

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 26	1,682.5	-0.50	1684.50	1687.50	1673.00	6,334	32,981
FEB 26	1,682.5	--					
MAR 26	1,668.0	-0.50	1668.00	1672.00	1659.00	184	664
JUN 26	1,670.0	1.50	1670.00	1670.00	1663.00	7	90

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jan-26 (28d 1/30/26); CSize 50; IKF6 1682.50																	
IKF6C 1550	1550	132.2	0			0	0	0	IKF6P 155C	1550	0.1	0			0	0	0
IKF6C 1560	1560	122.2	0			0	0	0	IKF6P 156C	1560	0.1	0			0	0	0
IKF6C 1570	1570	112.3	0			0	0	0	IKF6P 157C	1570	0.1	0			0	0	0
IKF6C 1580	1580	102.3	0			0	0	0	IKF6P 158C	1580	0.1	0			0	0	0
IKF6C 1590	1590	92.4	0			0	0	0	IKF6P 159C	1590	0.1	0			0	0	0
IKF6C 1600	1600	82.5	0			0	0	0	IKF6P 160C	1600	0.2	0			0	0	0
IKF6C 1610	1610	72.8	0			0	0	0	IKF6P 161C	1610	0.4	0			0	0	0
IKF6C 1620	1620	63.2	0			0	0	0	IKF6P 162C	1620	0.8	0			0	0	0
IKF6C 1630	1630	53.9	0			0	7	0	IKF6P 163C	1630	1.5	0			0	0	0
IKF6C 1640	1640	45	0			0	6	0	IKF6P 164C	1640	2.6	0			0	4	0
IKF6C 1650	1650	36.7	0			0	0	0	IKF6P 165C	1650	4.3	0			0	9	0
IKF6C 1660	1660	29.2	0			0	3	0	IKF6P 166C	1660	6.7	0			0	20	0
IKF6C 1670	1670	22.5	0			0	0	0	IKF6P 167C	1670	10	0			0	4	0
IKF6C 1680	1680	16.8	0	16.8	16.8	0	4	4	IKF6P 168C	1680	14.3	0			0	0	0
IKF6C 1690	1690	12.1	0			0	0	0	IKF6P 169C	1690	19.6	0			0	20	0
IKF6C 1700	1700	8.4	0			0	0	0	IKF6P 170C	1700	25.9	0			0	0	0
IKF6C 1710	1710	5.6	0			0	0	0	IKF6P 171C	1710	33.1	0			0	0	0
IKF6C 1720	1720	3.6	0			0	0	0	IKF6P 172C	1720	41	0			0	0	0
IKF6C 1730	1730	2.2	0			0	0	0	IKF6P 173C	1730	49.6	0			0	0	0
IKF6C 1740	1740	1.3	0			0	0	0	IKF6P 174C	1740	58.7	0			0	0	0
IKF6C 1750	1750	0.7	0			0	0	0	IKF6P 175C	1750	68.1	0			0	0	0
Feb-26 (56d 2/27/26); CSize 50; IKG6 1682.50																	
IKG6C 1620	1620	0.1	0			0	0	0	IKG6P 162I	1620	1612.8	0			0	0	0
IKG6C 1630	1630	0.1	0			0	0	0	IKG6P 163I	1630	1622.8	0			0	0	0
IKG6C 1640	1640	0.1	0			0	0	0	IKG6P 164I	1640	1632.8	0			0	0	0
IKG6C 1650	1650	0.1	0			0	0	0	IKG6P 165I	1650	1642.7	0			0	0	0
IKG6C 1660	1660	0	0			0	0	0	IKG6P 166I	1660	0	0			0	0	0
IKG6C 1670	1670	0.1	0			0	0	0	IKG6P 167I	1670	1662.6	0			0	0	0
IKG6C 1680	1680	0.1	0			0	0	0	IKG6P 168I	1680	0	0			0	0	0
IKG6C 1690	1690	0.1	0			0	0	0	IKG6P 169I	1690	1682.5	0			0	0	0
IKG6C 1700	1700	0	0			0	0	0	IKG6P 170I	1700	1692.5	0			0	0	0
IKG6C 1710	1710	0	0			0	0	0	IKG6P 171I	1710	1702.4	0			0	0	0
