

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 26	1,683.5	11.00	1675.00	1689.50	1673.50	7,393	32,684
FEB 26	1,687.5	12.00	1677.50	1692.50	1677.00	284	224
MAR 26	1,668.5	10.50	1661.00	1673.50	1660.50	184	685
JUN 26	1,670.5	8.50	1662.00	1674.00	1662.00	43	62

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jan-26 (24d 1/30/26); CSize 50; IKF6 1690.50																	
IKF6C 1550	1550	133.3	0			0	0	0	IKF6P 155C	1550	0.1	0			0	0	0
IKF6C 1560	1560	123.3	0			0	0	0	IKF6P 156C	1560	0.1	0			0	0	0
IKF6C 1570	1570	113.3	0			0	0	0	IKF6P 157C	1570	0.1	0			0	0	0
IKF6C 1580	1580	103.3	0			0	0	0	IKF6P 158C	1580	0.1	0			0	0	0
IKF6C 1590	1590	93.4	0			0	0	0	IKF6P 159C	1590	0.1	0			0	0	0
IKF6C 1600	1600	83.4	0			0	0	0	IKF6P 160C	1600	0.1	0			0	0	0
IKF6C 1610	1610	73.6	0			0	0	0	IKF6P 161C	1610	0.2	0			0	0	0
IKF6C 1620	1620	63.9	0			0	0	0	IKF6P 162C	1620	0.5	0			0	0	0
IKF6C 1630	1630	54.4	0			0	7	0	IKF6P 163C	1630	1	0			0	0	0
IKF6C 1640	1640	45.2	0			0	6	0	IKF6P 164C	1640	1.8	0			0	4	0
IKF6C 1650	1650	36.7	0			0	0	0	IKF6P 165C	1650	3.2	0			0	9	0
IKF6C 1660	1660	28.8	0			0	3	0	IKF6P 166C	1660	5.4	0			0	20	0
IKF6C 1670	1670	21.9	0			0	7	7	IKF6P 167C	1670	8.4	0			0	4	0
IKF6C 1680	1680	16	0			0	4	4	IKF6P 168C	1680	12.5	0			0	0	0
IKF6C 1690	1690	11.2	0			0	0	0	IKF6P 169C	1690	17.7	0			0	20	0
IKF6C 1700	1700	7.5	0			0	0	0	IKF6P 170C	1700	24	0			0	0	0
IKF6C 1710	1710	4.8	0			0	0	0	IKF6P 171C	1710	31.3	0			0	0	0
IKF6C 1720	1720	2.9	0			0	0	0	IKF6P 172C	1720	39.4	0			0	0	0
IKF6C 1730	1730	1.7	0			0	0	0	IKF6P 173C	1730	48.1	0			0	0	0
IKF6C 1740	1740	0.9	0			0	0	0	IKF6P 174C	1740	57.3	0			0	0	0
IKF6C 1750	1750	0.5	0			0	0	0	IKF6P 175C	1750	66.9	0			0	0	0
Feb-26 (52d 2/27/26); CSize 50; IKG6 1693.50																	
IKG6C 1620	1620	69.4	0			0	0	0	IKG6P 162I	1620	2.2	0			0	0	0
IKG6C 1630	1630	60.6	0			0	0	0	IKG6P 163I	1630	3.3	0			0	0	0
IKG6C 1640	1640	52.2	0			0	0	0	IKG6P 164I	1640	4.9	0			0	0	0
IKG6C 1650	1650	44.3	0			0	0	0	IKG6P 165I	1650	7	0			0	0	0
IKG6C 1660	1660	37	0			0	0	0	IKG6P 166I	1660	9.7	0			0	0	0
IKG6C 1670	1670	30.4	0			0	0	0	IKG6P 167I	1670	13	0			0	0	0
IKG6C 1680	1680	24.6	0			0	0	0	IKG6P 168I	1680	17.1	0			0	0	0
IKG6C 1690	1690	19.5	0			0	0	0	IKG6P 169I	1690	22	0			0	0	0
IKG6C 1700	1700	15.1	0			0	0	0	IKG6P 170I	1700	27.6	0			0	0	0
IKG6C 1710	1710	11.5	0			0	0	0	IKG6P 171I	1710	33.9	0			0	0	0
IKG6C 1720	1720	8.6	0			0	0	0	IKG6P 172I	1720	40.9	0			0	0	0
