

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 24	1,660.5	-13.50	1,675.0	1675.00	1657.00	12,757	43,967
OCT 24	1,664.0	-12.00	1,676.0	1677.50	1660.00	2,302	2,220
DEC 24	1,669.0	-11.00	1,680.5	1681.00	1665.00	66	851
MAR 25	1,654.0	-13.00	1,666.5	1668.00	1652.00	50	238

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Sep-24 (6d 9/30/24); CSize 50; IKU4 1665.50																		
IKU4C	1440	220.4	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1450	210.4	0	0	0	0	0	0	0	IKU4P	1450	0.1	0	0	0	0	0	0
IKU4C	1460	200.4	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1470	190.4	0	0	0	0	0	0	0	IKU4P	1470	0.1	0	0	0	0	0	0
IKU4C	1480	180.4	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1490	170.4	0	0	0	0	0	0	0	IKU4P	1490	0.1	0	0	0	0	0	0
IKU4C	1500	160.4	0	0	0	0	0	0	0	IKU4P	1500	0.1	0	0	0	0	0	0
IKU4C	1510	150.4	0	0	0	0	0	0	0	IKU4P	1510	0.1	0	0	0	0	0	0
IKU4C	1520	140.4	0	0	0	0	0	0	0	IKU4P	1520	0.1	0	0	0	0	0	0
IKU4C	1530	130.4	0	0	0	0	0	0	0	IKU4P	1530	0.1	0	0	0	0	0	0
IKU4C	1540	120.4	0	0	0	0	0	0	0	IKU4P	1540	0.1	0	0	0	0	0	0
IKU4C	1550	110.4	0	0	0	0	0	0	0	IKU4P	1550	0.1	0	0	0	0	0	0
IKU4C	1560	100.4	0	0	0	0	0	0	0	IKU4P	1560	0.1	0	0	0	0	0	0
IKU4C	1570	90.5	0	0	0	0	0	0	0	IKU4P	1570	0.1	0	0	0	0	0	0
IKU4C	1580	80.5	0	0	0	0	0	0	0	IKU4P	1580	0.1	0	0	0	0	0	0
IKU4C	1590	70.5	0	0	0	0	0	20	0	IKU4P	1590	0.1	0	0	0	0	0	0
IKU4C	1600	60.5	0	0	0	0	0	24	0	IKU4P	1600	0.1	0	0	0	0	0	0
IKU4C	1610	50.5	0	0	0	0	0	20	0	IKU4P	1610	0.1	0	0	0	0	0	0
IKU4C	1620	40.5	0	0	0	0	0	40	0	IKU4P	1620	0.1	0	0	0	0	0	48
IKU4C	1630	30.7	0	0	0	0	0	105	0	IKU4P	1630	0.2	0	0	0	0	0	148
IKU4C	1640	21.3	0	0	0	0	0	21	0	IKU4P	1640	0.8	0	0	0	0	0	204
IKU4C	1650	13.1	0	0	0	0	0	60	0	IKU4P	1650	2.6	0	0	0	0	0	186
IKU4C	1660	6.8	0	0	0	0	0	16	0	IKU4P	1660	6.3	0	0	0	0	0	169
IKU4C	1670	2.9	0	0	0	0	0	4	0	IKU4P	1670	12.4	0	0	0	0	0	129
IKU4C	1680	1	0	0	0	0	0	20	0	IKU4P	1680	20.5	0	0	0	0	0	80
IKU4C	1690	0.3	0	0	0	0	0	0	0	IKU4P	1690	29.7	0	0	0	0	0	0
IKU4C	1700	0.1	0	0	0	0	0	0	0	IKU4P	1700	39.5	0	0	0	0	0	0
IKU4C	1710	0.1	0	0	0	0	0	0	0	IKU4P	1710	49.5	0	0	0	0	0	0
IKU4C	1720	0.1	0	0	0	0	0	0	0	IKU4P	1720	59.5	0	0	0	0	0	0
IKU4C	1730	0.1	0	0	0	0	0	0	0	IKU4P	1730	69.5	0	0	0	0	0	0
Oct-24 (36d 10/30/24); CSize 50; IKV4 1669.00																		
IKV4C	1580	83.9	0	0	0	0	0	0	0	IKV4P	1580	0.1	0	0	0	0	0	0
IKV4C	1590	74.1	0	0	0	0	0	0	0	IKV4P	1590	0.3	0	0	0	0	0	0
IKV4C	1600	64.4	0	0	0	0	0	0	0	IKV4P	1600	0.6	0	0	0	0	0	0
IKV4C	1610	55.1	0	0	0	0	0	0	0	IKV4P	1610	1.2	0	0	0	0	0	0
IKV4C	1620	46.1	0	0	0	0	0	0	0	IKV4P	1620	2.2	0	0	0	0	0	0
IKV4C	1630	37.6	0	0	0	0	0	0	0	IKV4P	1630	3.7	0	0	0	0	0	0
IKV4C	1640	29.5	0	0	0	0	0	20	20	IKV4P	1640	5.9	0	0	0	0	0	0
