

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 25	1,576.0	-5.50	1,581.5	1,595.0	1,572.0	9,228	34,423
FEB 25	1,580.0	-4.50	1,586.0	1,598.5	1,576.0	1,670	1,929
MAR 25	1,562.0	-5.00	1,568.5	1,581.5	1,559.5	309	1,375
JUN 25	1,567.5	-7.50	1,574.0	1,587.5	1,566.5	126	374

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Jan-25 (16d 1/31/25); CSize 50; IKF5 1575.00</b>																		
IKF5C	1520	58.2	0	0	0	0	0	0	0	IKF5P	1520	2.2	0	0	0	0	0	0
IKF5C	1530	49.5	0	0	0	0	0	0	0	IKF5P	1530	3.6	0	0	0	0	0	0
IKF5C	1540	41.3	0	0	0	0	0	0	0	IKF5P	1540	5.4	0	0	0	0	0	0
IKF5C	1550	33.9	0	0	0	0	0	0	0	IKF5P	1550	7.9	0	0	0	0	0	0
IKF5C	1560	27.1	0	0	0	0	0	0	0	IKF5P	1560	11.2	0	0	0	0	0	0
IKF5C	1570	18	0	0	0	0	20	20	20	IKF5P	1570	15.3	0	0	0	0	0	0
IKF5C	1580	11	0	0	0	0	10	10	10	IKF5P	1580	20.2	0	0	0	0	1	0
IKF5C	1590	8.1	0	0	0	0	41	1	1	IKF5P	1590	26.1	0	0	0	0	0	0
IKF5C	1600	8.7	0	0	0	0	47	0	47	IKF5P	1600	17	0	0	0	0	29	0
IKF5C	1610	6.1	0	0	0	0	72	0	72	IKF5P	1610	40.1	0	0	0	0	109	0
IKF5C	1620	4.2	0	0	0	0	80	0	80	IKF5P	1620	48.1	0	0	0	0	0	0
IKF5C	1630	2.8	0	0	0	0	20	0	20	IKF5P	1630	56.7	0	0	0	0	40	0
IKF5C	1640	1.8	0	0	0	0	21	0	21	IKF5P	1640	56.1	0	0	0	0	134	0
IKF5C	1650	1.1	0	0	0	0	1	0	1	IKF5P	1650	75	0	0	0	0	154	0
IKF5C	1660	0.7	0	0	0	0	0	0	0	IKF5P	1660	84.6	0	0	0	0	20	0
IKF5C	1670	0.4	0	0	0	0	0	0	0	IKF5P	1670	94.3	0	0	0	0	0	0
IKF5C	1680	0.2	0	0	0	0	0	0	0	IKF5P	1680	104.1	0	0	0	0	0	0
IKF5C	1690	0.1	0	0	0	0	0	0	0	IKF5P	1690	114	0	0	0	0	0	0
IKF5C	1700	0.1	0	0	0	0	0	0	0	IKF5P	1700	123.9	0	0	0	0	0	0
<b>Feb-25 (44d 2/28/25); CSize 50; IKG5 1578.00</b>																		
IKG5C	1520	68.1	0	0	0	0	0	0	0	IKG5P	1520	8.4	0	0	0	0	0	0
IKG5C	1530	60.5	0	0	0	0	0	0	0	IKG5P	1530	10.7	0	0	0	0	0	0
IKG5C	1540	53.3	0	0	0	0	0	0	0	IKG5P	1540	13.4	0	0	0	0	0	0
IKG5C	1550	46.6	0	0	0	0	0	0	0	IKG5P	1550	16.7	0	0	0	0	0	0
IKG5C	1560	40.3	0	0	0	0	0	0	0	IKG5P	1560	20.4	0	0	0	0	0	0
IKG5C	1570	34.7	0	0	0	0	0	0	0	IKG5P	1570	24.7	0	0	0	0	0	0
IKG5C	1580	29.5	0	0	0	0	0	0	0	IKG5P	1580	29.5	0	0	0	0	0	0
IKG5C	1590	24.9	0	0	0	0	0	0	0	IKG5P	1590	34.8	0	0	0	0	0	0
IKG5C	1600	20.8	0	0	0	0	0	0	0	IKG5P	1600	40.7	0	0	0	0	0	0
IKG5C	1610	17.2	0	0	0	0	0	0	0	IKG5P	1610	47.1	0	0	0	0	0	0
IKG5C	1620	14.1	0	0	0	0	0	0	0	IKG5P	1620	53.9	0	0	0	0	0	0
IKG5C	1630	11.4	0	0	0	0	0	0	0	IKG5P	1630	61.2	0	0	0	0	0	0