IKG6C 1720	1720	0.1	0			0	0	0	IKG6P 172I	1720	0	0			0	0	0
IKG6C 1730	1730	0.1	0			0	0	0	IKG6P 173I	1730	1722.4	0			0	0	0
IKG6C 1740	1740	0.1	0.00			-	-	-	IKG6P 174I	1740	0	0.00			-	-	-
Mar-26 (89d 3/31/26); CSize 50; IKH6 1668.00																	
IKH6C 1440	1440	226.4	0			0	0	0	IKH6P 144I	1440	0.1	0			0	0	0
IKH6C 1460	1460	206.6	0			0	0	0	IKH6P 146I	1460	0.1	0			0	0	0
IKH6C 1480	1480	186.7	0			0	0	0	IKH6P 148I	1480	0.1	0			0	0	0
IKH6C 1500	1500	166.9	0			0	0	0	IKH6P 150I	1500	0.1	0			0	0	0
IKH6C 1520	1520	147.2	0.00			-	-	-	IKH6P 152I	1520	0.2	0.00			-	-	-
IKH6C 1540	1540	127.7	0			0	0	0	IKH6P 154I	1540	0.6	0			0	0	0
IKH6C 1560	1560	108.5	0			0	0	0	IKH6P 156I	1560	1.3	0			0	0	0
IKH6C 1580	1580	90	0			0	0	0	IKH6P 158I	1580	2.7	0			0	0	0
IKH6C 1600	1600	72.6	0			0	0	0	IKH6P 160I	1600	5.1	0			0	0	0
IKH6C 1620	1620	56.6	0			0	0	0	IKH6P 162I	1620	9	0			0	0	0
IKH6C 1640	1640	42.5	0			0	0	0	IKH6P 164I	1640	14.7	0			0	0	0
IKH6C 1660	1660	30.6	0			0	0	0	IKH6P 166I	1660	22.7	0			0	0	0
IKH6C 1680	1680	21.1	0			0	0	0	IKH6P 168I	1680	33	0			0	0	0
IKH6C 1700	1700	13.9	0			0	0	0	IKH6P 170I	1700	45.6	0			0	0	0
IKH6C 1720	1720	8.7	0			0	0	0	IKH6P 172I	1720	60.3	0			0	0	0
IKH6C 1740	1740	5.1	0			0	0	0	IKH6P 174I	1740	76.6	0			0	0	0
Jun-26 (179d 6/30/26); CSize 50; IKM6 1670.00																	
IKM6C 1540	1540	131.3	0			0	0	0	IKM6P 154I	1540	3.1	0			0	0	0
IKM6C 1560	1560	113.6	0			0	0	0	IKM6P 156I	1560	5.1	0			0	0	0
IKM6C 1580	1580	96.8	0			0	0	0	IKM6P 158I	1580	8	0			0	0	0
IKM6C 1600	1600	81	0			0	0	0	IKM6P 160I	1600	12	0			0	0	0
IKM6C 1620	1620	66.6	0.00			-	-	-	IKM6P 162I	1620	17.3	0.00			-	-	-
IKM6C 1640	1640	53.7	0			0	0	0	IKM6P 164I	1640	24.2	0			0	0	0
IKM6C 1660	1660	42.5	0			0	0	0	IKM6P 166I	1660	32.6	0			0	0	0
IKM6C 1680	1680	32.8	0			0	0	0	IKM6P 168I	1680	42.7	0			0	0	0
IKM6C 1700	1700	24.8	0			0	0	0	IKM6P 170I	1700	54.4	0			0	0	0
IKM6C 1720	1720	18.3	0			0	0	0	IKM6P 172I	1720	67.6	0			0	0	0
IKM6C 1740	1740	13.2	0			0	0	0	IKM6P 174I	1740	82.2	0			0	0	0

Implied volatility for ATM	Previous day	1D%CHG
DECEMBER CALL	7.63	7.84
DECEMBER PUT	7.64	7.84
MEAN	7.64	7.84

	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

Implied volatility for ATM	Previous day	1D%CHG
JANUARY CALL	8.09	7.50
JANUARY PUT	8.09	8.04
MEAN	8.09	7.77

Source: Bloomberg

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