IKV4C	1650	23	0	0	0	0	0	20	20	IKV4P	1650	9	0	0	0	0	0	32
IKV4C	1660	17.1	0	0	0	0	0	24	0	IKV4P	1660	14.5	0	0	0	0	0	128
IKV4C	1670	12.3	0	0	0	0	0	0	0	IKV4P	1670	18.3	0	0	0	0	0	20
IKV4C	1680	8.5	0	0	0	0	0	0	0	IKV4P	1680	24.4	0	0	0	0	0	1
IKV4C	1690	5.6	0	0	0	0	0	0	0	IKV4P	1690	31.5	0	0	0	0	0	0
IKV4C	1700	3.6	0	0	0	0	0	0	0	IKV4P	1700	39.4	0	0	0	0	0	0
IKV4C	1710	2.2	0	0	0	0	0	0	0	IKV4P	1710	48	0	0	0	0	0	0
IKV4C	1720	1.3	0	0	0	0	0	0	0	IKV4P	1720	57.1	0	0	0	0	0	0
IKV4C	1730	0.7	0	0	0	0	0	0	0	IKV4P	1730	66.5	0	0	0	0	0	0
IKV4C	1740	0.4	0	0	0	0	0	0	0	IKV4P	1740	76.1	0	0	0	0	0	0
Dec-24 (98d 12/31/24); CSize 50; IKZ4 1673.00																		
IKZ4C	1460	207.3	0	0	0	0	0	0	0	IKZ4P	1460	0.1	0	0	0	0	0	0
IKZ4C	1480	187.4	0	0	0	0	0	0	0	IKZ4P	1480	0.1	0	0	0	0	0	0
IKZ4C	1500	167.6	0	0	0	0	0	0	0	IKZ4P	1500	0.1	0	0	0	0	0	0
IKZ4C	1520	147.9	0	0	0	0	0	0	0	IKZ4P	1520	0.1	0	0	0	0	0	0
IKZ4C	1540	128.2	0	0	0	0	0	0	0	IKZ4P	1540	0.3	0	0	0	0	0	0
IKZ4C	1560	108.9	0	0	0	0	0	0	0	IKZ4P	1560	0.8	0	0	0	0	0	0
IKZ4C	1580	90.1	0	0	0	0	0	0	0	IKZ4P	1580	1.9	0	0	0	0	0	0
IKZ4C	1600	72.3	0	0	0	0	0	0	0	IKZ4P	1600	3.9	0	0	0	0	0	0
IKZ4C	1620	55.9	0	0	0	0	0	0	0	IKZ4P	1620	7.3	0	0	0	0	0	0
IKZ4C	1640	41.4	0	0	0	0	0	0	0	IKZ4P	1640	12.6	0	0	0	0	0	0
IKZ4C	1660	29.2	0	0	0	0	0	0	0	IKZ4P	1660	20.3	0	0	0	0	0	0
IKZ4C	1680	19.6	0	0	0	0	0	0	0	IKZ4P	1680	30.5	0	0	0	0	0	0
IKZ4C	1700	12.4	0	0	0	0	0	0	0	IKZ4P	1700	43.2	0	0	0	0	0	0
IKZ4C	1720	7.4	0	0	0	0	0	0	0	IKZ4P	1720	58	0	0	0	0	0	0
IKZ4C	1740	4.2	0	0	0	0	0	0	0	IKZ4P	1740	74.6	0	0	0	0	0	0
Mar-25 (188d 3/31/25); CSize 50; IKH5 1658.00																		
IKH5C	1460	191.1	0	0	0	0	0	0	0	IKH5P	1460	0.2	0	0	0	0	0	0
IKH5C	1480	171.6	0	0	0	0	0	0	0	IKH5P	1480	0.4	0	0	0	0	0	0
IKH5C	1500	152.4	0	0	0	0	0	0	0	IKH5P	1500	0.9	0	0	0	0	0	0
IKH5C	1520	133.5	0	0	0	0	0	0	0	IKH5P	1520	1.7	0	0	0	0	0	0
IKH5C	1540	115.2	0	0	0	0	0	0	0	IKH5P	1540	3	0	0	0	0	0	0
IKH5C	1560	97.7	0	0	0	0	0	0	0	IKH5P	1560	5.2	0	0	0	0	0	0
IKH5C	1580	81.2	0	0	0	0	0	0	0	IKH5P	1580	8.4	0	0	0	0	0	0
IKH5C	1600	66	0	0	0	0	0	0	0	IKH5P	1600	12.9	0	0	0	0	0	0
IKH5C	1620	52.4	0	0	0	0	0	0	0	IKH5P	1620	19	0	0	0	0	0	0
IKH5C	1640	40.6	0	0	0	0	0	0	0	IKH5P	1640	28.8	0	0	0	0	0	0
IKH5C	1660	30.6	0	0	0	0	0	0	0	IKH5P	1660	36.5	0	0	0	0	0	0
IKH5C	1680	22.4	0	0	0	0	0	0	0	IKH5P	1680	48	0	0	0	0	0	0
IKH5C	1700	15.9	0	0	0	0	0	0	0	IKH5P	1700	61.2	0	0	0	0	0	0
IKH5C	1720	11	0	0	0	0	0	0	0	IKH5P	1720	75.9	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
SEP CALL	7.14	7.66	-6.79
SEP PUT	7.14	7.66	-6.79
MEAN	7.14	7.66	-6.79

Implied volatility for ATM		Previous day	1D%CHG
OCT CALL	7.15	7.61	-6.04
OCT PUT	7.55	7.78	-2.96
MEAN	7.35	7.70	-4.48

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</				