

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 24	1,642.5	-1.00	1,643.5	1646.50	1637.50	4,666	39,890
NOV 24	1,646.0	-1.00	1,647.5	1649.00	1641.00	388	689
DEC 24	1,650.0	-	1,652.0	1652.00	1645.00	59	1,035
MAR 25	1,638.5	-0.50	1,638.0	1640.50	1634.00	43	433

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Oct-24 (7d 10/30/24); CSize 50; IKV4 1644.50																		
IKV4C	1570	72.5	0	0	0	0	0	0	0	IKV4P	1570	0.1	0	0	0	0	0	0
IKV4C	1580	62.5	0	0	0	0	0	0	0	IKV4P	1580	0.1	0	0	0	0	0	0
IKV4C	1590	52.5	0	0	0	0	0	0	0	IKV4P	1590	0.1	0	0	0	0	0	0
IKV4C	1600	42.5	0	0	0	0	0	0	0	IKV4P	1600	0.1	0	0	0	0	0	0
IKV4C	1610	32.5	0	0	0	0	0	0	0	IKV4P	1610	0.1	0	0	0	0	0	0
IKV4C	1620	22.8	0	0	0	0	27	0	0	IKV4P	1620	0.3	0	0	0	0	0	0
IKV4C	1630	13.9	0	0	0	0	60	0	0	IKV4P	1630	1.4	0	0	0	0	1	0
IKV4C	1640	7	0	0	0	0	60	0	0	IKV4P	1640	4.5	0	0	0	0	0	0
IKV4C	1650	2.7	0	0	0	0	82	0	0	IKV4P	1650	10.2	0	0	0	0	72	0
IKV4C	1660	0.7	0	0	0	0	121	0	0	IKV4P	1660	18.2	0	0	0	0	148	0
IKV4C	1670	0.1	0	0	0	0	91	0	0	IKV4P	1670	27.6	0	0	0	0	160	0
IKV4C	1680	0.1	0	0	0	0	0	0	0	IKV4P	1680	37.5	0	0	0	0	165	0
IKV4C	1690	0.1	0	0	0	0	0	0	0	IKV4P	1690	47.5	0	0	0	0	180	0
IKV4C	1700	0.1	0	0	0	0	0	0	0	IKV4P	1700	57.5	0	0	0	0	0	0
IKV4C	1710	0.1	0	0	0	0	0	0	0	IKV4P	1710	67.5	0	0	0	0	0	0
IKV4C	1720	0.1	0	0	0	0	0	0	0	IKV4P	1720	77.5	0	0	0	0	0	0
IKV4C	1730	0.1	0	0	0	0	0	0	0	IKV4P	1730	87.4	0	0	0	0	0	0
IKV4C	1740	0.1	0	0	0	0	0	0	0	IKV4P	1740	97.4	0	0	0	0	0	0
Nov-24 (37d 11/29/24); CSize 50; IKX4 1646.00																		
IKX4C	1570	75.8	0	0	0	0	0	0	0	IKX4P	1570	0.1	0	0	0	0	0	0
IKX4C	1580	65.9	0	0	0	0	0	0	0	IKX4P	1580	0.2	0	0	0	0	0	0
IKX4C	1590	56.2	0	0	0	0	0	0	0	IKX4P	1590	0.4	0	0	0	0	0	0
IKX4C	1600	46.7	0	0	0	0	0	0	0	IKX4P	1600	0.9	0	0	0	0	0	0
IKX4C	1610	37.6	0	0	0	0	20	0	0	IKX4P	1610	1.8	0	0	0	0	0	0
IKX4C	1620	29.2	0	0	0	0	0	0	0	IKX4P	1620	3.3	0	0	0	0	0	0
IKX4C	1630	21.8	0	0	0	0	20	20	0	IKX4P	1630	5.8	0	0	0	0	0	0
IKX4C	1640	15.4	0	0	0	0	20	20	0	IKX4P	1640	9.5	0	0	0	0	24	0
IKX4C	1650	10.4	0	0	0	0	20	0	0	IKX4P	1650	14.3	0	0	0	0	64	0
IKX4C	1660	6.5	0	0	0	0	0	0	0	IKX4P	1660	20.5	0	0	0	0	100	20
IKX4C	1670	3.9	0	0	0	0	0	0	0	IKX4P	1670	26.5	0	0	0	0	60	20
IKX4C	1680	2.2	0	0	0	0	0	0	0	IKX4P	1680	36	0	0	0	0	0	0
IKX4C	1690	1.1	0	0	0	0	0	0	0	IKX4P	1690	45	0	0	0	0	0	0
