

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 25	1,630.0	6.50	1,625.5	1635.00	1624.50	4,105	34,385
FEB 25	1,634.5	7.00	1,629.5	1,638.0	1,629.0	144.0	674
MAR 25	1,617.5	6.00	1,614.0	1621.00	1611.50	98	1,199
JUN 25	1,622.5	4.00	1,618.0	1626.50	1617.50	60	356

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Jan-25 (23d 1/31/25); CSize 50; IKF5 1629.50</b>																		
IKF5C	1530	99.8	0	0	0	0	0	0	0	IKF5P	1530	0.1	0	0	0	0	0	0
IKF5C	1540	89.8	0	0	0	0	0	0	0	IKF5P	1540	0.1	0	0	0	0	0	0
IKF5C	1550	79.8	0	0	0	0	0	0	0	IKF5P	1550	0.1	0	0	0	0	0	0
IKF5C	1560	69.9	0	0	0	0	0	0	0	IKF5P	1560	0.1	0	0	0	0	0	0
IKF5C	1570	59.9	0	0	0	0	0	0	0	IKF5P	1570	0.1	0	0	0	0	0	0
IKF5C	1580	50	0	0	0	0	0	0	0	IKF5P	1580	0.1	0	0	0	0	1	0
IKF5C	1590	40.2	0	0	0	0	20	0	20	IKF5P	1590	0.3	0	0	0	0	0	0
IKF5C	1600	30.7	0	0	0	0	0	27	0	IKF5P	1600	0.8	0	0	0	0	29	0
IKF5C	1610	22	0	0	0	0	0	68	0	IKF5P	1610	2	0	0	0	0	109	0
IKF5C	1620	14.5	0	0	0	0	80	0	80	IKF5P	1620	4.5	0	0	0	0	0	0
IKF5C	1630	8.6	0	0	0	0	20	0	20	IKF5P	1630	8.6	0	0	0	0	20	0
IKF5C	1640	4.5	0	0	0	0	21	1	1	IKF5P	1640	14.5	0	0	0	0	134	20
IKF5C	1650	5	0	0	0	0	1	1	1	IKF5P	1650	21.5	0	0	0	0	154	20
IKF5C	1660	0.8	0	0	0	0	0	0	0	IKF5P	1660	30.8	0	0	0	0	20	0
IKF5C	1670	0.3	0	0	0	0	0	0	0	IKF5P	1670	40.2	0	0	0	0	0	0
IKF5C	1680	0.1	0	0	0	0	0	0	0	IKF5P	1680	50	0	0	0	0	0	0
IKF5C	1690	0.1	0	0	0	0	0	0	0	IKF5P	1690	59.9	0	0	0	0	0	0
IKF5C	1700	0.1	0	0	0	0	0	0	0	IKF5P	1700	69.9	0	0	0	0	0	0
<b>Feb-25 (51d 2/28/25); CSize 50; IKG5 1634.50</b>																		
IKG5C	1570	64.4	0	0	0	0	0	0	0	IKG5P	1570	0.2	0	0	0	0	0	0
IKG5C	1580	54.8	0	0	0	0	0	0	0	IKG5P	1580	0.5	0	0	0	0	0	0
IKG5C	1590	45.4	0	0	0	0	0	0	0	IKG5P	1590	1.1	0	0	0	0	0	0
IKG5C	1600	36.5	0	0	0	0	0	0	0	IKG5P	1600	2.2	0	0	0	0	0	0
IKG5C	1610	28.3	0	0	0	0	0	0	0	IKG5P	1610	4	0	0	0	0	0	0
IKG5C	1620	21.1	0	0	0	0	0	0	0	IKG5P	1620	6.7	0	0	0	0	0	0
IKG5C	1630	15	0	0	0	0	0	0	0	IKG5P	1630	10.5	0	0	0	0	0	0
IKG5C	1640	10.1	0	0	0	0	0	0	0	IKG5P	1640	15.6	0	0	0	0	0	0
IKG5C	1650	6.5	0	0	0	0	0	0	0	IKG5P	1650	21.9	0	0	0	0	0	0
IKG5C	1660	3.9	0	0	0	0	0	0	0	IKG5P	1660	29.3	0	0	0	0	0	0
