

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 24	1,632.5	-9.00	1,642.0	1642.00	1629.00	6,685	39,241
NOV 24	1,636.0	-9.50	1,641.5	1642.00	1633.00	250	471
DEC 24	1,640.0	-9.50	1,645.0	1645.00	1637.00	90	972
MAR 25	1,627.5	-9.50	1,633.0	1633.00	1625.00	33	411

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Oct-24 (13d 10/30/24); CSize 50; IKV4 1636.00																		
IKV4C	1570	62.6	0	0	0	0	0	0	0	IKV4P	1570	0.1	0	0	0	0	0	0
IKV4C	1580	52.8	0	0	0	0	0	0	0	IKV4P	1580	0.3	0	0	0	0	0	0
IKV4C	1590	43.3	0	0	0	0	0	0	0	IKV4P	1590	0.8	0	0	0	0	0	0
IKV4C	1600	34.2	0	0	0	0	0	0	0	IKV4P	1600	1.8	0	0	0	0	0	0
IKV4C	1610	25.9	0	0	0	0	0	0	0	IKV4P	1610	3.4	0	0	0	0	0	0
IKV4C	1620	18.6	0	0	0	0	27	0	0	IKV4P	1620	6.2	0	0	0	0	0	0
IKV4C	1630	12.7	0	0	0	0	60	0	0	IKV4P	1630	10.2	0	0	0	0	1	0
IKV4C	1640	8	0	0	0	0	60	0	0	IKV4P	1640	15.5	0	0	0	0	0	0
IKV4C	1650	4.8	0	0	0	0	82	0	0	IKV4P	1650	22.2	0	0	0	0	72	0
IKV4C	1660	2.6	0	0	0	0	121	0	0	IKV4P	1660	30.1	0	0	0	0	148	0
IKV4C	1670	1.3	0	0	0	0	91	0	0	IKV4P	1670	38.8	0	0	0	0	160	0
IKV4C	1680	0.6	0	0	0	0	0	0	0	IKV4P	1680	48.1	0	0	0	0	165	0
IKV4C	1690	0.3	0	0	0	0	0	0	0	IKV4P	1690	57.7	0	0	0	0	180	0
IKV4C	1700	0.1	0	0	0	0	0	0	0	IKV4P	1700	67.5	0	0	0	0	0	0
IKV4C	1710	0.1	0	0	0	0	0	0	0	IKV4P	1710	77.4	0	0	0	0	0	0
IKV4C	1720	0.1	0	0	0	0	0	0	0	IKV4P	1720	87.4	0	0	0	0	0	0
IKV4C	1730	0.1	0	0	0	0	0	0	0	IKV4P	1730	97.4	0	0	0	0	0	0
IKV4C	1740	0.1	0	0	0	0	0	0	0	IKV4P	1740	107.4	0	0	0	0	0	0
Nov-24 (43d 11/29/24); CSize 50; IKX4 1638.50																		
IKX4C	1570	67.9	0	0	0	0	0	0	0	IKX4P	1570	2.1	0	0	0	0	0	0
IKX4C	1580	59	0	0	0	0	0	0	0	IKX4P	1580	3.2	0	0	0	0	0	0
IKX4C	1590	50.6	0	0	0	0	0	0	0	IKX4P	1590	4.8	0	0	0	0	0	0
IKX4C	1600	42.8	0	0	0	0	0	0	0	IKX4P	1600	6.9	0	0	0	0	0	0
IKX4C	1610	35	0	0	0	0	20	20	0	IKX4P	1610	9.6	0	0	0	0	0	0
IKX4C	1620	29	0	0	0	0	0	0	0	IKX4P	1620	13.1	0	0	0	0	0	0
IKX4C	1630	23.2	0	0	0	0	0	0	0	IKX4P	1630	17.3	0	0	0	0	0	0
IKX4C	1640	18.2	0	0	0	0	0	0	0	IKX4P	1640	22.2	0	0	0	0	0	0
IKX4C	1650	14	0	0	0	0	20	20	0	IKX4P	1650	27.9	0	0	0	0	0	0
IKX4C	1660	10.5	0	0	0	0	0	0	0	IKX4P	1660	34.4	0	0	0	0	0	0
IKX4C	1670	7.7	0	0	0	0	0	0	0	IKX4P	1670	41.6	0	0	0	0	0	0
IKX4C	1680	5.6	0	0	0	0	0	0	0	IKX4P	1680	49.4	0	0	0	0	0	0
IKX4C	1690	3.9	0	0	0	0	0	0	0	IKX4P	1690	57.7	0	0	0	0	0	0
IKX4C	1700	2.7	0	0	0	0	0	0	0	IKX4P	1700	66.4	0	0	0	0	0	0
