

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 24	1,657.0	3.50	1,653.0	1659.00	1647.00	6,341	39,966
NOV 24	1,660.0	6.50	1,655.5	1661.00	1654.00	149	122
DEC 24	1,664.5	5.50	1,661.0	1665.00	1654.00	283	960
MAR 25	1,651.0	6.00	1,648.5	1652.00	1642.50	26	332

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Oct-24 (28d 10/30/24); CSize 50; IKV4 1658.00																		
IKV4C	1580	77.1	0	0	0	0	0	0	0	IKV4P	1580	0.2	0	0	0	0	0	0
IKV4C	1590	67.3	0	0	0	0	0	0	0	IKV4P	1590	0.5	0	0	0	0	0	0
IKV4C	1600	57.8	0	0	0	0	0	0	0	IKV4P	1600	1	0	0	0	0	0	0
IKV4C	1610	48.7	0	0	0	0	0	0	0	IKV4P	1610	1.8	0	0	0	0	0	0
IKV4C	1620	40	0	0	0	0	0	0	0	IKV4P	1620	3.1	0	0	0	0	0	0
IKV4C	1630	32	0	0	0	0	0	0	0	IKV4P	1630	5.1	0	0	0	0	0	0
IKV4C	1640	21.5	0	0	0	0	40	20	20	IKV4P	1640	7.9	0	0	0	0	0	0
IKV4C	1650	16	0	0	0	0	81	20	20	IKV4P	1650	11.5	0	0	0	0	52	20
IKV4C	1660	13.5	0	0	0	0	120	0	120	IKV4P	1660	16.5	0	0	0	0	148	20
IKV4C	1670	9.4	0	0	0	0	91	26	26	IKV4P	1670	22.5	0	0	0	0	160	20
IKV4C	1680	6.3	0	0	0	0	0	0	0	IKV4P	1680	29.2	0	0	0	0	165	0
IKV4C	1690	4	0	0	0	0	0	0	0	IKV4P	1690	36.9	0	0	0	0	180	0
IKV4C	1700	2.5	0	0	0	0	0	0	0	IKV4P	1700	45.3	0	0	0	0	0	0
IKV4C	1710	1.4	0	0	0	0	0	0	0	IKV4P	1710	54.3	0	0	0	0	0	0
IKV4C	1720	0.8	0	0	0	0	0	0	0	IKV4P	1720	63.6	0	0	0	0	0	0
IKV4C	1730	0.4	0	0	0	0	0	0	0	IKV4P	1730	73.2	0	0	0	0	0	0
IKV4C	1740	0.2	0	0	0	0	0	0	0	IKV4P	1740	83	0	0	0	0	0	0
Nov-24 (58d 11/29/24); CSize 50; IKX4 1660.00																		
IKX4C	1590	71.9	0	0	0	0	0	0	0	IKX4P	1590	2.2	0	0	0	0	0	0
IKX4C	1600	63	0	0	0	0	0	0	0	IKX4P	1600	3.3	0	0	0	0	0	0
IKX4C	1610	54.6	0	0	0	0	0	0	0	IKX4P	1610	4.9	0	0	0	0	0	0
IKX4C	1620	46.7	0	0	0	0	0	0	0	IKX4P	1620	6.9	0	0	0	0	0	0
IKX4C	1630	39.3	0	0	0	0	0	0	0	IKX4P	1630	9.5	0	0	0	0	0	0
IKX4C	1640	32.6	0	0	0	0	0	0	0	IKX4P	1640	12.7	0	0	0	0	0	0
IKX4C	1650	26.6	0	0	0	0	0	0	0	IKX4P	1650	16.6	0	0	0	0	0	0
IKX4C	1660	21.3	0	0	0	0	0	0	0	IKX4P	1660	21.3	0	0	0	0	0	0
IKX4C	1670	16.8	0	0	0	0	0	0	0	IKX4P	1670	26.7	0	0	0	0	0	0
IKX4C	1680	12.9	0	0	0	0	0	0	0	IKX4P	1680	32.8	0	0	0	0	0	0
IKX4C	1690	9.8	0	0	0	0	0	0	0	IKX4P	1690	39.6	0	0	0	0	0	0
IKX4C	1700	7.3	0	0	0	0	0	0	0	IKX4P	1700	47.1	0	0	0	0	0	0
IKX4C	1710	5.3	0	0	0	0	0	0	0	IKX4P	1710	55	0	0	0	0	0	0
