

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
FEB 25	1,591.0	4.50	1,583.5	1,592.5	1,580.0	5,314	30,816
MAR 25	1,572.5	6.00	1,565.0	1,572.5	1,561.5	251	2,776
JUN 25	1,576.0	6.00	1,568.5	1,575.0	1,566.5	19	578
SEP 25	1,564.5	4.50	1,558.5	1,565.0	1,558.5	5	53

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
Feb-25 (16d 2/28/25); CSize 50; IKG5 1591.00																			
IKG5C	1490	100.9	0	0	0	0	0	0	0	IKG5P	1490	0.1	0	0	0	0	0	0	0
IKG5C	1500	90.9	0	0	0	0	0	0	0	IKG5P	1500	0.1	0	0	0	0	0	0	0
IKG5C	1510	80.9	0	0	0	0	0	0	0	IKG5P	1510	0.1	0	0	0	0	0	0	0
IKG5C	1520	70.9	0	0	0	0	0	0	0	IKG5P	1520	0.1	0	0	0	0	0	0	0
IKG5C	1530	60.9	0	0	0	0	0	80	0	IKG5P	1530	0.1	0	0	0	0	0	0	0
IKG5C	1540	51	0	0	0	0	0	60	0	IKG5P	1540	0.1	0	0	0	0	0	0	0
IKG5C	1550	41.2	0	0	0	0	0	60	0	IKG5P	1550	0.3	0	0	0	0	0	0	0
IKG5C	1560	31.7	0	0	0	0	0	145	0	IKG5P	1560	0.8	0	0	0	0	0	15	0
IKG5C	1570	22.9	0	0	0	0	0	40	0	IKG5P	1570	2	0	0	0	0	0	142	0
IKG5C	1580	15.3	0	0	0	0	0	0	0	IKG5P	1580	4.3	0	0	0	0	0	120	0
IKG5C	1590	9.3	0	0	0	0	0	0	0	IKG5P	1590	8.3	0	0	0	0	0	120	0
IKG5C	1600	5	0	0	0	0	0	0	0	IKG5P	1600	14	0	0	0	0	0	173	33
IKG5C	1610	2.4	0	0	0	0	0	0	0	IKG5P	1610	21.4	0	0	0	0	0	0	0
IKG5C	1620	1	0	0	0	0	0	0	0	IKG5P	1620	30	0	0	0	0	0	0	0
IKG5C	1630	0.4	0	0	0	0	0	0	0	IKG5P	1630	39.3	0	0	0	0	0	0	0
IKG5C	1640	0.1	0	0	0	0	0	0	0	IKG5P	1640	49	0	0	0	0	0	0	0
IKG5C	1650	0.1	0	0	0	0	0	0	0	IKG5P	1650	58.9	0	0	0	0	0	0	0
IKG5C	1660	0.1	0	0	0	0	0	0	0	IKG5P	1660	68.9	0	0	0	0	0	0	0
IKG5C	1670	0.1	0	0	0	0	0	0	0	IKG5P	1670	78.9	0	0	0	0	0	0	0
IKG5C	1680	0.1	0	0	0	0	0	0	0	IKG5P	1680	88.9	0	0	0	0	0	0	0
IKG5C	1690	0.1	0	0	0	0	0	0	0	IKG5P	1690	98.9	0	0	0	0	0	0	0
IKG5C	1700	0.1	0	0	0	0	0	0	0	IKG5P	1700	108.6	0	0	0	0	0	0	0
Mar-25 (44d 3/28/25); CSize 50; IKH5 1572.50																			
IKH5C	1460	112.1	0	0	0	0	0	0	0	IKH5P	1460	0.1	0	0	0	0	0	0	0
IKH5C	1470	102.1	0	0	0	0	0	0	0	IKH5P	1470	0.1	0	0	0	0	0	0	0
IKH5C	1480	92.2	0	0	0	0	0	0	0	IKH5P	1480	0.1	0	0	0	0	0	0	0
IKH5C	1490	82.3	0	0	0	0	0	0	0	IKH5P	1490	0.1	0	0	0	0	0	0	0
IKH5C	1500	72.4	0	0	0	0	0	0	0	IKH5P	1500	0.2	0	0	0	0	0	0	0
IKH5C	1510	62.7	0	0	0	0	0	0	0	IKH5P	1510	0.4	0	0	0	0	0	0	0
IKH5C	1520	53.2	0	0	0	0	0	0	0	IKH5P	1520	0.9	0	0	0	0	0	0	0
IKH5C	1530	44.1	0	0	0	0	0	0	0	IKH5P	1530	1.8	0	0	0	0	0	0	0
IKH5C	1540	35.5	0	0	0	0	0	0	0	IKH5P	1540	3.2	0	0	0	0	0	0	0
IKH5C	1550	27.7	0	0	0	0	0	0	0	IKH5P	1550	5.3	0	0	0	0	0	0	0
IKH5C	1560	20.9	0	0	0	0	0	0	0	IKH5P	1560	8.4	0	0	0	0	0	0	0
IKH5C	1570	15.1	0	0	0	0	0	0	0	IKH5P	1570	12.6	0	0	0	0	0	0	0
