

Underlying Instrument - FKLI

| Cont | Sett | Change | Open | High | Low | Volm | Open Int |
|--------|---------|--------|---------|---------|---------|-------|----------|
| AUG 24 | 1,625.0 | 8.50 | 1,619.5 | 1630.00 | 1619.00 | 8,043 | 37,756 |
| SEP 24 | 1,606.0 | 9.00 | 1,600.0 | 1610.50 | 1600.00 | 514 | 2,494 |
| DEC 24 | 1,612.0 | 9.50 | 1,607.5 | 1615.50 | 1607.50 | 101 | 766 |
| MAR 25 | 1,598.0 | 9.50 | 1,593.0 | 1601.50 | 1592.00 | 121 | 131 |

| Calls | | | | | | | | | | Puts | | | | | | | | |
|---|--------|-------|-----|------|-----|------|------|------|-----|--------|--------|------|-----|------|-----|------|------|------|
| Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICl | | Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICl |
| Aug-24 (11d 8/30/24); CSize 50; IKQ4 1625.00 | | | | | | | | | | | | | | | | | | |
| IKQ4C | 1470 | 154.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1470 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1480 | 144.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1480 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1490 | 134.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1490 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1500 | 124.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1500 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1510 | 114.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1510 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1520 | 104.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1520 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1530 | 94.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1530 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1540 | 84.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1540 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1550 | 74.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1550 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1560 | 64.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1560 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1570 | 55 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1570 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1580 | 45 | 0 | 0 | 0 | 0 | 14 | 0 | 14 | IKQ4P | 1580 | 0.1 | 0 | 0 | 0 | 0 | 4 | 4 |
| IKQ4C | 1590 | 35.2 | 0 | 0 | 0 | 0 | 21 | 0 | 21 | IKQ4P | 1590 | 0.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1600 | 25.9 | 0 | 0 | 0 | 0 | 80 | 0 | 80 | IKQ4P | 1600 | 0.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1610 | 17.5 | 0 | 0 | 0 | 0 | 130 | 0 | 130 | IKQ4P | 1610 | 2.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1620 | 10.6 | 0 | 0 | 0 | 0 | 138 | 0 | 138 | IKQ4P | 1620 | 5.6 | 0 | 0 | 0 | 0 | 50 | 0 |
| IKQ4C | 1630 | 5.6 | 0 | 0 | 0 | 0 | 70 | 0 | 70 | IKQ4P | 1630 | 10.6 | 0 | 0 | 0 | 0 | 200 | 0 |
| IKQ4C | 1640 | 2.5 | 0 | 0 | 0 | 0 | 10 | 0 | 10 | IKQ4P | 1640 | 17.5 | 0 | 0 | 0 | 0 | 320 | 0 |
| IKQ4C | 1650 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1650 | 25.9 | 0 | 0 | 0 | 0 | 260 | 0 |
| IKQ4C | 1660 | 0.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1660 | 35.3 | 0 | 0 | 0 | 0 | 140 | 0 |
| IKQ4C | 1670 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1670 | 45 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1680 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1680 | 55 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1690 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1690 | 64.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ4C | 1700 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ4P | 1700 | 74.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| Sep-24 (42d 9/30/24); CSize 50; IKU4 1606.00 | | | | | | | | | | | | | | | | | | |
| IKU4C | 1440 | 165.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1440 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1450 | 155.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1450 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1460 | 145.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1460 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1470 | 135.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1470 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1480 | 125.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1480 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1490 | 115.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1490 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1500 | 105.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1500 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1510 | 95.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1510 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1520 | 85.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1520 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1530 | 75.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1530 | 0.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1540 | 66.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1540 | 0.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1550 | 56.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1550 | 0.7 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1560 | 47.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1560 | 1.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1570 | 38.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1570 | 2.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1580 | 30.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1580 | 4.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1590 | 24 | 0 | 0 | 0 | 0 | 20 | 20 | 20 | IKU4P | 1590 | 7.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1600 | 17 | 0 | 0 | 0 | 0 | 24 | 24 | 24 | IKU4P | 1600 | 13 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1610 | 12.5 | 0 | 0 | 0 | 0 | 20 | 20 | 20 | IKU4P | 1610 | 15.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1620 | 8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1620 | 22 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1630 | 5.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1630 | 29 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1640 | 3.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1640 | 37 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1650 | 1.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1650 | 45.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1660 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1660 | 54.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1670 | 0.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1670 | 64.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU4C | 1680 | 0.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU4P | 1680 | 74 | 0 | 0 | 0 | 0 | 0 | 0 |
| Dec-24 (134d 12/31/24); CSize 50; IKZ4 1612.00 | | | | | | | | | | | | | | | | | | |
| IKZ4C | 1460 | 150.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1460 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1480 | 130.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1480 | 0.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1500 | 111.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1500 | 0.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1520 | 92.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1520 | 1.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1540 | 74.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1540 | 3.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1560 | 57.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1560 | 6.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1580 | 42.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1580 | 11.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1600 | 30.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1600 | 18.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1620 | 20.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1620 | 28.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1640 | 12.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1640 | 40.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1660 | 7.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1660 | 55.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1680 | 4.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1680 | 71.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ4C | 1700 | 2.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ4P | 1700 | 89.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| Mar-25 (224d 3/31/25); CSize 50; IKH5 1598.00 | | | | | | | | | | | | | | | | | | |
| IKH5C | 1460 | 136.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH5P | 1460 | 0.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH5C | 1480 | 117.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH5P | 1480 | 1.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH5C | 1500 | 99.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH5P | 1500 | 3.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH5C | 1520 | 82.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH5P | 1520 | 5.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH5C | 1540 | 66.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH5P | 1540 | 9.7 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH5C | 1560 | 52.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH5P | 1560 | 15 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH5C | 1580 | 39.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH5P | 1580 | 22.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH5C | 1600 | 29.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH5P | 1600 | 31.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH5C | 1620 | 21 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH5P | 1620 | 42.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH5C | 1640 | 14.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH5P | 1640 | 55.7 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH5C | 1660 | 9.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH5P | 1660 | 70.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH5C | 1680 | 6.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH5P | 1680 | 86.6 | 0 | 0 | 0 | 0 | 0 | 0 |

| Implied volatility for ATM | | Previous day | 1D%CHG |
|----------------------------|------|--------------|--------|
| JULY CALL | 6.19 | 8.23 | -24.79 |
| JULY PUT | 6.19 | 8.78 | -29.50 |
| MEAN | 6.19 | 8.51 | -27.22 |

| Implied volatility for ATM | | Previous day | 1D%CHG |
|----------------------------|------|--------------|--------|
| AUGUST CALL | 6.32 | 8.80 | -28.18 |
| AUGUST PUT | 6.52 | 8.81 | -25.99 |
| MEAN | 6.42 | 8.81 | -27.09 |

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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