IKG6C 1730	1730	6.2	0			0	0	0	IKG6P 173I	1730	48.6	0			0	0	0
IKG6C 1740	1740	4.4	0			0	0	0	IKG6P 174I	1740	56.7	0			0	0	0
IKG6C 1750	1750	3.1	0.00			-	-	-	IKG6P 175I	1750	65.3	0.00			-	-	-
Mar-26 (84d 3/31/26); CSize 50; IKH6 1674.50																	
IKH6C 1440	1440	227	0			0	0	0	IKH6P 144I	1440	0.1	0			0	0	0
IKH6C 1460	1460	207.1	0			0	0	0	IKH6P 146I	1460	0.1	0			0	0	0
IKH6C 1480	1480	187.3	0			0	0	0	IKH6P 148I	1480	0.1	0			0	0	0
IKH6C 1500	1500	167.5	0			0	0	0	IKH6P 150I	1500	0.1	0			0	0	0
IKH6C 1520	1520	147.7	0.00			-	-	-	IKH6P 152I	1520	0.2	0.00			-	-	-
IKH6C 1540	1540	128.1	0			0	0	0	IKH6P 154I	1540	0.5	0			0	0	0
IKH6C 1560	1560	108.9	0			0	0	0	IKH6P 156I	1560	1.1	0			0	0	0
IKH6C 1580	1580	90.3	0			0	0	0	IKH6P 158I	1580	2.3	0			0	0	0
IKH6C 1600	1600	72.6	0			0	0	0	IKH6P 160I	1600	4.6	0			0	0	0
IKH6C 1620	1620	56.5	0			0	0	0	IKH6P 162I	1620	8.3	0			0	0	0
IKH6C 1640	1640	42.2	0			0	0	0	IKH6P 164I	1640	13.9	0			0	0	0
IKH6C 1660	1660	30.2	0			0	0	0	IKH6P 166I	1660	21.8	0			0	0	0
IKH6C 1680	1680	20.6	0			0	0	0	IKH6P 168I	1680	32	0			0	0	0
IKH6C 1700	1700	13.4	0			0	0	0	IKH6P 170I	1700	44.6	0			0	0	0
IKH6C 1720	1720	8.2	0			0	0	0	IKH6P 172I	1720	59.4	0			0	0	0
IKH6C 1740	1740	4.8	0			0	0	0	IKH6P 174I	1740	75.8	0			0	0	0
Jun-26 (175d 6/30/26); CSize 50; IKM6 1673.00																	
IKM6C 1540	1540	131.7	0			0	0	0	IKM6P 154I	1540	2.9	0			0	0	0
IKM6C 1560	1560	113.8	0			0	0	0	IKM6P 156I	1560	4.8	0			0	0	0
IKM6C 1580	1580	96.9	0			0	0	0	IKM6P 158I	1580	7.6	0			0	0	0
IKM6C 1600	1600	81.1	0			0	0	0	IKM6P 160I	1600	11.5	0			0	0	0
IKM6C 1620	1620	66.6	0.00			-	-	-	IKM6P 162I	1620	16.8	0.00			-	-	-
IKM6C 1640	1640	53.6	0			0	0	0	IKM6P 164I	1640	23.5	0			0	0	0
IKM6C 1660	1660	42.2	0			0	0	0	IKM6P 166I	1660	31.9	0			0	0	0
IKM6C 1680	1680	32.5	0			0	0	0	IKM6P 168I	1680	41.9	0			0	0	0
IKM6C 1700	1700	24.5	0			0	0	0	IKM6P 170I	1700	53.6	0			0	0	0
IKM6C 1720	1720	18	0			0	0	0	IKM6P 172I	1720	66.8	0			0	0	0
IKM6C 1740	1740	12.9	0			0	0	0	IKM6P 174I	1740	81.5	0			0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JANUARY CALL	8.09	6.91	17.08
JANUARY PUT	8.09	6.89	17.42
MEAN	8.09	6.90	17.25

Current	10Days	20Days	30Days	60Days	90Days
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
FEBRUARY CALL	8.10	6.90	17.39
FEBRUARY PUT	8.10	6.90	17.39
MEAN	8.10	6.90	17.39

Source: Bloomberg

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