IKG5C	1670	2.2	0	0	0	0	0	0	0	IKG5P	1670	37.5	0	0	0	0	0	0
IKG5C	1680	1.2	0	0	0	0	0	0	0	IKG5P	1680	46.5	0	0	0	0	0	0
IKG5C	1690	0.6	0	0	0	0	0	0	0	IKG5P	1690	55.8	0	0	0	0	0	0
IKG5C	1700	0.3	0	0	0	0	0	0	0	IKG5P	1700	65.5	0	0	0	0	0	0
<b>Mar-25 (79d 3/28/25); CSize 50; IKH5 1616.50</b>																		
IKH5C	1460	156.4	0	0	0	0	0	0	0	IKH5P	1460	0.1	0	0	0	0	0	0
IKH5C	1480	136.6	0	0	0	0	0	0	0	IKH5P	1480	0.1	0	0	0	0	0	0
IKH5C	1500	116.7	0	0	0	0	0	0	0	IKH5P	1500	0.1	0	0	0	0	0	0
IKH5C	1520	96.9	0	0	0	0	0	0	0	IKH5P	1520	0.1	0	0	0	0	0	0
IKH5C	1540	77.3	0	0	0	0	0	0	0	IKH5P	1540	0.3	0	0	0	0	0	0
IKH5C	1560	58.2	0	0	0	0	0	0	0	IKH5P	1560	1.1	0	0	0	0	0	0
IKH5C	1580	40.6	0	0	0	0	0	0	0	IKH5P	1580	3.4	0	0	0	0	0	0
IKH5C	1600	25.6	0	0	0	0	0	0	0	IKH5P	1600	8.2	0	0	0	0	0	0
IKH5C	1620	14.3	0	0	0	0	0	0	0	IKH5P	1620	16.8	0	0	0	0	0	0
IKH5C	1640	6.9	0	0	0	0	0	0	0	IKH5P	1640	29.2	0	0	0	0	0	0
IKH5C	1660	2.8	0	0	0	0	0	0	0	IKH5P	1660	45.1	0	0	0	0	0	0
IKH5C	1680	1	0	0	0	0	0	0	0	IKH5P	1680	63.1	0	0	0	0	0	0
IKH5C	1700	0.3	0	0	0	0	0	0	0	IKH5P	1700	82.2	0	0	0	0	0	0
IKH5C	1720	0.1	0	0	0	0	0	0	0	IKH5P	1720	101.9	0	0	0	0	0	0
<b>Jun-25 (173d 6/30/25); CSize 50; IKM5 1622.50</b>																		
IKM5C	1520	101.7	0	0	0	0	0	0	0	IKM5P	1520	0.7	0	0	0	0	0	0
IKM5C	1540	83	0	0	0	0	0	0	0	IKM5P	1540	1.8	0	0	0	0	0	0
IKM5C	1560	65.4	0	0	0	0	0	0	0	IKM5P	1560	3.8	0	0	0	0	0	0
IKM5C	1580	49.3	0	0	0	0	0	0	0	IKM5P	1580	7.4	0	0	0	0	0	0
IKM5C	1600	35.4	0	0	0	0	0	0	0	IKM5P	1600	13.2	0	0	0	0	0	0
IKM5C	1620	24	0	0	0	0	0	0	0	IKM5P	1620	21.5	0	0	0	0	0	0
IKM5C	1640	15.3	0	0	0	0	0	0	0	IKM5P	1640	32.5	0	0	0	0	0	0
IKM5C	1660	9.1	0	0	0	0	0	0	0	IKM5P	1660	46	0	0	0	0	0	0
IKM5C	1680	5	0	0	0	0	0	0	0	IKM5P	1680	61.7	0	0	0	0	0	0
IKM5C	1700	2.6	0	0	0	0	0	0	0	IKM5P	1700	78.9	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JAN CALL	5.17	7.38	-29.95
JAN PUT	5.17	7.38	-29.95
MEAN	5.17	7.38	-29.95

Implied volatility for ATM		Previous day	1D%CHG
FEB CALL	5.16	7.39	-30.18
FEB PUT	5.16	7.39	-30.18
MEAN	5.16	7.39	-30.18

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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