IKX4C	1710	1.8	0	0	0	0	0	0	0	IKX4P	1710	75.5	0	0	0	0	0	0
IKX4C	1720	1.2	0	0	0	0	0	0	0	IKX4P	1720	84.8	0	0	0	0	0	0
Dec-24 (75d 12/31/24); CSize 50; IKZ4 1641.00																		
IKZ4C	1460	178.9	0	0	0	0	0	0	0	IKZ4P	1460	0.1	0	0	0	0	0	0
IKZ4C	1480	159.1	0	0	0	0	0	0	0	IKZ4P	1480	0.1	0	0	0	0	0	0
IKZ4C	1500	139.4	0	0	0	0	0	0	0	IKZ4P	1500	0.3	0	0	0	0	0	0
IKZ4C	1520	120	0	0	0	0	0	0	0	IKZ4P	1520	0.8	0	0	0	0	0	0
IKZ4C	1540	101.1	0	0	0	0	0	0	0	IKZ4P	1540	1.7	0	0	0	0	0	0
IKZ4C	1560	82.9	0	0	0	0	0	0	0	IKZ4P	1560	3.4	0	0	0	0	0	0
IKZ4C	1580	66	0	0	0	0	0	0	0	IKZ4P	1580	6.4	0	0	0	0	0	0
IKZ4C	1600	50.7	0	0	0	0	0	0	0	IKZ4P	1600	10.9	0	0	0	0	0	0
IKZ4C	1620	37.4	0	0	0	0	0	0	0	IKZ4P	1620	17.6	0	0	0	0	0	0
IKZ4C	1640	26.5	0	0	0	0	0	0	0	IKZ4P	1640	26.5	0	0	0	0	0	0
IKZ4C	1660	17.9	0	0	0	0	0	0	0	IKZ4P	1660	37.7	0	0	0	0	0	0
IKZ4C	1680	11.5	0	0	0	0	0	0	0	IKZ4P	1680	51.2	0	0	0	0	0	0
IKZ4C	1700	7	0	0	0	0	0	0	0	IKZ4P	1700	66.6	0	0	0	0	0	0
IKZ4C	1720	4.1	0	0	0	0	0	0	0	IKZ4P	1720	83.5	0	0	0	0	0	0
IKZ4C	1740	2.2	0	0	0	0	0	0	0	IKZ4P	1740	101.6	0	0	0	0	0	0
Mar-25 (165d 3/31/25); CSize 50; IKH5 1627.50																		
IKH5C	1460	166.4	0	0	0	0	0	0	0	IKH5P	1460	1.3	0	0	0	0	0	0
IKH5C	1480	147.7	0	0	0	0	0	0	0	IKH5P	1480	2.2	0	0	0	0	0	0
IKH5C	1500	129.4	0	0	0	0	0	0	0	IKH5P	1500	3.7	0	0	0	0	0	0
IKH5C	1520	111.9	0	0	0	0	0	0	0	IKH5P	1520	6	0	0	0	0	0	0
IKH5C	1540	95.4	0	0	0	0	0	0	0	IKH5P	1540	9.1	0	0	0	0	0	0
IKH5C	1560	79.9	0	0	0	0	0	0	0	IKH5P	1560	13.4	0	0	0	0	0	0
IKH5C	1580	65.9	0	0	0	0	0	0	0	IKH5P	1580	19	0	0	0	0	0	0
IKH5C	1600	53.3	0	0	0	0	0	0	0	IKH5P	1600	26.1	0	0	0	0	0	0
IKH5C	1620	42.2	0	0	0	0	0	0	0	IKH5P	1620	34.8	0	0	0	0	0	0
IKH5C	1640	32.8	0	0	0	0	0	0	0	IKH5P	1640	45.1	0	0	0	0	0	0
IKH5C	1660	24.9	0	0	0	0	0	0	0	IKH5P	1660	57	0	0	0	0	0	0
IKH5C	1680	18.6	0	0	0	0	0	0	0	IKH5P	1680	70.3	0	0	0	0	0	0
IKH5C	1700	13.5	0	0	0	0	0	0	0	IKH5P	1700	85	0	0	0	0	0	0
IKH5C	1720	9.6	0	0	0	0	0	0	0	IKH5P	1720	100.8	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
OCT CALL	8.94	7.65
OCT PUT	8.94	7.71
MEAN	8.94	7.68

Implied volatility for ATM	Previous day	1D%CHG
NOV CALL	8.91	7.68
NOV PUT	8.93	7.68
MEAN	8.92	7.68

Source: Bloomberg

Current	10Days	20Days	30Days	60Days	90Days
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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