

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 24	1,624.5	19.50	1,605.5	1626.50	1604.50	36,002	26,116
JAN 25	1,626.0	18.00	1,607.0	1630.50	1607.00	35,242	32,364
MAR 25	1,610.5	18.00	1,595.0	1612.50	1595.00	329	1,127
JUN 25	1,617.5	19.50	1,598.0	1617.50	1598.00	86	351

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Dec-24 (1d 12/31/24); CSize 50; IKZ4 1624.50																		
IKZ4C	1460	164.5	0	0	0	0	0	0		IKZ4P	1460	0.1	0	0	0	0	0	0
IKZ4C	1470	154.5	0	0	0	0	0	0		IKZ4P	1470	0.1	0	0	0	0	0	0
IKZ4C	1480	144.5	0	0	0	0	0	0		IKZ4P	1480	0.1	0	0	0	0	0	0
IKZ4C	1490	134.5	0	0	0	0	0	0		IKZ4P	1490	0.1	0	0	0	0	0	0
IKZ4C	1500	124.5	0	0	0	0	0	0		IKZ4P	1500	0.1	0	0	0	0	0	0
IKZ4C	1510	114.5	0	0	0	0	0	0		IKZ4P	1510	0.1	0	0	0	0	0	0
IKZ4C	1520	104.5	0	0	0	0	0	0		IKZ4P	1520	0.1	0	0	0	0	0	0
IKZ4C	1530	94.5	0	0	0	0	0	0		IKZ4P	1530	0.1	0	0	0	0	0	0
IKZ4C	1540	84.5	0	0	0	0	0	0		IKZ4P	1540	0.1	0	0	0	0	0	0
IKZ4C	1550	74.5	0	0	0	0	0	0		IKZ4P	1550	0.1	0	0	0	0	0	0
IKZ4C	1560	64.5	0	0	0	0	0	0		IKZ4P	1560	0.1	0	0	0	0	0	0
IKZ4C	1570	54.5	0	0	0	0	0	0		IKZ4P	1570	0.1	0	0	0	0	0	0
IKZ4C	1580	44.5	0	0	0	0	0	0		IKZ4P	1580	0.1	0	0	0	0	0	0
IKZ4C	1590	34.5	0	0	0	0	140	0		IKZ4P	1590	0.1	0	0	0	0	0	0
IKZ4C	1600	24.5	0	0	0	0	300	0		IKZ4P	1600	0.1	0	0	0	0	64	0
IKZ4C	1610	14.8	0	0	0	0	130	0		IKZ4P	1610	0.3	0	0	0	0	84	0
IKZ4C	1620	6.6	0	0	0	0	0	0		IKZ4P	1620	2.1	0	0	0	0	184	0
IKZ4C	1630	1.8	0	0	0	0	0	0		IKZ4P	1630	7.3	0	0	0	0	160	0
IKZ4C	1640	0.3	0	0	0	0	0	0		IKZ4P	1640	15.8	0	0	0	0	20	0
IKZ4C	1650	0.1	0	0	0	0	0	0		IKZ4P	1650	25.5	0	0	0	0	0	0
IKZ4C	1660	0.1	0	0	0	0	0	0		IKZ4P	1660	35.5	0	0	0	0	0	0
IKZ4C	1670	0.1	0	0	0	0	0	0		IKZ4P	1670	45.5	0	0	0	0	0	0
IKZ4C	1680	0.1	0	0	0	0	0	0		IKZ4P	1680	55.5	0	0	0	0	0	0
IKZ4C	1690	0.1	0	0	0	0	0	0		IKZ4P	1690	65.5	0	0	0	0	0	0
IKZ4C	1700	0.1	0	0	0	0	0	0		IKZ4P	1700	75.5	0	0	0	0	0	0
IKZ4C	1710	0.1	0	0	0	0	0	0		IKZ4P	1710	85.5	0	0	0	0	0	0
IKZ4C	1720	0.1	0	0	0	0	0	0		IKZ4P	1720	95.5	0	0	0	0	0	0
IKZ4C	1730	0.1	0	0	0	0	0	0		IKZ4P	1730	105.5	0	0	0	0	0	0
IKZ4C	1740	0.1	0	0	0	0	0	0		IKZ4P	1740	115.5	0	0	0	0	0	0
Jan-25 (32d 1/31/25); CSize 50; IKF5 1626.00																		
IKF5C	1530	95.7	0	0	0	0	0	0		IKF5P	1530	0.1	0	0	0	0	0	0
IKF5C	1540	85.8	0	0	0	0	0	0		IKF5P	1540	0.1	0	0	0	0	0	0
IKF5C	1550	75.8	0	0	0	0	0	0		IKF5P	1550	0.1	0	0	0	0	0	0
IKF5C	1560	65.9	0	0	0	0	0	0		IKF5P	1560	0.1	0	0	0	0	0	0
IKF5C	1570	56.1	0	0	0	0	0	0		IKF5P	1570	0.3	0	0	0	0	0	0
IKF5C	1580	46.6	0	0	0	0	0	0		IKF5P	1580	0.7	0	0	0	0	1	0
