

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 25	1,613.0	-17.00	1,631.0	1633.00	1611.50	7,192	34,738
FEB 25	1,617.5	-17.00	1,637.0	1,637.0	1,616.0	210	705
MAR 25	1,601.0	-16.50	1,617.0	1618.50	1599.50	164	1,306
JUN 25	1,606.0	-16.50	1,622.5	1624.00	1605.00	69	391

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jan-25 (22d 1/31/25); CSize 50; IKF5 1610.00																		
IKF5C	1530	82.9	0	0	0	0	0	0	0	IKF5P	1530	0.1	0	0	0	0	0	0
IKF5C	1540	73	0	0	0	0	0	0	0	IKF5P	1540	0.2	0	0	0	0	0	0
IKF5C	1550	63.2	0	0	0	0	0	0	0	IKF5P	1550	0.4	0	0	0	0	0	0
IKF5C	1560	53.7	0	0	0	0	0	0	0	IKF5P	1560	0.8	0	0	0	0	0	0
IKF5C	1570	44.5	0	0	0	0	0	0	0	IKF5P	1570	1.6	0	0	0	0	0	0
IKF5C	1580	35.8	0	0	0	0	0	0	0	IKF5P	1580	2.9	0	0	0	0	1	0
IKF5C	1590	27.9	0	0	0	0	20	0	0	IKF5P	1590	4.9	0	0	0	0	0	0
IKF5C	1600	19.9	0	0	0	0	27	0	0	IKF5P	1600	7.9	0	0	0	0	29	0
IKF5C	1610	15	0	0	0	0	72	4	0	IKF5P	1610	12	0	0	0	0	109	0
IKF5C	1620	10.3	0	0	0	0	80	0	0	IKF5P	1620	17.3	0	0	0	0	0	0
IKF5C	1630	6.7	0	0	0	0	20	0	0	IKF5P	1630	23.7	0	0	0	0	20	0
IKF5C	1640	4.2	0	0	0	0	21	0	0	IKF5P	1640	31.1	0	0	0	0	134	20
IKF5C	1650	2.4	0	0	0	0	1	1	0	IKF5P	1650	39.4	0	0	0	0	154	20
IKF5C	1660	1.3	0	0	0	0	0	0	0	IKF5P	1660	48.3	0	0	0	0	20	0
IKF5C	1670	0.7	0	0	0	0	0	0	0	IKF5P	1670	57.6	0	0	0	0	0	0
IKF5C	1680	0.3	0	0	0	0	0	0	0	IKF5P	1680	67.2	0	0	0	0	0	0
IKF5C	1690	0.2	0	0	0	0	0	0	0	IKF5P	1690	77	0	0	0	0	0	0
IKF5C	1700	0.1	0	0	0	0	0	0	0	IKF5P	1700	86.9	0	0	0	0	0	0
Feb-25 (50d 2/28/25); CSize 50; IKG5 1612.50																		
IKG5C	1560	60.3	0	0	0	0	0	0	0	IKG5P	1560	3	0	0	0	0	0	0
IKG5C	1570	51.8	0	0	0	0	0	0	0	IKG5P	1570	4.5	0	0	0	0	0	0
IKG5C	1580	43.8	0	0	0	0	0	0	0	IKG5P	1580	6.5	0	0	0	0	0	0
IKG5C	1590	36.5	0	0	0	0	0	0	0	IKG5P	1590	9.1	0	0	0	0	0	0
IKG5C	1600	29.9	0	0	0	0	0	0	0	IKG5P	1600	12.4	0	0	0	0	0	0
IKG5C	1610	24	0	0	0	0	0	0	0	IKG5P	1610	16.5	0	0	0	0	0	0
IKG5C	1620	18.9	0	0	0	0	0	0	0	IKG5P	1620	21.3	0	0	0	0	0	0
IKG5C	1630	14.5	0	0	0	0	0	0	0	IKG5P	1630	27	0	0	0	0	0	0
IKG5C	1640	10.9	0	0	0	0	0	0	0	IKG5P	1640	33.3	0	0	0	0	0	0
IKG5C	1650	8.1	0	0	0	0	0	0	0	IKG5P	1650	40.4	0	0	0	0	0	0