IKH5C	1580	10.4	0	0	0	0	0	0	0	IKH5P	1580	17.9	0	0	0	0	0	0	0
IKH5C	1590	6.9	0	0	0	0	0	0	0	IKH5P	1590	24.3	0	0	0	0	0	0	0
IKH5C	1600	4.3	0	0	0	0	0	0	0	IKH5P	1600	31.7	0	0	0	0	0	0	0
IKH5C	1610	2.6	0	0	0	0	0	0	0	IKH5P	1610	39.9	0	0	0	0	0	0	0
IKH5C	1620	1.4	0	0	0	0	0	0	0	IKH5P	1620	48.8	0	0	0	0	0	0	0
IKH5C	1630	0.8	0	0	0	0	0	0	0	IKH5P	1630	58	0	0	0	0	0	0	0
IKH5C	1640	0.4	0	0	0	0	0	0	0	IKH5P	1640	67.6	0	0	0	0	0	0	0
IKH5C	1650	0.2	0	0	0	0	0	0	0	IKH5P	1650	77.4	0	0	0	0	0	0	0
IKH5C	1660	0.1	0	0	0	0	0	0	0	IKH5P	1660	87.2	0	0	0	0	0	0	0
IKH5C	1670	0.1	0	0	0	0	0	0	0	IKH5P	1670	97.2	0	0	0	0	0	0	0
IKH5C	1680	0.1	0	0	0	0	0	0	0	IKH5P	1680	107.1	0	0	0	0	0	0	0
IKH5C	1690	0.1	0	0	0	0	0	0	0	IKH5P	1690	117	0	0	0	0	0	0	0
IKH5C	1700	0.1	0	0	0	0	0	0	0	IKH5P	1700	127	0	0	0	0	0	0	0
IKH5C	1710	0.1	0	0	0	0	0	0	0	IKH5P	1710	137	0	0	0	0	0	0	0
IKH5C	1720	0.1	0	0	0	0	0	0	0	IKH5P	1720	146.9	0	0	0	0	0	0	0
Jun-25 (138d 6/30/25); CSize 50; IKM5 1576.00																			
IKM5C	1480	96.1	0	0	0	0	0	0	0	IKM5P	1480	1.3	0	0	0	0	0	0	0
IKM5C	1500	77.9	0	0	0	0	0	0	0	IKM5P	1500	2.8	0	0	0	0	0	0	0
IKM5C	1520	60.8	0	0	0	0	0	0	0	IKM5P	1520	5.5	0	0	0	0	0	0	0
IKM5C	1540	45.6	0	0	0	0	0	0	0	IKM5P	1540	10	0	0	0	0	0	0	0
IKM5C	1560	32.5	0	0	0	0	0	0	0	IKM5P	1560	16.7	0	0	0	0	0	0	0
IKM5C	1580	22	0	0	0	0	0	0	0	IKM5P	1580	26	0	0	0	0	0	0	0
IKM5C	1600	14.1	0	0	0	0	0	0	0	IKM5P	1600	37.8	0	0	0	0	0	0	0
IKM5C	1620	8.5	0	0	0	0	0	0	0	IKM5P	1620	52	0	0	0	0	0	0	0
IKM5C	1640	4.8	0	0	0	0	0	0	0	IKM5P	1640	68	0	0	0	0	0	0	0
IKM5C	1660	2.5	0	0	0	0	0	0	0	IKM5P	1660	85.5	0	0	0	0	0	0	0
IKM5C	1680	1.3	0	0	0	0	0	0	0	IKM5P	1680	104	0	0	0	0	0	0	0
IKM5C	1700	0.6	0	0	0	0	0	0	0	IKM5P	1700	123.1	0	0	0	0	0	0	0
Sep-25 (230d 9/30/25); CSize 50; IKU5 1564.50																			
IKU5C	1460	105.1	0	0	0	0	0	0	0	IKU5P	1460	2.7	0	0	0	0	0	0	0
IKU5C	1480	87.7	0	0	0	0	0	0	0	IKU5P	1480	4.9	0	0	0	0	0	0	0
IKU5C	1500	71.4	0	0	0	0	0	0	0	IKU5P	1500	8.2	0	0	0	0	0	0	0
IKU5C	1520	56.6	0	0	0	0	0	0	0	IKU5P	1520	13	0	0	0	0	0	0	0
IKU5C	1540	43.6	0	0	0	0	0	0	0	IKU5P	1540	19.6	0	0	0	0	0	0	0
IKU5C	1560	32.5	0	0	0	0	0	0	0	IKU5P	1560	28.1	0	0	0	0	0	0	0
IKU5C	1580	23.5	0	0	0	0	0	0	0	IKU5P	1580	38.7	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JAN CALL	6.25	6.89	-9.29
JAN PUT	6.25	6.89	-9.29
MEAN	6.25	6.89	-9.29

Implied volatility for ATM		Previous day	1D%CHG
FEB CALL	6.23	6.92	-9.97
FEB PUT	6.23	6.92	-9.97
MEAN	6.23	6.92	-9.97

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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