

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 25	1,542.0	-22.00	1,565.0	1,567.0	1,540.0	11,940	32,782
APR 25	1,542.0	—					
JUN 25	1,545.5	-21.00	1,567.0	1,569.0	1,545.0	273	766
SEP 25	1,532.0	-21.00	1,554.5	1,557.5	1,531.5	47	115

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
Mar-25 (25d 3/28/25); CSize 50; IKH5 1542.00																			
IKH5C	1460	82	0	0	0	0	0	0	0	IKH5P	1460	0.2	0	0	0	0	0	0	0
IKH5C	1470	72.3	0	0	0	0	0	0	0	IKH5P	1470	0.5	0	0	0	0	0	0	0
IKH5C	1480	62.7	0	0	0	0	0	0	0	IKH5P	1480	0.9	0	0	0	0	0	0	0
IKH5C	1490	53.5	0	0	0	0	0	0	0	IKH5P	1490	1.6	0	0	0	0	0	0	0
IKH5C	1500	44.6	0	0	0	0	0	0	0	IKH5P	1500	2.7	0	0	0	0	0	0	0
IKH5C	1510	36.4	0	0	0	0	0	0	0	IKH5P	1510	4.5	0	0	0	0	0	0	0
IKH5C	1520	28.9	0	0	0	0	0	0	0	IKH5P	1520	6.9	0	0	0	0	0	0	0
IKH5C	1530	22.3	0	0	0	0	0	0	0	IKH5P	1530	10.3	0	0	0	0	0	0	0
IKH5C	1540	16.6	0	0	0	0	20	0	0	IKH5P	1540	14.6	0	0	0	0	0	0	0
IKH5C	1550	12	0	0	0	0	88	8	0	IKH5P	1550	20	0	0	0	0	20	0	
IKH5C	1560	9	0	0	0	0	40	0	0	IKH5P	1560	26.3	0	0	0	0	40	32	
IKH5C	1570	5.6	0	0	0	0	2	0	0	IKH5P	1570	33.5	0	0	0	0	0	64	
IKH5C	1580	3.6	0	0	0	0	2	0	0	IKH5P	1580	41.5	0	0	0	0	0	120	
IKH5C	1590	2.2	0	0	0	0	0	0	0	IKH5P	1590	50.1	0	0	0	0	0	80	
IKH5C	1600	1.3	0	0	0	0	0	0	0	IKH5P	1600	59.2	0	0	0	0	0	0	
IKH5C	1610	0.7	0	0	0	0	0	0	0	IKH5P	1610	68.6	0	0	0	0	0	0	
IKH5C	1620	0.4	0	0	0	0	0	0	0	IKH5P	1620	78.2	0	0	0	0	0	0	
IKH5C	1630	0.2	0	0	0	0	0	0	0	IKH5P	1630	88	0	0	0	0	0	0	
IKH5C	1640	0.1	0	0	0	0	0	0	0	IKH5P	1640	97.9	0	0	0	0	0	0	
IKH5C	1650	0.1	0	0	0	0	0	0	0	IKH5P	1650	107.8	0	0	0	0	0	0	
IKH5C	1660	0.1	0	0	0	0	0	0	0	IKH5P	1660	117.7	0	0	0	0	0	0	
IKH5C	1670	0.1	0	0	0	0	0	0	0	IKH5P	1670	127.7	0	0	0	0	0	0	
IKH5C	1680	0.1	0	0	0	0	0	0	0	IKH5P	1680	137.7	0	0	0	0	0	0	
IKH5C	1690	0.1	0	0	0	0	0	0	0	IKH5P	1690	147.7	0	0	0	0	0	0	
IKH5C	1700	0.1	0	0	0	0	0	0	0	IKH5P	1700	157.6	0	0	0	0	0	0	
IKH5C	1710	0.1	0	0	0	0	0	0	0	IKH5P	1710	167.6	0	0	0	0	0	0	
IKH5C	1720	0.1	0	0	0	0	0	0	0	IKH5P	1720	177.6	0	0	0	0	0	0	
Apr-25 (58d 4/30/25); CSize 50; IKJ5 1542.00																			
IKJ5C	1480	0	0	0	0	0	0	0	0	IKJ5P	1480	0.1	0	0	0	0	0	0	0
IKJ5C	1490	0	0	0	0	0	0	0	0	IKJ5P	1490	0.1	0	0	0	0	0	0	0
IKJ5C	1500	0	0	0	0	0	0	0	0	IKJ5P	1500	0.1	0	0	0	0	0	0	0
IKJ5C	1510	0	0	0	0	0	0	0	0	IKJ5P	1510	0.1	0	0	0	0	0	0	0
IKJ5C	1520	0	0	0	0	0	0	0	0	IKJ5P	1520	0.1	0	0	0	0	0	0	0