IKX4C	1700	0.5	0	0	0	0	0	0	0	IKX4P	1700	54.4	0	0	0	0	0	0
IKX4C	1710	0.2	0	0	0	0	0	0	0	IKX4P	1710	64	0	0	0	0	0	0
IKX4C	1720	0.1	0	0	0	0	0	0	0	IKX4P	1720	73.9	0	0	0	0	0	0
Dec-24 (69d 12/31/24); CSize 50; IKZ4 1650.50																		
IKZ4C	1460	188.9	0	0	0	0	0	0	0	IKZ4P	1460	0.1	0	0	0	0	0	0
IKZ4C	1480	169	0	0	0	0	0	0	0	IKZ4P	1480	0.1	0	0	0	0	0	0
IKZ4C	1500	149.1	0	0	0	0	0	0	0	IKZ4P	1500	0.1	0	0	0	0	0	0
IKZ4C	1520	129.2	0	0	0	0	0	0	0	IKZ4P	1520	0.1	0	0	0	0	0	0
IKZ4C	1540	109.4	0	0	0	0	0	0	0	IKZ4P	1540	0.1	0	0	0	0	0	0
IKZ4C	1560	89.7	0	0	0	0	0	0	0	IKZ4P	1560	0.2	0	0	0	0	0	0
IKZ4C	1580	70.3	0	0	0	0	0	0	0	IKZ4P	1580	0.7	0	0	0	0	0	0
IKZ4C	1600	51.9	0	0	0	0	0	0	0	IKZ4P	1600	2.2	0	0	0	0	0	0
IKZ4C	1620	35.5	0	0	0	0	0	0	0	IKZ4P	1620	5.7	0	0	0	0	0	0
IKZ4C	1640	22	0	0	0	0	0	0	0	IKZ4P	1640	12	0	0	0	0	0	0
IKZ4C	1660	12.1	0	0	0	0	0	0	0	IKZ4P	1660	22.1	0	0	0	0	0	0
IKZ4C	1680	5.9	0	0	0	0	0	0	0	IKZ4P	1680	35.7	0	0	0	0	0	0
IKZ4C	1700	2.5	0	0	0	0	0	0	0	IKZ4P	1700	52.2	0	0	0	0	0	0
IKZ4C	1720	0.9	0	0	0	0	0	0	0	IKZ4P	1720	70.5	0	0	0	0	0	0
IKZ4C	1740	0.3	0	0	0	0	0	0	0	IKZ4P	1740	89.7	0	0	0	0	0	0
Mar-25 (159d 3/31/25); CSize 50; IKH5 1637.00																		
IKH5C	1460	176.1	0	0	0	0	0	0	0	IKH5P	1460	0.1	0	0	0	0	0	0
IKH5C	1480	156.4	0	0	0	0	0	0	0	IKH5P	1480	0.1	0	0	0	0	0	0
IKH5C	1500	136.8	0	0	0	0	0	0	0	IKH5P	1500	0.2	0	0	0	0	0	0
IKH5C	1520	117.5	0	0	0	0	0	0	0	IKH5P	1520	0.6	0	0	0	0	0	0
IKH5C	1540	98.5	0	0	0	0	0	0	0	IKH5P	1540	1.3	0	0	0	0	0	0
IKH5C	1560	80.3	0	0	0	0	0	0	0	IKH5P	1560	2.9	0	0	0	0	0	0
IKH5C	1580	63.3	0	0	0	0	0	0	0	IKH5P	1580	5.6	0	0	0	0	0	0
IKH5C	1600	48	0	0	0	0	0	0	0	IKH5P	1600	10	0	0	0	0	0	0
IKH5C	1620	34.8	0	0	0	0	0	0	0	IKH5P	1620	16.5	0	0	0	0	0	0
IKH5C	1640	24	0	0	0	0	0	0	0	IKH5P	1640	25.5	0	0	0	0	0	0
IKH5C	1660	15.7	0	0	0	0	0	0	0	IKH5P	1660	36.9	0	0	0	0	0	0
IKH5C	1680	9.7	0	0	0	0	0	0	0	IKH5P	1680	50.6	0	0	0	0	0	0
IKH5C	1700	5.7	0	0	0	0	0	0	0	IKH5P	1700	66.3	0	0	0	0	0	0
IKH5C	1720	3.1	0	0	0	0	0	0	0	IKH5P	1720	83.5	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
OCT CALL	5.85	6.44
OCT PUT	5.85	6.44
MEAN	5.85	6.44

Implied volatility for ATM	Previous day	1D%CHG
NOV CALL	5.80	6.42
NOV PUT	5.79	6.42
MEAN	5.80	6.42

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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