IKG5C	1660	5.8	0	0	0	0	0	0	0	IKG5P	1660	48.1	0	0	0	0	0	0
IKG5C	1670	4.1	0	0	0	0	0	0	0	IKG5P	1670	56.3	0	0	0	0	0	0
IKG5C	1680	2.8	0	0	0	0	0	0	0	IKG5P	1680	65	0	0	0	0	0	0
IKG5C	1690	1.9	0	0	0	0	0	0	0	IKG5P	1690	74	0	0	0	0	0	0
IKG5C	1700	1.2	0	0	0	0	0	0	0	IKG5P	1700	83.4	0	0	0	0	0	0
Mar-25 (78d 3/28/25); CSize 50; IKH5 1596.50																		
IKH5C	1460	140.2	0	0	0	0	0	0	0	IKH5P	1460	0.2	0	0	0	0	0	0
IKH5C	1480	120.7	0	0	0	0	0	0	0	IKH5P	1480	0.5	0	0	0	0	0	0
IKH5C	1500	101.5	0	0	0	0	0	0	0	IKH5P	1500	1.2	0	0	0	0	0	0
IKH5C	1520	83	0	0	0	0	0	0	0	IKH5P	1520	2.5	0	0	0	0	0	0
IKH5C	1540	65.6	0	0	0	0	0	0	0	IKH5P	1540	5.1	0	0	0	0	0	0
IKH5C	1560	49.9	0	0	0	0	0	0	0	IKH5P	1560	9.2	0	0	0	0	0	0
IKH5C	1580	36.3	0	0	0	0	0	0	0	IKH5P	1580	15.5	0	0	0	0	0	0
IKH5C	1600	25.1	0	0	0	0	0	0	0	IKH5P	1600	24.1	0	0	0	0	0	0
IKH5C	1620	16.5	0	0	0	0	0	0	0	IKH5P	1620	35.4	0	0	0	0	0	0
IKH5C	1640	10.2	0	0	0	0	0	0	0	IKH5P	1640	49	0	0	0	0	0	0
IKH5C	1660	6	0	0	0	0	0	0	0	IKH5P	1660	64.6	0	0	0	0	0	0
IKH5C	1680	3.3	0	0	0	0	0	0	0	IKH5P	1680	81.7	0	0	0	0	0	0
IKH5C	1700	1.7	0	0	0	0	0	0	0	IKH5P	1700	100	0	0	0	0	0	0
IKH5C	1720	0.8	0	0	0	0	0	0	0	IKH5P	1720	119	0	0	0	0	0	0
Jun-25 (172d 6/30/25); CSize 50; IKM5 1602.50																		
IKM5C	1520	92.7	0	0	0	0	0	0	0	IKM5P	1520	8	0	0	0	0	0	0
IKM5C	1540	77.1	0	0	0	0	0	0	0	IKM5P	1540	12.1	0	0	0	0	0	0
IKM5C	1560	62.9	0	0	0	0	0	0	0	IKM5P	1560	17.6	0	0	0	0	0	0
IKM5C	1580	50.2	0	0	0	0	0	0	0	IKM5P	1580	24.6	0	0	0	0	0	0
IKM5C	1600	39.2	0	0	0	0	0	0	0	IKM5P	1600	33.3	0	0	0	0	0	0
IKM5C	1620	30	0	0	0	0	0	0	0	IKM5P	1620	43.8	0	0	0	0	0	0
IKM5C	1640	22.3	0	0	0	0	0	0	0	IKM5P	1640	55.8	0	0	0	0	0	0
IKM5C	1660	16.2	0	0	0	0	0	0	0	IKM5P	1660	69.4	0	0	0	0	0	0
IKM5C	1680	11.5	0	0	0	0	0	0	0	IKM5P	1680	84.4	0	0	0	0	0	0
IKM5C	1700	8	0	0	0	0	0	0	0	IKM5P	1700	100.6	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JAN CALL	8.35	5.17
JAN PUT	8.35	61.51
MEAN	8.35	5.17

	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
FEB CALL	8.37	5.16
FEB PUT	8.34	61.63
MEAN	8.36	5.16

Source: Bloomberg

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