

Underlying Instrument - FKLI

| Cont | Sett | Change | Open | High | Low | Volm | Open Int |
|--------|---------|--------|---------|---------|---------|--------|----------|
| JUL 24 | 1,626.5 | 13.00 | 1,618.5 | 1630.00 | 1618.50 | 45,732 | 29,528 |
| AUG 24 | 1,626.0 | 8.50 | 1,623.0 | 1631.50 | 1623.00 | 44,510 | 39,783 |
| SEP 24 | 1,609.5 | 8.50 | 1,606.5 | 1614.50 | 1606.50 | 719 | 2,225 |
| DEC 24 | 1,618.5 | 10.50 | 1,615.5 | 1621.50 | 1615.00 | 88 | 599 |

| Calls | | | | | | | | | | Puts | | | | | | | | |
|---|--------|-------|-----|------|-----|------|------|------|-----|--------|--------|------|-----|------|-----|------|------|------|
| Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICl | | Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICl |
| Jul-24 (1d 7/31/24); CSize 50; IKN4 1630.00 | | | | | | | | | | | | | | | | | | |
| IKN4C | 1520 | 106.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1520 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1530 | 96.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1530 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1540 | 86.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1540 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1550 | 76.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1550 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1560 | 66.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1560 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1570 | 56.5 | 0 | 0 | 0 | 0 | 20 | 0 | 0 | IKN4P | 1570 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1580 | 46.5 | 0 | 0 | 0 | 0 | 140 | 0 | 140 | IKN4P | 1580 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1590 | 36.5 | 0 | 0 | 0 | 0 | 142 | 0 | 142 | IKN4P | 1590 | 0.1 | 0 | 0 | 0 | 0 | 0 | 44 |
| IKN4C | 1600 | 26.5 | 0 | 0 | 0 | 0 | 84 | 0 | 84 | IKN4P | 1600 | 0.1 | 0 | 0 | 0 | 0 | 0 | 140 |
| IKN4C | 1610 | 16.6 | 0 | 0 | 0 | 0 | 84 | 0 | 84 | IKN4P | 1610 | 0.1 | 0 | 0 | 0 | 0 | 0 | 240 |
| IKN4C | 1620 | 7.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1620 | 1.2 | 0 | 0 | 0 | 0 | 0 | 180 |
| IKN4C | 1630 | 2.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1630 | 5.6 | 0 | 0 | 0 | 0 | 0 | 224 |
| IKN4C | 1640 | 0.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1640 | 13.8 | 0 | 0 | 0 | 0 | 0 | 140 |
| IKN4C | 1650 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1650 | 23.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1660 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1660 | 33.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1670 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1670 | 43.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1680 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1680 | 53.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1690 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1690 | 63.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKN4C | 1700 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKN4P | 1700 | 73.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| Aug-24 (31d 8/30/24); CSize 50; IKQ4 1628.00 | | | | | | | | | | | | | | | | | | |
| IKQ4C | 1540 | 85.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1540 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1550 | 76 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1550 | 0.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1560 | 66.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1560 | 0.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1570 | 56.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1570 | 0.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1580 | 47.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1580 | 1.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1590 | 38.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1590 | 2.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1600 | 30.6 | 0 | 0 | 0 | 0 | 40 | 20 | 40 | IKQ4P | 1600 | 4.7 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1610 | 23.4 | 0 | 0 | 0 | 0 | 90 | 20 | 90 | IKQ4P | 1610 | 7.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1620 | 17.3 | 0 | 0 | 0 | 0 | 118 | 24 | 118 | IKQ4P | 1620 | 11.3 | 0 | 0 | 0 | 0 | 0 | 10 |
| IKQ4C | 1630 | 12.2 | 0 | 0 | 0 | 0 | 50 | 0 | 50 | IKQ4P | 1630 | 16.2 | 0 | 0 | 0 | 0 | 0 | 40 |
| IKQ4C | 1640 | 8.3 | 0 | 0 | 0 | 0 | 10 | 0 | 10 | IKQ4P | 1640 | 22.2 | 0 | 0 | 0 | 0 | 0 | 231 |
| IKQ4C | 1650 | 5.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1650 | 29.3 | 0 | 0 | 0 | 0 | 0 | 260 |
| IKQ4C | 1660 | 3.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1660 | 37.2 | 0 | 0 | 0 | 0 | 0 | 140 |
| IKQ4C | 1670 | 1.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1670 | 45.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1680 | 1.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1680 | 54.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1690 | 0.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1690 | 64.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1700 | 0.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1700 | 74.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| Sep-24 (62d 9/30/24); CSize 50; IKU4 1611.00 | | | | | | | | | | | | | | | | | | |
| IKU4C | 1440 | 168.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1440 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1460 | 148.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1460 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1480 | 128.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1480 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1500 | 109.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1500 | 0.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1520 | 89.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1520 | 0.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1540 | 70.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1540 | 1.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1560 | 53.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1560 | 3.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1580 | 37.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1580 | 8.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1600 | 24.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1600 | 15.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1620 | 14.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1620 | 25.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1640 | 8.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1640 | 38.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1660 | 4.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1660 | 54.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1680 | 1.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1680 | 71.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| Dec-24 (154d 12/31/24); CSize 50; IKZ4 1618.00 | | | | | | | | | | | | | | | | | | |
| IKZ4C | 1500 | 118.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1500 | 1.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1520 | 100.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1520 | 3.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1540 | 83.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1540 | 5.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1560 | 67.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1560 | 9.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1580 | 52.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1580 | 14.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1600 | 40.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1600 | 22.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1620 | 29.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1620 | 31.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1640 | 21.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1640 | 42.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1660 | 14.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1660 | 55.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1680 | 9.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1680 | 70.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1700 | 6.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1700 | 86.6 | 0 | 0 | 0 | 0 | 0 | 0 |

| Implied volatility for ATM | Previous day | 1D%CHG | |
|----------------------------|--------------|--------|-------|
| JULY CALL | 7.43 | 5.04 | 47.42 |
| JULY PUT | 7.43 | 5.04 | 47.42 |
| MEAN | 7.43 | 5.04 | 47.42 |

| Implied volatility for ATM | Previous day | 1D%CHG | |
|----------------------------|--------------|--------|-------|
| AUGUST CALL | 7.37 | 6.91 | 6.66 |
| AUGUST PUT | 7.37 | 5.02 | 46.81 |
| MEAN | 7.37 | 5.97 | 23.55 |

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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