

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 24	1,607.0	-2.50	1,608.0	1611.00	1602.00	3,708	33,307
JAN 25	1,610.5	-2.50	1,614.0	1615.50	1607.00	123	1,573
MAR 25	1,594.5	-4.00	1,597.5	1598.00	1591.50	52	1,126
JUN 25	1,598.0	-6.50	1,601.0	1601.00	1598.00	9	287

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Dec-24 (14d 12/31/24); CSize 50; IKZ4 1606.00</b>																		
IKZ4C	1460	146.8	0	0	0	0	0	0	0	IKZ4P	1460	0.1	0	0	0	0	0	0
IKZ4C	1470	136.8	0	0	0	0	0	0	0	IKZ4P	1470	0.1	0	0	0	0	0	0
IKZ4C	1480	126.8	0	0	0	0	0	0	0	IKZ4P	1480	0.1	0	0	0	0	0	0
IKZ4C	1490	116.9	0	0	0	0	0	0	0	IKZ4P	1490	0.1	0	0	0	0	0	0
IKZ4C	1500	106.9	0	0	0	0	0	0	0	IKZ4P	1500	0.1	0	0	0	0	0	0
IKZ4C	1510	96.9	0	0	0	0	0	0	0	IKZ4P	1510	0.1	0	0	0	0	0	0
IKZ4C	1520	86.9	0	0	0	0	0	0	0	IKZ4P	1520	0.1	0	0	0	0	0	0
IKZ4C	1530	76.9	0	0	0	0	0	0	0	IKZ4P	1530	0.1	0	0	0	0	0	0
IKZ4C	1540	66.9	0	0	0	0	0	0	0	IKZ4P	1540	0.1	0	0	0	0	0	0
IKZ4C	1550	56.9	0	0	0	0	0	0	0	IKZ4P	1550	0.1	0	0	0	0	0	0
IKZ4C	1560	47	0	0	0	0	0	0	0	IKZ4P	1560	0.1	0	0	0	0	0	0
IKZ4C	1570	37.2	0	0	0	0	0	0	0	IKZ4P	1570	0.3	0	0	0	0	0	0
IKZ4C	1580	27.8	0	0	0	0	0	0	0	IKZ4P	1580	0.8	0	0	0	0	0	0
IKZ4C	1590	19.2	0	0	0	0	140	0	140	IKZ4P	1590	2.2	0	0	0	0	0	0
IKZ4C	1600	12	0	0	0	0	280	70	280	IKZ4P	1600	5	0	0	0	0	24	0
IKZ4C	1610	6.7	0	0	0	0	130	0	130	IKZ4P	1610	9.6	0	0	0	0	84	0
IKZ4C	1620	3.2	0	0	0	0	0	0	0	IKZ4P	1620	16.2	0	0	0	0	184	0
IKZ4C	1630	1.3	0	0	0	0	0	0	0	IKZ4P	1630	24.3	0	0	0	0	160	0
IKZ4C	1640	0.5	0	0	0	0	0	0	0	IKZ4P	1640	33.4	0	0	0	0	20	0
IKZ4C	1650	0.1	0	0	0	0	0	0	0	IKZ4P	1650	43.1	0	0	0	0	0	0
IKZ4C	1660	0.1	0	0	0	0	0	0	0	IKZ4P	1660	53	0	0	0	0	0	0
IKZ4C	1670	0.1	0	0	0	0	0	0	0	IKZ4P	1670	62.9	0	0	0	0	0	0
IKZ4C	1680	0.1	0	0	0	0	0	0	0	IKZ4P	1680	72.9	0	0	0	0	0	0
IKZ4C	1690	0.1	0	0	0	0	0	0	0	IKZ4P	1690	82.9	0	0	0	0	0	0
IKZ4C	1700	0.1	0	0	0	0	0	0	0	IKZ4P	1700	92.9	0	0	0	0	0	0
IKZ4C	1710	0.1	0	0	0	0	0	0	0	IKZ4P	1710	102.9	0	0	0	0	0	0
IKZ4C	1720	0.1	0	0	0	0	0	0	0	IKZ4P	1720	112.9	0	0	0	0	0	0
IKZ4C	1730	0.1	0	0	0	0	0	0	0	IKZ4P	1730	122.9	0	0	0	0	0	0
IKZ4C	1740	0.1	0	0	0	0	0	0	0	IKZ4P	1740	132.8	0	0	0	0	0	0
<b>Jan-25 (45d 1/31/25); CSize 50; IKF5 1610.00</b>																		
IKF5C	1540	70.5	0	0	0	0	0	0	0	IKF5P	1540	0.3	0	0	0	0	0	0
IKF5C	1550	60.8	0	0	0	0	0	0	0	IKF5P	1550	0.6	0	0	0	0	0	0
IKF5C	1560	51.4	0	0	0	0	0	0	0	IKF5P	1560	1.2	0	0	0	0	0	0
IKF5C	1570	42.5	0	0	0	0	0	0	0	IKF5P	1570	2.1	0	0	0	0	0	0
IKF5C	1580	34.1	0	0	0	0	0	0	0	IKF5P	1580	3.7	0	0	0	0	0	0