IKX4C	1720	0	0	0	0	0	0	0	0	IKX4P	1720	0	0	0	0	0	0	0
Dec-24 (90d 12/31/24); CSize 50; IKZ4 1660.00																		
IKZ4C	1460	202.9	0	0	0	0	0	0	0	IKZ4P	1460	0.1	0	0	0	0	0	0
IKZ4C	1480	183.1	0	0	0	0	0	0	0	IKZ4P	1480	0.1	0	0	0	0	0	0
IKZ4C	1500	163.3	0	0	0	0	0	0	0	IKZ4P	1500	0.1	0	0	0	0	0	0
IKZ4C	1520	143.6	0	0	0	0	0	0	0	IKZ4P	1520	0.3	0	0	0	0	0	0
IKZ4C	1540	124.2	0	0	0	0	0	0	0	IKZ4P	1540	0.6	0	0	0	0	0	0
IKZ4C	1560	105.1	0	0	0	0	0	0	0	IKZ4P	1560	1.4	0	0	0	0	0	0
IKZ4C	1580	86.8	0	0	0	0	0	0	0	IKZ4P	1580	3	0	0	0	0	0	0
IKZ4C	1600	69.6	0	0	0	0	0	0	0	IKZ4P	1600	5.6	0	0	0	0	0	0
IKZ4C	1620	53.9	0	0	0	0	0	0	0	IKZ4P	1620	9.8	0	0	0	0	0	0
IKZ4C	1640	40.2	0	0	0	0	0	0	0	IKZ4P	1640	15.9	0	0	0	0	0	0
IKZ4C	1660	28.7	0	0	0	0	0	0	0	IKZ4P	1660	24.2	0	0	0	0	0	0
IKZ4C	1680	19.6	0	0	0	0	0	0	0	IKZ4P	1680	35	0	0	0	0	0	0
IKZ4C	1700	12.7	0	0	0	0	0	0	0	IKZ4P	1700	48	0	0	0	0	0	0
IKZ4C	1720	7.9	0	0	0	0	0	0	0	IKZ4P	1720	62.9	0	0	0	0	0	0
IKZ4C	1740	4.6	0	0	0	0	0	0	0	IKZ4P	1740	79.5	0	0	0	0	0	0
Mar-25 (180d 3/31/25); CSize 50; IKH5 1647.50																		
IKH5C	1460	188.5	0	0	0	0	0	0	0	IKH5P	1460	0.5	0	0	0	0	0	0
IKH5C	1480	169.3	0	0	0	0	0	0	0	IKH5P	1480	0.9	0	0	0	0	0	0
IKH5C	1500	150.3	0	0	0	0	0	0	0	IKH5P	1500	1.6	0	0	0	0	0	0
IKH5C	1520	131.8	0	0	0	0	0	0	0	IKH5P	1520	2.8	0	0	0	0	0	0
IKH5C	1540	114	0	0	0	0	0	0	0	IKH5P	1540	4.7	0	0	0	0	0	0
IKH5C	1560	97	0	0	0	0	0	0	0	IKH5P	1560	7.4	0	0	0	0	0	0
IKH5C	1580	81.2	0	0	0	0	0	0	0	IKH5P	1580	11.3	0	0	0	0	0	0
IKH5C	1600	66.7	0	0	0	0	0	0	0	IKH5P	1600	16.5	0	0	0	0	0	0
IKH5C	1620	53.7	0	0	0	0	0	0	0	IKH5P	1620	23.1	0	0	0	0	0	0
IKH5C	1640	42.3	0	0	0	0	0	0	0	IKH5P	1640	31.4	0	0	0	0	0	0
IKH5C	1660	32.6	0	0	0	0	0	0	0	IKH5P	1660	41.4	0	0	0	0	0	0
IKH5C	1680	24.5	0	0	0	0	0	0	0	IKH5P	1680	53.1	0	0	0	0	0	0
IKH5C	1700	18	0	0	0	0	0	0	0	IKH5P	1700	66.2	0	0	0	0	0	0
IKH5C	1720	12.9	0	0	0	0	0	0	0	IKH5P	1720	80.8	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
OCT CALL	7.60	10.23
OCT PUT	8.01	7.35
MEAN	7.81	8.79

Implied volatility for ATM	Previous day	1D%CHG
NOV CALL	8.04	14.14
NOV PUT	8.04	10.28
MEAN	8.04	12.21

	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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