

Underlying Instrument - FKLI

| Cont | Sett | Change | Open | High | Low | Volm | Open Int |
|--------|---------|--------|---------|---------|---------|-------|----------|
| JUL 24 | 1,623.5 | -10.00 | 1,633.5 | 1635.50 | 1622.00 | 5,699 | 43,106 |
| AUG 24 | 1,627.5 | -9.50 | 1,637.0 | 1639.00 | 1626.00 | 1,122 | 4,020 |
| SEP 24 | 1,611.5 | -9.50 | 1,621.5 | 1622.00 | 1609.00 | 223 | 2,140 |
| DEC 24 | 1,618.5 | -9.50 | 1,619.5 | 1621.00 | 1618.00 | 18 | 603 |

| Calls | | | | | | | | | | Puts | | | | | | | | |
|---|--------|-------|-----|------|-----|------|------|------|-----|--------|--------|------|-----|------|-----|------|------|------|
| Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICl | | Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICl |
| Jul-24 (6d 7/31/24); CSize 50; IKN4 1618.50 | | | | | | | | | | | | | | | | | | |
| IKN4C | 1520 | 103.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1520 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1530 | 93.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1530 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1540 | 83.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1540 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1550 | 73.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1550 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1560 | 63.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1560 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1570 | 53.5 | 0 | 0 | 0 | 0 | 20 | 0 | 0 | IKN4P | 1570 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1580 | 43.5 | 0 | 0 | 0 | 0 | 140 | 0 | 140 | IKN4P | 1580 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1590 | 33.6 | 0 | 0 | 0 | 0 | 142 | 0 | 142 | IKN4P | 1590 | 0.1 | 0 | 0 | 0 | 0 | 44 | 0 |
| IKN4C | 1600 | 23.9 | 0 | 0 | 0 | 0 | 84 | 0 | 84 | IKN4P | 1600 | 0.4 | 0 | 0 | 0 | 0 | 140 | 0 |
| IKN4C | 1610 | 15.2 | 0 | 0 | 0 | 0 | 84 | 0 | 84 | IKN4P | 1610 | 1.7 | 0 | 0 | 0 | 0 | 240 | 0 |
| IKN4C | 1620 | 8.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1620 | 4.7 | 0 | 0 | 0 | 0 | 180 | 0 |
| IKN4C | 1630 | 3.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1630 | 10 | 0 | 0 | 0 | 0 | 224 | 0 |
| IKN4C | 1640 | 1.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1640 | 17.7 | 0 | 0 | 0 | 0 | 140 | 0 |
| IKN4C | 1650 | 0.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1650 | 26.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1660 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1660 | 36.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1670 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1670 | 46.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1680 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1680 | 56.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1690 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1690 | 66.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1700 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1700 | 76.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| Aug-24 (36d 8/30/24); CSize 50; IKQ4 1623.00 | | | | | | | | | | | | | | | | | | |
| IKQ4C | 1540 | 87.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1540 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1550 | 77.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1550 | 0.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1560 | 67.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1560 | 0.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1570 | 58.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1570 | 0.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1580 | 48.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1580 | 1.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1590 | 40.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1590 | 2.7 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1600 | 32 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1600 | 4.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1610 | 24.7 | 0 | 0 | 0 | 0 | 50 | 0 | 50 | IKQ4P | 1610 | 7.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1620 | 18.4 | 0 | 0 | 0 | 0 | 70 | 0 | 70 | IKQ4P | 1620 | 10.9 | 0 | 0 | 0 | 0 | 10 | 0 |
| IKQ4C | 1630 | 13.2 | 0 | 0 | 0 | 0 | 50 | 0 | 50 | IKQ4P | 1630 | 15.7 | 0 | 0 | 0 | 0 | 40 | 0 |
| IKQ4C | 1640 | 9 | 0 | 0 | 0 | 0 | 10 | 0 | 10 | IKQ4P | 1640 | 21.5 | 0 | 0 | 0 | 0 | 231 | 20 |
| IKQ4C | 1650 | 5.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1650 | 28.4 | 0 | 0 | 0 | 0 | 260 | 20 |
| IKQ4C | 1660 | 3.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1660 | 36.1 | 0 | 0 | 0 | 0 | 140 | 0 |
| IKQ4C | 1670 | 2.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1670 | 44.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1680 | 1.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1680 | 53.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1690 | 0.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1690 | 63 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1700 | 0.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1700 | 72.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| Sep-24 (67d 9/30/24); CSize 50; IKU4 1607.00 | | | | | | | | | | | | | | | | | | |
| IKU4C | 1440 | 170.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1440 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1460 | 150.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1460 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1480 | 130.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1480 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1500 | 111 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1500 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1520 | 91.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1520 | 0.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1540 | 72.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1540 | 1.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1560 | 54.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1560 | 3.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1580 | 38.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1580 | 7.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1600 | 25.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1600 | 14 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1620 | 15.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1620 | 23.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1640 | 8.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1640 | 36.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1660 | 4.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1660 | 52.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1680 | 1.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1680 | 70 | 0 | 0 | 0 | 0 | 0 | 0 |
| Dec-24 (159d 12/31/24); CSize 50; IKZ4 1615.00 | | | | | | | | | | | | | | | | | | |
| IKZ4C | 1500 | 118.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1500 | 1.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1520 | 100 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1520 | 2.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1540 | 82.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1540 | 5.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1560 | 66.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1560 | 8.7 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1580 | 51.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1580 | 13.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1600 | 39.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1600 | 21 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1620 | 28.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1620 | 30.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1640 | 20.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1640 | 41.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1660 | 13.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1660 | 54.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1680 | 8.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1680 | 69.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1700 | 5.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1700 | 85.9 | 0 | 0 | 0 | 0 | 0 | 0 |

| Implied volatility for ATM | | Previous day | 1D%CHG |
|----------------------------|------|--------------|--------|
| JULY CALL | 6.99 | 6.94 | 0.72 |
| JULY PUT | 6.99 | 6.94 | 0.72 |
| MEAN | 6.99 | 6.94 | 0.72 |

| Implied volatility for ATM | | Previous day | 1D%CHG |
|----------------------------|------|--------------|--------|
| AUGUST CALL | 6.99 | 6.93 | 0.87 |
| AUGUST PUT | 6.99 | 6.89 | 1.45 |
| MEAN | 6.99 | 6.91 | 1.16 |

| | 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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