

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 25	1,612.0	-	1,612.5	1622.00	1604.50	8,064	38,948
NOV 25	1,612.5	0.50	1,612.0	1621.50	1605.00	338	1,571
DEC 25	1,610.0	-0.50	1,612.0	1618.50	1603.50	122	645
MAR 26	1,591.5	-1.00	1,595.5	1599.00	1585.50	16	381

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Oct-25 (16d 10/31/25); CSize 50; IKV5 1618.50</b>																		
IKV5C 149I	1490	122.3	0			0	0	0		IKV5P 149I	1490	0.1	0			0	0	0
IKV5C 150I	1500	112.4	0			0	0	0		IKV5P 150I	1500	0.1	0			0	0	0
IKV5C 151I	1510	102.4	0			0	0	0		IKV5P 151I	1510	0.1	0			0	0	0
IKV5C 152I	1520	92.4	0			0	0	0		IKV5P 152I	1520	0.1	0			0	0	0
IKV5C 153I	1530	82.5	0			0	0	0		IKV5P 153I	1530	0.1	0			0	0	0
IKV5C 154I	1540	72.6	0			0	0	0		IKV5P 154I	1540	0.2	0			0	0	0
IKV5C 155I	1550	62.8	0			0	0	0		IKV5P 155I	1550	0.4	0			0	0	0
IKV5C 156I	1560	53.3	0			0	0	0		IKV5P 156I	1560	0.9	0			0	0	0
IKV5C 157I	1570	44.1	0			0	0	0		IKV5P 157I	1570	1.7	0			0	0	0
IKV5C 158I	1580	35.5	0			0	25	0		IKV5P 158I	1580	3	0			0	0	0
IKV5C 159I	1590	27.6	0			0	12	0		IKV5P 159I	1590	5.1	0			0	20	0
IKV5C 160I	1600	20.7	0			0	16	0		IKV5P 160I	1600	8.2	0			0	48	0
IKV5C 161I	1610	14.9	0			0	16	0		IKV5P 161I	1610	12.4	0			0	52	0
IKV5C 162I	1620	10.2	0			0	1	0		IKV5P 162I	1620	18	0	18	18	0	58	7
IKV5C 163I	1630	6.7	0			0	0	0		IKV5P 163I	1630	25	0	25	25	0	1	1
IKV5C 164I	1640	4.1	0			0	0	0		IKV5P 164I	1640	31.6	0			0	30	0
IKV5C 165I	1650	2.4	0			0	0	0		IKV5P 165I	1650	39.9	0			0	40	0
IKV5C 166I	1660	1.4	0			0	0	0		IKV5P 166I	1660	48.8	0			0	0	0
IKV5C 167I	1670	0.7	0			0	0	0		IKV5P 167I	1670	58.1	0			0	0	0
IKV5C 168I	1680	0.4	0			0	0	0		IKV5P 168I	1680	67.8	0			0	0	0
IKV5C 169I	1690	0.2	0			0	0	0		IKV5P 169I	1690	77.6	0			0	0	0
<b>Nov-25 (44d 11/28/25); CSize 50; IKX5 1617.50</b>																		
IKX5C 155I	1550	65.7	0			0	0	0		IKX5P 155I	1550	3.4	0			0	0	0
IKX5C 156I	1560	57.2	0			0	0	0		IKX5P 156I	1560	4.9	0			0	0	0
IKX5C 157I	1570	49.2	0			0	0	0		IKX5P 157I	1570	6.9	0			0	0	0
IKX5C 158I	1580	41.8	0			0	0	0		IKX5P 158I	1580	9.4	0			0	0	0
IKX5C 159I	1590	34.9	0			0	0	0		IKX5P 159I	1590	12.5	0			0	0	0
IKX5C 160I	1600	28.8	0			0	0	0		IKX5P 160I	1600	16.3	0			0	0	0
IKX5C 161I	1610	23.3	0			0	0	0		IKX5P 161I	1610	20.8	0			0	0	0
IKX5C 162I	1620	18.6	0			0	0	0		IKX5P 162I	1620	26.1	0			0	0	0
IKX5C 163I	1630	14.6	0			0	0	0		IKX5P 163I	1630	32	0			0	0	0
IKX5C 164I	1640	11.2	0			0	0	0		IKX5P 164I	1640	38.6	0			0	0	0
IKX5C 165I	1650	8.5	0			0	0	0		IKX5P 165I	1650	45.8	0			0	0	0
IKX5C 166I	1660	6.3	0			0	0	0		IKX5P 166I	1660	53.6	0			0	0	0
IKX5C 167I	1670	4.5	0			0	0	0		IKX5P 167I	1670	61.8	0			0	0	0
