

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 25	1,635.0	10.50	1627.00	1640.50	1625.50	7,840	40,226
DEC 25	1,635.0	11.00	1628.00	1640.00	1627.00	1,574	2,949
MAR 26	1,615.5	9.50	1610.00	1620.00	1607.00	94	372
JUN 26	1,613.5	4.00	1615.00	1615.00	1613.50	3	6

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
Nov-25 (17d 11/28/25); CSize 50; IKX5 1636.00																			
IKX5C 154I	1540	94.9	0			0	0	0		IKX5P 154I	1540	0.1	0			0	0	0	
IKX5C 155I	1550	84.9	0			0	0	0		IKX5P 155I	1550	0.1	0			0	0	0	
IKX5C 156I	1560	74.9	0			0	0	0		IKX5P 156I	1560	0.1	0			0	0	0	
IKX5C 157I	1570	64.9	0			0	0	0		IKX5P 157I	1570	0.1	0			0	0	0	
IKX5C 158I	1580	54.9	0			0	0	0		IKX5P 158I	1580	0.1	0			0	0	0	
IKX5C 159I	1590	44.9	0			0	0	0		IKX5P 159I	1590	0.1	0			0	0	0	
IKX5C 160I	1600	35	0			0	26	0		IKX5P 160I	1600	0.1	0			0	0	0	
IKX5C 161I	1610	25.2	0			0	35	0		IKX5P 161I	1610	0.2	0			0	22	0	
IKX5C 162I	1620	21.5	0	21.5	21.5	0	24	2		IKX5P 162I	1620	1	0			0	49	0	
IKX5C 163I	1630	14.5	0	14.5	14.5	0	4	2		IKX5P 163I	1630	7	0			0	58	17	
IKX5C 164I	1640	3.4	0			0	1	0		IKX5P 164I	1640	8.4	0			0	61	20	
IKX5C 165I	1650	1	0			0	0	0		IKX5P 165I	1650	17.5	0	17.6	17.5	0	21	21	
IKX5C 166I	1660	0.2	0			0	0	0		IKX5P 166I	1660	25	0	25.1	25	0	8	8	
IKX5C 167I	1670	0.1	0			0	0	0		IKX5P 167I	1670	35	0			0	0	0	
IKX5C 168I	1680	0.1	0			0	0	0		IKX5P 168I	1680	44.9	0			0	0	0	
IKX5C 169I	1690	0.1	0			0	0	0		IKX5P 169I	1690	54.9	0			0	0	0	
IKX5C 170I	1700	0	0			0	0	0		IKX5P 170I	1700	0	0			0	0	0	
Dec-25 (50d 12/31/25); CSize 50; IKZ5 1636.00																			
IKZ5C 142I	1420	214.2	0			0	0	0		IKZ5P 142I	1420	0.1	0			0	0	0	
IKZ5C 143I	1430	204.2	0			0	0	0		IKZ5P 143I	1430	0.1	0			0	0	0	
IKZ5C 144I	1440	194.2	0			0	0	0		IKZ5P 144I	1440	0.1	0			0	0	0	
IKZ5C 145I	1450	184.3	0			0	0	0		IKZ5P 145I	1450	0.1	0			0	0	0	
IKZ5C 146I	1460	174.3	0			0	0	0		IKZ5P 146I	1460	0.1	0			0	0	0	
IKZ5C 147I	1470	164.4	0			0	0	0		IKZ5P 147I	1470	0.1	0			0	0	0	
IKZ5C 148I	1480	154.4	0			0	0	0		IKZ5P 148I	1480	0.1	0			0	0	0	
IKZ5C 149I	1490	144.4	0			0	0	0		IKZ5P 149I	1490	0.1	0			0	0	0	
IKZ5C 150I	1500	134.5	0			0	0	0		IKZ5P 150I	1500	0.1	0			0	0	0	
IKZ5C 151I	1510	124.5	0			0	0	0		IKZ5P 151I	1510	0.1	0			0	0	0	
IKZ5C 152I	1520	114.6	0			0	0	0		IKZ5P 152I	1520	0.1	0			0	0	0	
IKZ5C 153I	1530	104.6	0			0	0	0		IKZ5P 153I	1530	0.1	0			0	0	0	
IKZ5C 154I	1540	94.6	0			0	0	0		IKZ5P 154I	1540	0.1	0			0	0	0	
IKZ5C 155I	1550	84.7	0			0	0	0		IKZ5P 155I	1550	0.1	0			0	0	0	
IKZ5C 156I	1560	74.7	0			0	0	0		IKZ5P 156I	1560	0.1	0			0	0	0	
IKZ5C 157I	1570	64.8	0			0	0	0		IKZ5P 157I	1570	0.1	0			0	0	0	