IKJ5C	1530	0	0	0	0	0	0	0	0	IKJ5P	1530	0.1	0	0	0	0	0	0	0
IKJ5C	1540	0	0	0	0	0	0	0	0	IKJ5P	1540	0.1	0	0	0	0	0	0	0
IKJ5C	1550	0.1	0	0	0	0	0	0	0	IKJ5P	1550	8	0	0	0	0	0	0	0
IKJ5C	1560	0.1	0	0	0	0	0	0	0	IKJ5P	1560	17.9	0	0	0	0	0	0	0
IKJ5C	1570	0.1	0	0	0	0	0	0	0	IKJ5P	1570	27.9	0	0	0	0	0	0	0
IKJ5C	1580	0.1	0	0	0	0	0	0	0	IKJ5P	1580	37.8	0	0	0	0	0	0	0
IKJ5C	1590	0.1	0	0	0	0	0	0	0	IKJ5P	1590	47.8	0	0	0	0	0	0	0
IKJ5C	1600	0.1	0	0	0	0	0	0	0	IKJ5P	1600	57.7	0	0	0	0	0	0	0
Jun-25 (119d 6/30/25); CSize 50; IKM5 1545.50																			
IKM5C	1480	74.1	0	0	0	0	0	0	0	IKM5P	1480	9.3	0	0	0	0	0	0	0
IKM5C	1500	59.4	0	0	0	0	0	0	0	IKM5P	1500	14.3	0	0	0	0	0	0	0
IKM5C	1520	46.3	0	0	0	0	0	0	0	IKM5P	1520	21.1	0	0	0	0	0	0	0
IKM5C	1540	35.2	0	0	0	0	0	0	0	IKM5P	1540	29.7	0	0	0	0	0	0	0
IKM5C	1560	25.9	0	0	0	0	0	0	0	IKM5P	1560	40.2	0	0	0	0	0	0	0
IKM5C	1580	18.5	0	0	0	0	0	0	0	IKM5P	1580	52.6	0	0	0	0	0	0	0
IKM5C	1600	12.8	0	0	0	0	0	0	0	IKM5P	1600	66.7	0	0	0	0	0	0	0
IKM5C	1620	8.6	0	0	0	0	0	0	0	IKM5P	1620	82.3	0	0	0	0	0	0	0
IKM5C	1640	5.6	0	0	0	0	0	0	0	IKM5P	1640	99.1	0	0	0	0	0	0	0
IKM5C	1660	3.5	0	0	0	0	0	0	0	IKM5P	1660	116.8	0	0	0	0	0	0	0
IKM5C	1680	2.1	0	0	0	0	0	0	0	IKM5P	1680	135.2	0	0	0	0	0	0	0
IKM5C	1700	1.2	0	0	0	0	0	0	0	IKM5P	1700	154.1	0	0	0	0	0	0	0
Sep-25 (211d 9/30/25); CSize 50; IKU5 1532.00																			
IKU5C	1460	85.8	0	0	0	0	0	0	0	IKU5P	1460	15.2	0	0	0	0	0	0	0
IKU5C	1480	71.9	0	0	0	0	0	0	0	IKU5P	1480	20.9	0	0	0	0	0	0	0
IKU5C	1500	59.3	0	0	0	0	0	0	0	IKU5P	1500	27.9	0	0	0	0	0	0	0
IKU5C	1520	48.2	0	0	0	0	0	0	0	IKU5P	1520	36.4	0	0	0	0	0	0	0
IKU5C	1540	38.5	0	0	0	0	0	0	0	IKU5P	1540	46.4	0	0	0	0	0	0	0
IKU5C	1560	30.3	0	0	0	0	0	0	0	IKU5P	1560	57.7	0	0	0	0	0	0	0
IKU5C	1580	23.4	0	0	0	0	0	0	0	IKU5P	1580	70.5	0	0	0	0	0	0	0
IKU5C	1600	17.7	0	0	0	0	0	0	0	IKU5P	1600	84.5	0	0	0	0	0	0	0
IKU5C	1620	13.2	0	0	0	0	0	0	0	IKU5P	1620	99.6	0	0	0	0	0	0	0
IKU5C	1640	9.7	0	0	0	0	0	0	0	IKU5P	1640	115.7	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
FEB CALL	8.26	5.85	41.20
FEB PUT	12.41	5.85	112.14
MEAN	10.34	5.85	76.67

Implied volatility for ATM		Previous day	1D%CHG
MAR CALL	9.18	8.29	10.74
MAR PUT	9.18	8.27	11.00
MEAN	9.18	8.28	10.87

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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