IKG5C	1640	9.2	0	0	0	0	0	0	0	IKG5P	1640	68.9	0	0	0	0	0	0
IKG5C	1650	7.3	0	0	0	0	0	0	0	IKG5P	1650	77	0	0	0	0	0	0
IKG5C	1660	5.7	0	0	0	0	0	0	0	IKG5P	1660	85.4	0	0	0	0	0	0
IKG5C	1670	4.5	0	0	0	0	0	0	0	IKG5P	1670	94.1	0	0	0	0	0	0
IKG5C	1680	3.4	0	0	0	0	0	0	0	IKG5P	1680	103	0	0	0	0	0	0
IKG5C	1690	2.6	0	0	0	0	0	0	0	IKG5P	1690	112.2	0	0	0	0	0	0
IKG5C	1700	2	0	0	0	0	0	0	0	IKG5P	1700	121.5	0	0	0	0	0	0
<b>Mar-25 (72d 3/28/25); CSize 50; IKH5 1559.00</b>																		
IKH5C	1460	107.2	0	0	0	0	0	0	0	IKH5P	1460	5.8	0	0	0	0	0	0
IKH5C	1480	90.5	0	0	0	0	0	0	0	IKH5P	1480	9.1	0	0	0	0	0	0
IKH5C	1500	75.1	0	0	0	0	0	0	0	IKH5P	1500	13.5	0	0	0	0	0	0
IKH5C	1520	61.1	0	0	0	0	0	0	0	IKH5P	1520	19.4	0	0	0	0	0	0
IKH5C	1540	48.8	0	0	0	0	0	0	0	IKH5P	1540	26.9	0	0	0	0	0	0
IKH5C	1560	38	0	0	0	0	0	0	0	IKH5P	1560	36	0	0	0	0	0	0
IKH5C	1580	29	0	0	0	0	0	0	0	IKH5P	1580	46.9	0	0	0	0	0	0
IKH5C	1600	21.6	0	0	0	0	0	0	0	IKH5P	1600	59.4	0	0	0	0	0	0
IKH5C	1620	15.7	0	0	0	0	0	0	0	IKH5P	1620	73.3	0	0	0	0	0	0
IKH5C	1640	11.2	0	0	0	0	0	0	0	IKH5P	1640	88.7	0	0	0	0	0	0
IKH5C	1660	7.7	0	0	0	0	0	0	0	IKH5P	1660	105.1	0	0	0	0	0	0
IKH5C	1680	5.2	0	0	0	0	0	0	0	IKH5P	1680	122.5	0	0	0	0	0	0
IKH5C	1700	3.4	0	0	0	0	0	0	0	IKH5P	1700	140.6	0	0	0	0	0	0
IKH5C	1720	2.2	0	0	0	0	0	0	0	IKH5P	1720	159.2	0	0	0	0	0	0
<b>Jun-25 (166d 6/30/25); CSize 50; IKM5 1570.00</b>																		
IKM5C	1500	94.2	0	0	0	0	0	0	0	IKM5P	1500	27.6	0	0	0	0	0	0
IKM5C	1520	81.5	0	0	0	0	0	0	0	IKM5P	1520	34.7	0	0	0	0	0	0
IKM5C	1540	69.9	0	0	0	0	0	0	0	IKM5P	1540	42.8	0	0	0	0	0	0
IKM5C	1560	59.4	0	0	0	0	0	0	0	IKM5P	1560	52	0	0	0	0	0	0
IKM5C	1580	50	0	0	0	0	0	0	0	IKM5P	1580	62.4	0	0	0	0	0	0
IKM5C	1600	41.8	0	0	0	0	0	0	0	IKM5P	1600	73.8	0	0	0	0	0	0
IKM5C	1620	34.5	0	0	0	0	0	0	0	IKM5P	1620	86.3	0	0	0	0	0	0
IKM5C	1640	28.3	0	0	0	0	0	0	0	IKM5P	1640	99.8	0	0	0	0	0	0
IKM5C	1660	23	0	0	0	0	0	0	0	IKM5P	1660	114.1	0	0	0	0	0	0
IKM5C	1680	18.5	0	0	0	0	0	0	0	IKM5P	1680	129.4	0	0	0	0	0	0
IKM5C	1700	14.7	0	0	0	0	0	0	0	IKM5P	1700	145.3	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JAN CALL	10.09	-0.88
JAN PUT	13.39	31.53
MEAN	11.74	15.32

	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	13.38	31.43
FEB PUT	13.38	31.31
MEAN	13.38	31.37

Source: Bloomberg

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