IKF5C	1590	37.4	0	0	0	0	20	0		IKF5P	1590	1.5	0	0	0	0	0	0
IKF5C	1600	28.9	0	0	0	0	20	0		IKF5P	1600	3	0	0	0	0	29	0
IKF5C	1610	21.3	0	0	0	0	8	0		IKF5P	1610	5.3	0	0	0	0	109	0
IKF5C	1620	14.9	0	0	0	0	0	0		IKF5P	1620	8.9	0	0	0	0	0	0
IKF5C	1630	9.8	0	0	0	0	0	0		IKF5P	1630	14.7	0	0	0	0	20	20
IKF5C	1640	6	0	0	0	0	0	0		IKF5P	1640	20	0	0	0	0	50	50
IKF5C	1650	3.5	0	0	0	0	0	0		IKF5P	1650	27.4	0	0	0	0	0	0
IKF5C	1660	1.9	0	0	0	0	0	0		IKF5P	1660	35.8	0	0	0	0	0	0
IKF5C	1670	0.9	0	0	0	0	0	0		IKF5P	1670	44.8	0	0	0	0	0	0
IKF5C	1680	0.4	0	0	0	0	0	0		IKF5P	1680	54.3	0	0	0	0	0	0
IKF5C	1690	0.2	0	0	0	0	0	0		IKF5P	1690	64	0	0	0	0	0	0
Mar-25 (88d 3/28/25); CSize 50; IKH5 1610.50																		
IKH5C	1460	149.3	0	0	0	0	0	0		IKH5P	1460	0.1	0	0	0	0	0	0
IKH5C	1480	129.5	0	0	0	0	0	0		IKH5P	1480	0.1	0	0	0	0	0	0
IKH5C	1500	109.8	0	0	0	0	0	0		IKH5P	1500	0.1	0	0	0	0	0	0
IKH5C	1520	90.2	0	0	0	0	0	0		IKH5P	1520	0.4	0	0	0	0	0	0
IKH5C	1540	71.2	0	0	0	0	0	0		IKH5P	1540	1.2	0	0	0	0	0	0
IKH5C	1560	53.3	0	0	0	0	0	0		IKH5P	1560	3.2	0	0	0	0	0	0
IKH5C	1580	37.3	0	0	0	0	0	0		IKH5P	1580	7.1	0	0	0	0	0	0
IKH5C	1600	24.2	0	0	0	0	0	0		IKH5P	1600	13.8	0	0	0	0	0	0
IKH5C	1620	14.3	0	0	0	0	0	0		IKH5P	1620	23.7	0	0	0	0	0	0
IKH5C	1640	7.6	0	0	0	0	0	0		IKH5P	1640	36.9	0	0	0	0	0	0
IKH5C	1660	3.6	0	0	0	0	0	0		IKH5P	1660	52.8	0	0	0	0	0	0
IKH5C	1680	1.6	0	0	0	0	0	0		IKH5P	1680	70.5	0	0	0	0	0	0
IKH5C	1700	0.6	0	0	0	0	0	0		IKH5P	1700	89.4	0	0	0	0	0	0
IKH5C	1720	0.2	0	0	0	0	0	0		IKH5P	1720	108.9	0	0	0	0	0	0
Jun-25 (182d 6/30/25); CSize 50; IKM5 1617.50																		
IKM5C	1520	97.8	0	0	0	0	0	0		IKM5P	1520	1.9	0	0	0	0	0	0
IKM5C	1540	80	0	0	0	0	0	0		IKM5P	1540	3.7	0	0	0	0	0	0
IKM5C	1560	63.4	0	0	0	0	0	0		IKM5P	1560	6.9	0	0	0	0	0	0
IKM5C	1580	48.6	0	0	0	0	0	0		IKM5P	1580	11.7	0	0	0	0	0	0
IKM5C	1600	35.7	0	0	0	0	0	0		IKM5P	1600	18.5	0	0	0	0	0	0
IKM5C	1620	25.2	0	0	0	0	0	0		IKM5P	1620	27.6	0	0	0	0	0	0
IKM5C	1640	16.9	0	0	0	0	0	0		IKM5P	1640	39.1	0	0	0	0	0	0
IKM5C	1660	10.8	0	0	0	0	0	0		IKM5P	1660	52.7	0	0	0	0	0	0
IKM5C	1680	6.6	0	0	0	0	0	0		IKM5P	1680	68.1	0	0	0	0	0	0
IKM5C	1700	3.8	0	0	0	0	0	0		IKM5P	1700	85	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
DEC CALL	5.83	7.11	-18.00
DEC PUT	5.83	5.96	-2.18
MEAN	5.83	6.54	-10.79

	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

Implied volatility for ATM		Previous day	1D%CHG
JAN CALL	5.83	5.96	-2.18
JAN PUT	6.10	5.96	2.35
MEAN	5.97	5.96	0.08

Source: Bloomberg

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