

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 25	1,620.5	-9.00	1629.00	1632.50	1618.00	7,587	38,488
DEC 25	1,620.0	-8.00	1626.50	1630.00	1618.00	233	938
MAR 26	1,601.0	-7.50	1607.00	1612.00	1599.00	40	397
JUN 26	1,606.0	-9.50	1608.50	1608.50	1606.00	3	2

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	
Nov-25 (23d 11/28/25); CSize 50; IKX5 1621.00																			
IKX5C 154I	1540	80.4	0			0	0	0		IKX5P 154I	1540	0.1	0			0	0	0	
IKX5C 155I	1550	70.4	0			0	0	0		IKX5P 155I	1550	0.1	0			0	0	0	
IKX5C 156I	1560	60.4	0			0	0	0		IKX5P 156I	1560	0.1	0			0	0	0	
IKX5C 157I	1570	50.4	0			0	0	0		IKX5P 157I	1570	0.1	0			0	0	0	
IKX5C 158I	1580	40.6	0			0	0	0		IKX5P 158I	1580	0.1	0			0	0	0	
IKX5C 159I	1590	30.9	0			0	0	0		IKX5P 159I	1590	0.5	0			0	0	0	
IKX5C 160I	1600	21.9	0			0	26	0		IKX5P 160I	1600	1.4	0			0	0	0	
IKX5C 161I	1610	14.1	0			0	25	0		IKX5P 161I	1610	3.6	0			0	22	0	
IKX5C 162I	1620	8	0			0	2	0		IKX5P 162I	1620	7.5	0			0	49	0	
IKX5C 163I	1630	3.9	0			0	1	0		IKX5P 163I	1630	15	0	15	15	0	41	1	
IKX5C 164I	1640	1.7	0			0	0	0		IKX5P 164I	1640	21.1	0			0	40	20	
IKX5C 165I	1650	0.6	0			0	0	0		IKX5P 165I	1650	30	0			0	0	0	
IKX5C 166I	1660	0.2	0			0	0	0		IKX5P 166I	1660	39.6	0			0	0	0	
IKX5C 167I	1670	0.1	0			0	0	0		IKX5P 167I	1670	49.5	0			0	0	0	
IKX5C 168I	1680	0.1	0			0	0	0		IKX5P 168I	1680	59.4	0			0	0	0	
IKX5C 169I	1690	0.1	0			0	0	0		IKX5P 169I	1690	69.4	0			0	0	0	
Dec-25 (56d 12/31/25); CSize 50; IKZ5 1620.00																			
IKZ5C 142I	1420	199.1	0			0	0	0		IKZ5P 142I	1420	0.1	0			0	0	0	
IKZ5C 143I	1430	189.2	0			0	0	0		IKZ5P 143I	1430	0.1	0			0	0	0	
IKZ5C 144I	1440	179.2	0			0	0	0		IKZ5P 144I	1440	0.1	0			0	0	0	
IKZ5C 145I	1450	169.3	0			0	0	0		IKZ5P 145I	1450	0.1	0			0	0	0	
IKZ5C 146I	1460	159.3	0			0	0	0		IKZ5P 146I	1460	0.1	0			0	0	0	
IKZ5C 147I	1470	149.3	0			0	0	0		IKZ5P 147I	1470	0.1	0			0	0	0	
IKZ5C 148I	1480	139.4	0			0	0	0		IKZ5P 148I	1480	0.1	0			0	0	0	
IKZ5C 149I	1490	129.4	0			0	0	0		IKZ5P 149I	1490	0.1	0			0	0	0	
IKZ5C 150I	1500	119.5	0			0	0	0		IKZ5P 150I	1500	0.1	0			0	0	0	
IKZ5C 151I	1510	109.5	0			0	0	0		IKZ5P 151I	1510	0.1	0			0	0	0	
IKZ5C 152I	1520	99.6	0			0	0	0		IKZ5P 152I	1520	0.1	0			0	0	0	
IKZ5C 153I	1530	89.6	0			0	0	0		IKZ5P 153I	1530	0.1	0			0	0	0	
IKZ5C 154I	1540	79.7	0			0	0	0		IKZ5P 154I	1540	0.1	0			0	0	0	
IKZ5C 155I	1550	69.8	0			0	0	0		IKZ5P 155I	1550	0.1	0			0	0	0	
IKZ5C 156I	1560	60	0			0	0	0		IKZ5P 156I	1560	0.2	0			0	0	0	
IKZ5C 157I	1570	50.3	0			0	0	0		IKZ5P 157I	1570	0.6	0			0	0	0	
IKZ5C 158I	1580	41	0			0	0	0		IKZ5P 158I	1580	1.2	0			0	0	0	