IKZ5C 158I	1580	54.9	0			0	0	0		IKZ5P 158I	1580	0.1	0			0	0	0	
IKZ5C 159I	1590	45.1	0			0	0	0		IKZ5P 159I	1590	0.2	0			0	0	0	
IKZ5C 160I	1600	35.5	0			0	0	0		IKZ5P 160I	1600	0.7	0			0	0	0	
IKZ5C 161I	1610	26.6	0			0	0	0		IKZ5P 161I	1610	1.7	0			0	0	0	
IKZ5C 162I	1620	18.6	0			0	0	0		IKZ5P 162I	1620	3.6	0			0	0	0	
IKZ5C 163I	1630	12	0			0	0	0		IKZ5P 163I	1630	7	0			0	0	0	
IKZ5C 164I	1640	7	0			0	0	0		IKZ5P 164I	1640	12	0			0	0	0	
IKZ5C 165I	1650	3.7	0			0	0	0		IKZ5P 165I	1650	18.7	0			0	0	0	
IKZ5C 166I	1660	1.7	0			0	0	0		IKZ5P 166I	1660	26.7	0			0	0	0	
IKZ5C 167I	1670	0.7	0			0	0	0		IKZ5P 167I	1670	35.6	0			0	0	0	
IKZ5C 168I	1680	0.3	0			0	0	0		IKZ5P 168I	1680	45.1	0			0	0	0	
IKZ5C 169I	1690	0.1	0			0	0	0		IKZ5P 169I	1690	54.9	0			0	0	0	
IKZ5C 170I	1700	0.1	0			0	0	0		IKZ5P 170I	1700	64.8	0			0	0	0	
Mar-26 (140d 3/31/26); CSize 50; IKH6 1616.50																			
IKH6C 144I	1440	173.6	0			0	0	0		IKH6P 144I	1440	0.1	0			0	0	0	
IKH6C 146I	1460	153.8	0			0	0	0		IKH6P 146I	1460	0.1	0			0	0	0	
IKH6C 148I	1480	134	0			0	0	0		IKH6P 148I	1480	0.1	0			0	0	0	
IKH6C 150I	1500	114.3	0			0	0	0		IKH6P 150I	1500	0.1	0			0	0	0	
IKH6C 152I	1520	94.5	0			0	0	0		IKH6P 152I	1520	0.1	0			0	0	0	
IKH6C 154I	1540	75	0			0	0	0		IKH6P 154I	1540	0.3	0			0	0	0	
IKH6C 156I	1560	56.1	0			0	0	0		IKH6P 156I	1560	1.2	0			0	0	0	
IKH6C 158I	1580	38.7	0			0	0	0		IKH6P 158I	1580	3.6	0			0	0	0	
IKH6C 160I	1600	24	0			0	0	0		IKH6P 160I	1600	8.7	0			0	0	0	
IKH6C 162I	1620	13.1	0			0	0	0		IKH6P 162I	1620	17.5	0			0	0	0	
IKH6C 164I	1640	6.1	0			0	0	0		IKH6P 164I	1640	30.4	0			0	0	0	
IKH6C 166I	1660	2.4	0			0	0	0		IKH6P 166I	1660	46.5	0			0	0	0	
IKH6C 168I	1680	0.8	0			0	0	0		IKH6P 168I	1680	64.6	0			0	0	0	
Jun-26 (231d 6/30/26); CSize 50; IKM6 1613.50																			
IKM6C 154	1540	73.5	0			0	0	0		IKM6P 154I	1540	1.3	0			0	0	0	
IKM6C 156	1560	55.8	0			0	0	0		IKM6P 156I	1560	3.2	0			0	0	0	
IKM6C 158	1580	39.9	0			0	0	0		IKM6P 158I	1580	7	0			0	0	0	
IKM6C 160	1600	26.6	0			0	0	0		IKM6P 160I	1600	13.3	0			0	0	0	
IKM6C 162	1620	16.3	0			0	0	0		IKM6P 162I	1620	22.7	0			0	0	0	
IKM6C 164	1640	9.2	0			0	0	0		IKM6P 164I	1640	35.2	0			0	0	0	
IKM6C 166	1660	4.7	0			0	0	0		IKM6P 166I	1660	50.3	0			0	0	0	
IKM6C 168	1680	2.1	0			0	0	0		IKM6P 168I	1680	67.4	0			0	0	0	

Implied volatility for ATM	Previous day	1D%CHG
NOVEMBER CALL	6.01	8.14
NOVEMBER PUT	5.13	8.70
MEAN	5.57	8.42

Implied volatility for ATM	Previous day	1D%CHG
DECEMBER CALL	3.82	8.16
DECEMBER PUT	3.82	8.16
MEAN	3.82	8.16

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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