IKX5C 168I	1680	3.2	0			0	0	0		IKX5P 168I	1680	70.5	0			0	0	0
IKX5C 169I	1690	2.3	0			0	0	0		IKX5P 169I	1690	79.5	0			0	0	0
<b>Dec-25 (77d 12/31/25); CSize 50; IKZ5 1612.50</b>																		
IKZ5C 142I	1420	188.9	0			0	0	0		IKZ5P 142I	1420	0.1	0			0	0	0
IKZ5C 144I	1440	169.1	0			0	0	0		IKZ5P 144I	1440	0.2	0			0	0	0
IKZ5C 146I	1460	149.5	0			0	0	0		IKZ5P 146I	1460	0.4	0			0	0	0
IKZ5C 148I	1480	130.1	0			0	0	0		IKZ5P 148I	1480	0.9	0			0	0	0
IKZ5C 150I	1500	111.1	0			0	0	0		IKZ5P 150I	1500	1.8	0			0	0	0
IKZ5C 152I	1520	92.9	0			0	0	0		IKZ5P 152I	1520	3.4	0			0	0	0
IKZ5C 154I	1540	75.7	0			0	0	0		IKZ5P 154I	1540	6.1	0			0	0	0
IKZ5C 156I	1560	60	0			0	0	0		IKZ5P 156I	1560	10.3	0			0	0	0
IKZ5C 158I	1580	46	0			0	0	0		IKZ5P 158I	1580	16.2	0			0	0	0
IKZ5C 160I	1600	34.1	0			0	0	0		IKZ5P 160I	1600	24.2	0			0	0	0
IKZ5C 162I	1620	24.3	0			0	0	0		IKZ5P 162I	1620	34.3	0			0	0	0
IKZ5C 164I	1640	16.7	0			0	0	0		IKZ5P 164I	1640	46.5	0			0	0	0
IKZ5C 166I	1660	11	0			0	0	0		IKZ5P 166I	1660	60.7	0			0	0	0
IKZ5C 168I	1680	6.9	0			0	0	0		IKZ5P 168I	1680	76.5	0			0	0	0
IKZ5C 170I	1700	4.2	0			0	0	0		IKZ5P 170I	1700	93.7	0			0	0	0
<b>Mar-26 (167d 3/31/26); CSize 50; IKH6 1593.50</b>																		
IKH6C 144I	1440	152.4	0			0	0	0		IKH6P 144I	1440	2.9	0			0	0	0
IKH6C 146I	1460	134.4	0			0	0	0		IKH6P 146I	1460	4.6	0			0	0	0
IKH6C 148I	1480	117.1	0			0	0	0		IKH6P 148I	1480	7	0			0	0	0
IKH6C 150I	1500	100.7	0			0	0	0		IKH6P 150I	1500	10.4	0			0	0	0
IKH6C 152I	1520	85.4	0			0	0	0		IKH6P 152I	1520	14.8	0			0	0	0
IKH6C 154I	1540	71.4	0			0	0	0		IKH6P 154I	1540	20.5	0			0	0	0
IKH6C 156I	1560	58.7	0			0	0	0		IKH6P 156I	1560	27.6	0			0	0	0
IKH6C 158I	1580	47.5	0			0	0	0		IKH6P 158I	1580	36.1	0			0	0	0
IKH6C 160I	1600	37.8	0			0	0	0		IKH6P 160I	1600	46.1	0			0	0	0
IKH6C 162I	1620	29.5	0			0	0	0		IKH6P 162I	1620	57.6	0			0	0	0
IKH6C 164I	1640	22.6	0			0	0	0		IKH6P 164I	1640	70.5	0			0	0	0
IKH6C 166I	1660	17.1	0			0	0	0		IKH6P 166I	1660	84.7	0			0	0	0
IKH6C 168I	1680	12.6	0			0	0	0		IKH6P 168I	1680	100	0			0	0	0

Implied volatility for ATM	Previous day	1D%CHG
SEPTEMBER CALL	9.82	4.46
SEPTEMBER PUT	9.88	4.46
MEAN	9.85	4.46

Implied volatility for ATM	Previous day	1D%CHG
OCTOBER CALL	9.80	4.48
OCTOBER PUT	9.80	4.50
MEAN	9.80	4.49

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	8.03	8.92	9.48	11.80	12.41
1 week ago	17.62	15.33	13.90	13.62	14.02
1 month ago	13.16	12.64	12.17	13.54	16.02
3 months ago	10.94	14.34	14.89	17.34	17.36
6 months ago	19.62	17.59	17.66	17.09	18.05

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