IKF5C	1590	26.5	0	0	0	0	0	0	0	IKF5P	1590	6.1	0	0	0	0	0	0
IKF5C	1600	19.9	0	0	0	0	0	0	0	IKF5P	1600	9.4	0	0	0	0	0	0
IKF5C	1610	15	0	0	0	0	8	0	8	IKF5P	1610	13.8	0	0	0	0	0	0
IKF5C	1620	9.9	0	0	0	0	0	0	0	IKF5P	1620	19.4	0	0	0	0	0	0
IKF5C	1630	6.5	0	0	0	0	0	0	0	IKF5P	1630	26	0	0	0	0	0	0
IKF5C	1640	4.1	0	0	0	0	0	0	0	IKF5P	1640	33.5	0	0	0	0	0	0
IKF5C	1650	2.5	0	0	0	0	0	0	0	IKF5P	1650	41.8	0	0	0	0	0	0
IKF5C	1660	1.4	0	0	0	0	0	0	0	IKF5P	1660	50.7	0	0	0	0	0	0
IKF5C	1670	0.7	0	0	0	0	0	0	0	IKF5P	1670	60	0	0	0	0	0	0
IKF5C	1680	0.4	0	0	0	0	0	0	0	IKF5P	1680	69.6	0	0	0	0	0	0
<b>Mar-25 (101d 3/28/25); CSize 50; IKH5 1595.00</b>																		
IKH5C	1460	133.4	0	0	0	0	0	0	0	IKH5P	1460	0.1	0	0	0	0	0	0
IKH5C	1480	113.7	0	0	0	0	0	0	0	IKH5P	1480	0.2	0	0	0	0	0	0
IKH5C	1500	94.3	0	0	0	0	0	0	0	IKH5P	1500	0.6	0	0	0	0	0	0
IKH5C	1520	75.5	0	0	0	0	0	0	0	IKH5P	1520	1.6	0	0	0	0	0	0
IKH5C	1540	57.8	0	0	0	0	0	0	0	IKH5P	1540	3.8	0	0	0	0	0	0
IKH5C	1560	41.9	0	0	0	0	0	0	0	IKH5P	1560	7.7	0	0	0	0	0	0
IKH5C	1580	28.6	0	0	0	0	0	0	0	IKH5P	1580	14.2	0	0	0	0	0	0
IKH5C	1600	18.1	0	0	0	0	0	0	0	IKH5P	1600	23.5	0	0	0	0	0	0
IKH5C	1620	10.6	0	0	0	0	0	0	0	IKH5P	1620	35.9	0	0	0	0	0	0
IKH5C	1640	5.7	0	0	0	0	0	0	0	IKH5P	1640	50.8	0	0	0	0	0	0
IKH5C	1660	2.8	0	0	0	0	0	0	0	IKH5P	1660	67.7	0	0	0	0	0	0
IKH5C	1680	1.3	0	0	0	0	0	0	0	IKH5P	1680	86	0	0	0	0	0	0
IKH5C	1700	0.5	0	0	0	0	0	0	0	IKH5P	1700	105.1	0	0	0	0	0	0
IKH5C	1720	0.2	0	0	0	0	0	0	0	IKH5P	1720	124.6	0	0	0	0	0	0
<b>Jun-25 (195d 6/30/25); CSize 50; IKM5 1601.50</b>																		
IKM5C	1540	68	0	0	0	0	0	0	0	IKM5P	1540	7.6	0	0	0	0	0	0
IKM5C	1560	53.1	0	0	0	0	0	0	0	IKM5P	1560	12.3	0	0	0	0	0	0
IKM5C	1580	40.2	0	0	0	0	0	0	0	IKM5P	1580	19	0	0	0	0	0	0
IKM5C	1600	29.3	0	0	0	0	0	0	0	IKM5P	1600	27.8	0	0	0	0	0	0
IKM5C	1620	20.5	0	0	0	0	0	0	0	IKM5P	1620	38.7	0	0	0	0	0	0
IKM5C	1640	13.8	0	0	0	0	0	0	0	IKM5P	1640	51.7	0	0	0	0	0	0
IKM5C	1660	8.9	0	0	0	0	0	0	0	IKM5P	1660	66.4	0	0	0	0	0	0
IKM5C	1680	5.5	0	0	0	0	0	0	0	IKM5P	1680	82.7	0	0	0	0	0	0
IKM5C	1700	3.3	0	0	0	0	0	0	0	IKM5P	1700	100.1	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
NOV CALL	6.23	7.27	-14.31
NOV PUT	6.17	7.27	-15.13
MEAN	6.20	7.27	-14.72

Implied volatility for ATM	Previous day	1D%CHG	
DEC CALL	6.48	7.27	-10.87
DEC PUT	6.19	7.27	-14.86
MEAN	6.34	7.27	-12.86

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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