.43
MEAN	4.33	7.43

Implied volatility for ATM	Previous day	1D%CHG
AUGUST CALL	4.20	7.37
AUGUST PUT	4.20	7.37
MEAN	4.20	7.37

	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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