

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 25	1,599.5	-13.50	1,612.0	1615.50	1596.00	7,274	34,791
FEB 25	1,602.5	-15.00	1,615.0	1,619.0	1,600.5	326	784
MAR 25	1,587.0	-14.00	1,600.0	1601.00	1584.00	186	1,349
JUN 25	1,592.0	-14.00	1,606.0	1606.00	1590.00	66	406

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jan-25 (21d 1/31/25); CSize 50; IKF5 1600.50																		
IKF5C	1530	69.8	0	0	0	0	0	0	0	IKF5P	1530	0.4	0	0	0	0	0	0
IKF5C	1540	60.2	0	0	0	0	0	0	0	IKF5P	1540	0.8	0	0	0	0	0	0
IKF5C	1550	50.9	0	0	0	0	0	0	0	IKF5P	1550	1.5	0	0	0	0	0	0
IKF5C	1560	42.1	0	0	0	0	0	0	0	IKF5P	1560	2.7	0	0	0	0	0	0
IKF5C	1570	33.9	0	0	0	0	0	0	0	IKF5P	1570	4.5	0	0	0	0	0	0
IKF5C	1580	26.6	0	0	0	0	0	0	0	IKF5P	1580	7.1	0	0	0	0	1	0
IKF5C	1590	20.1	0	0	0	0	20	0	0	IKF5P	1590	10.6	0	0	0	0	0	0
IKF5C	1600	15	0	0	0	0	47	20	0	IKF5P	1600	15.2	0	0	0	0	29	0
IKF5C	1610	10.3	0	0	0	0	72	4	0	IKF5P	1610	19.3	0	0	0	0	109	0
IKF5C	1620	7	0	0	0	0	80	0	0	IKF5P	1620	27.4	0	0	0	0	0	0
IKF5C	1630	4.5	0	0	0	0	20	0	0	IKF5P	1630	23.5	0	0	0	0	40	20
IKF5C	1640	2.8	0	0	0	0	21	0	0	IKF5P	1640	43.2	0	0	0	0	134	0
IKF5C	1650	1.6	0	0	0	0	1	0	0	IKF5P	1650	52	0	0	0	0	154	0
IKF5C	1660	0.9	0	0	0	0	0	0	0	IKF5P	1660	61.3	0	0	0	0	20	0
IKF5C	1670	0.5	0	0	0	0	0	0	0	IKF5P	1670	70.9	0	0	0	0	0	0
IKF5C	1680	0.3	0	0	0	0	0	0	0	IKF5P	1680	80.6	0	0	0	0	0	0
IKF5C	1690	0.1	0	0	0	0	0	0	0	IKF5P	1690	90.5	0	0	0	0	0	0
IKF5C	1700	0.1	0	0	0	0	0	0	0	IKF5P	1700	100.4	0	0	0	0	0	0
Feb-25 (49d 2/28/25); CSize 50; IKG5 1603.50																		
IKG5C	1540	0	0	0	0	0	0	0	0	IKG5P	1540	0	0	0	0	0	0	0
IKG5C	1550	0	0	0	0	0	0	0	0	IKG5P	1550	0	0	0	0	0	0	0
IKG5C	1560	49.5	0	0	0	0	0	0	0	IKG5P	1560	7.2	0	0	0	0	0	0
IKG5C	1570	42.1	0	0	0	0	0	0	0	IKG5P	1570	9.7	0	0	0	0	0	0
IKG5C	1580	35.3	0	0	0	0	0	0	0	IKG5P	1580	12.9	0	0	0	0	0	0
IKG5C	1590	29.2	0	0	0	0	0	0	0	IKG5P	1590	16.7	0	0	0	0	0	0
IKG5C	1600	23.7	0	0	0	0	0	0	0	IKG5P	1600	21.2	0	0	0	0	0	0
IKG5C	1610	19	0	0	0	0	0	0	0	IKG5P	1610	26.5	0	0	0	0	0	0
IKG5C	1620	15	0	0	0	0	0	0	0	IKG5P	1620	32.4	0	0	0	0	0	0
IKG5C	1630	11.6	0	0	0	0	0	0	0	IKG5P	1630	38.9	0	0	0	0	0	0
IKG5C	1640	8.8	0	0	0	0	0	0	0	IKG5P	1640	46.1	0	0	0	0	0	0