IKZ5C 159I	1590	32.3	0			0	0	0		IKZ5P 159I	1590	2.4	0			0	0	0	
IKZ5C 160I	1600	24.0	0			0	0	0		IKZ5P 160I	1600	4.5	0			0	0	0	
IKZ5C 161I	1610	17.5	0			0	0	0		IKZ5P 161I	1610	7.6	0			0	0	0	
IKZ5C 162I	1620	11.9	0			0	0	0		IKZ5P 162I	1620	11.9	0			0	0	0	
IKZ5C 163I	1630	7.6	0			0	0	0		IKZ5P 163I	1630	17.6	0			0	0	0	
IKZ5C 164I	1640	4.6	0			0	0	0		IKZ5P 164I	1640	24.5	0			0	0	0	
IKZ5C 165I	1650	2.6	0			0	0	0		IKZ5P 165I	1650	32.4	0			0	0	0	
IKZ5C 166I	1660	1.3	0			0	0	0		IKZ5P 166I	1660	41.2	0			0	0	0	
IKZ5C 167I	1670	0.6	0			0	0	0		IKZ5P 167I	1670	50.4	0			0	0	0	
IKZ5C 168I	1680	0.3	0			0	0	0		IKZ5P 168I	1680	60	0			0	0	0	
IKZ5C 169I	1690	0.1	0			0	0	0		IKZ5P 169I	1690	69.8	0			0	0	0	
IKZ5C 170I	1700	0.1	0			0	0	0		IKZ5P 170I	1700	79.7	0			0	0	0	
Mar-26 (146d 3/31/26); CSize 50; IKH6 1601.00																			
IKH6C 144I	1440	159.2	0			0	0	0		IKH6P 144I	1440	0.1	0			0	0	0	
IKH6C 146I	1460	139.4	0			0	0	0		IKH6P 146I	1460	0.1	0			0	0	0	
IKH6C 148I	1480	119.7	0			0	0	0		IKH6P 148I	1480	0.1	0			0	0	0	
IKH6C 150I	1500	100.1	0			0	0	0		IKH6P 150I	1500	0.2	0			0	0	0	
IKH6C 152I	1520	80.8	0			0	0	0		IKH6P 152I	1520	0.8	0			0	0	0	
IKH6C 154I	1540	62.4	0			0	0	0		IKH6P 154I	1540	2.1	0			0	0	0	
IKH6C 156I	1560	45.5	0			0	0	0		IKH6P 156I	1560	4.9	0			0	0	0	
IKH6C 158I	1580	30.9	0			0	0	0		IKH6P 158I	1580	10.1	0			0	0	0	
IKH6C 160I	1600	19.3	0			0	0	0		IKH6P 160I	1600	18.3	0			0	0	0	
IKH6C 162I	1620	11	0			0	0	0		IKH6P 162I	1620	29.8	0			0	0	0	
IKH6C 164I	1640	5.6	0			0	0	0		IKH6P 164I	1640	44.2	0			0	0	0	
IKH6C 166I	1660	2.6	0			0	0	0		IKH6P 166I	1660	60.9	0			0	0	0	
IKH6C 168I	1680	1.1	0			0	0	0		IKH6P 168I	1680	79.2	0			0	0	0	
Jun-26 (237d 6/30/26); CSize 50; IKM6 1606.00																			
IKM6C 154	1540	68.7	0			0	0	0		IKM6P 154I	1540	4	0			0	0	0	
IKM6C 156	1560	52.6	0			0	0	0		IKM6P 156I	1560	7.5	0			0	0	0	
IKM6C 158	1580	38.5	0			0	0	0		IKM6P 158I	1580	13	0			0	0	0	
IKM6C 160	1600	26.8	0			0	0	0		IKM6P 160I	1600	20.9	0			0	0	0	
IKM6C 162	1620	17.7	0			0	0	0		IKM6P 162I	1620	31.4	0			0	0	0	
IKM6C 164	1640	11	0			0	0	0		IKM6P 164I	1640	44.3	0			0	0	0	
IKM6C 166	1660	6.4	0			0	0	0		IKM6P 166I	1660	59.4	0			0	0	0	
IKM6C 168	1680	3.5	0			0	0	0		IKM6P 168I	1680	76.1	0			0	0	0	

Implied volatility for ATM	Previous day	1D%CHG
NOVEMBER CALL	4.68	6.81
NOVEMBER PUT	4.74	6.68
MEAN	4.71	6.75

Implied volatility for ATM	Previous day	1D%CHG
DECEMBER CALL	4.68	6.66
DECEMBER PUT	4.68	6.67
MEAN	4.68	6.67

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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