IKG5C	1650	6.6	0	0	0	0	0	0	0	IKG5P	1650	53.8	0	0	0	0	0	0
IKG5C	1660	4.8	0	0	0	0	0	0	0	IKG5P	1660	62	0	0	0	0	0	0
IKG5C	1670	3.4	0	0	0	0	0	0	0	IKG5P	1670	70.7	0	0	0	0	0	0
IKG5C	1680	2.4	0	0	0	0	0	0	0	IKG5P	1680	79.6	0	0	0	0	0	0
IKG5C	1690	1.7	0	0	0	0	0	0	0	IKG5P	1690	88.8	0	0	0	0	0	0
IKG5C	1700	1.1	0	0	0	0	0	0	0	IKG5P	1700	98.2	0	0	0	0	0	0
Mar-25 (77d 3/28/25); CSize 50; IKH5 1587.50																		
IKH5C	1460	126.9	0	0	0	0	0	0	0	IKH5P	1460	0.8	0	0	0	0	0	0
IKH5C	1480	107.9	0	0	0	0	0	0	0	IKH5P	1480	1.6	0	0	0	0	0	0
IKH5C	1500	89.6	0	0	0	0	0	0	0	IKH5P	1500	3.2	0	0	0	0	0	0
IKH5C	1520	72.5	0	0	0	0	0	0	0	IKH5P	1520	5.9	0	0	0	0	0	0
IKH5C	1540	56.8	0	0	0	0	0	0	0	IKH5P	1540	10.1	0	0	0	0	0	0
IKH5C	1560	43	0	0	0	0	0	0	0	IKH5P	1560	16.1	0	0	0	0	0	0
IKH5C	1580	31.3	0	0	0	0	0	0	0	IKH5P	1580	24.3	0	0	0	0	0	0
IKH5C	1600	21.9	0	0	0	0	0	0	0	IKH5P	1600	34.8	0	0	0	0	0	0
IKH5C	1620	14.6	0	0	0	0	0	0	0	IKH5P	1620	47.4	0	0	0	0	0	0
IKH5C	1640	9.4	0	0	0	0	0	0	0	IKH5P	1640	62	0	0	0	0	0	0
IKH5C	1660	5.7	0	0	0	0	0	0	0	IKH5P	1660	78.2	0	0	0	0	0	0
IKH5C	1680	3.3	0	0	0	0	0	0	0	IKH5P	1680	95.7	0	0	0	0	0	0
IKH5C	1700	1.8	0	0	0	0	0	0	0	IKH5P	1700	114.1	0	0	0	0	0	0
IKH5C	1720	1	0	0	0	0	0	0	0	IKH5P	1720	133.1	0	0	0	0	0	0
Jun-25 (171d 6/30/25); CSize 50; IKM5 1594.50																		
IKM5C	1520	85.1	0	0	0	0	0	0	0	IKM5P	1520	14.2	0	0	0	0	0	0
IKM5C	1540	71	0	0	0	0	0	0	0	IKM5P	1540	19.8	0	0	0	0	0	0
IKM5C	1560	58.3	0	0	0	0	0	0	0	IKM5P	1560	26.7	0	0	0	0	0	0
IKM5C	1580	47	0	0	0	0	0	0	0	IKM5P	1580	35.2	0	0	0	0	0	0
IKM5C	1600	37.3	0	0	0	0	0	0	0	IKM5P	1600	45.1	0	0	0	0	0	0
IKM5C	1620	29	0	0	0	0	0	0	0	IKM5P	1620	56.6	0	0	0	0	0	0
IKM5C	1640	22.2	0	0	0	0	0	0	0	IKM5P	1640	69.4	0	0	0	0	0	0
IKM5C	1660	16.6	0	0	0	0	0	0	0	IKM5P	1660	83.6	0	0	0	0	0	0
IKM5C	1680	12.2	0	0	0	0	0	0	0	IKM5P	1680	98.9	0	0	0	0	0	0
IKM5C	1700	8.8	0	0	0	0	0	0	0	IKM5P	1700	115.2	0	0	0	0	0	0

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

Implied volatility for ATM			
		Previous day	1D%CHG
FEB CALL	8.37	5.16	62.21
FEB PUT	8.34	5.16	61.63
MEAN	8.36	5.16	61.92

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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