

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 26	1,674.0	-9.50	1683.00	1691.00	1669.00	6,552	33,009
FEB 26	1,677.0	-10.50	1687.50	1693.50	1673.50	210	287
MAR 26	1,659.0	-9.50	1669.50	1675.00	1655.50	189	775
JUN 26	1,664.0	-6.50	1673.50	1673.50	1661.50	37	66

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jan-26 (23d 1/30/26); CSize 50; IKF6 1674.00																	
IKF6C 1550	1550	123.8	0			0	0	0	IKF6P 155C	1550	0.1	0			0	0	0
IKF6C 1560	1560	113.8	0			0	0	0	IKF6P 156C	1560	0.1	0			0	0	0
IKF6C 1570	1570	103.8	0			0	0	0	IKF6P 157C	1570	0.1	0			0	0	0
IKF6C 1580	1580	93.8	0			0	0	0	IKF6P 158C	1580	0.1	0			0	0	0
IKF6C 1590	1590	83.9	0			0	0	0	IKF6P 159C	1590	0.1	0			0	0	0
IKF6C 1600	1600	74	0			0	0	0	IKF6P 160C	1600	0.1	0			0	0	0
IKF6C 1610	1610	64.2	0			0	0	0	IKF6P 161C	1610	0.3	0			0	0	0
IKF6C 1620	1620	54.5	0			0	0	0	IKF6P 162C	1620	0.6	0			0	0	0
IKF6C 1630	1630	45.2	0			0	7	0	IKF6P 163C	1630	1.2	0			0	0	0
IKF6C 1640	1640	36.3	0			0	6	0	IKF6P 164C	1640	2.4	0			0	4	0
IKF6C 1650	1650	28.2	0			0	0	0	IKF6P 165C	1650	4.3	0			0	9	0
IKF6C 1660	1660	21	0			0	3	0	IKF6P 166C	1660	7.1	0			0	20	0
IKF6C 1670	1670	19	0	19	19	0	8	1	IKF6P 167C	1670	10.5	0	10.5	10.5	0	7	3
IKF6C 1680	1680	15.9	0	16	16	0	5	1	IKF6P 168C	1680	16.2	0			0	0	0
IKF6C 1690	1690	10	0	10	10	0	3	3	IKF6P 169C	1690	22.5	0	22.5	22.5	0	40	20
IKF6C 1700	1700	0.1	0	0.1	0.1	0	1	1	IKF6P 170C	1700	29.9	0			0	0	0
IKF6C 1710	1710	2.3	0			0	0	0	IKF6P 171C	1710	38.2	0			0	0	0
IKF6C 1720	1720	1.2	0			0	0	0	IKF6P 172C	1720	47.1	0			0	0	0
IKF6C 1730	1730	0.6	0			0	0	0	IKF6P 173C	1730	56.5	0			0	0	0
IKF6C 1740	1740	0.3	0			0	0	0	IKF6P 174C	1740	66.2	0			0	0	0
IKF6C 1750	1750	0.1	0			0	0	0	IKF6P 175C	1750	76	0			0	0	0
Feb-26 (51d 2/27/26); CSize 50; IKG6 1676.00																	
IKG6C 1620	1620	59.3	0			0	0	0	IKG6P 162I	1620	2.6	0			0	0	0
IKG6C 1630	1630	50.8	0			0	0	0	IKG6P 163I	1630	3.9	0			0	0	0
IKG6C 1640	1640	42.7	0			0	0	0	IKG6P 164I	1640	5.9	0			0	0	0
IKG6C 1650	1650	35.3	0			0	0	0	IKG6P 165I	1650	8.4	0			0	0	0
IKG6C 1660	1660	28.6	0			0	0	0	IKG6P 166I	1660	11.6	0			0	0	0
IKG6C 1670	1670	22.7	0			0	0	0	IKG6P 167I	1670	15.7	0			0	0	0
IKG6C 1680	1680	17.6	0			0	0	0	IKG6P 168I	1680	20.6	0			0	0	0
IKG6C 1690	1690	13.3	0			0	0	0	IKG6P 169I	1690	26.3	0			0	0	0
IKG6C 1700	1700	9.8	0			0	0	0	IKG6P 170I	1700	32.7	0			0	0	0
IKG6C 1710	1710	7.1	0			0	0	0	IKG6P 171I	1710	40	0			0	0	0
IKG6C 1720	1720	5	0			0	0	0	IKG6P 172I	1720	47.8	0			0	0	0
IKG6C 1730	1730	3.4	0			0	0	0	IKG6P 173I	1730	56.2	0			0	0	0
IKG6C 1740	1740	2.3	0			0	0	0	IKG6P 174I	1740	65	0			0	0	0
IKG6C 1750	1750	1.5	0.00			-	-	-	IKG6P 175I	1750	74.2	0.00			-	-	-
Mar-26 (83d 3/31/26); CSize 50; IKH6 1657.50																	
IKH6C 1440	1440	217.6	0			0	0	0	IKH6P 144I	1440	0.1	0			0	0	0
IKH6C 1460	1460	197.7	0			0	0	0	IKH6P 146I	1460	0.1	0			0	0	0
IKH6C 1480	1480	177.9	0			0	0	0	IKH6P 148I	1480	0.1	0			0	0	0
IKH6C 1500	1500	158	0			0	0	0	IKH6P 150I	1500	0.1	0			0	0	0
IKH6C 1520	1520	138.3	0.00			-	-	-	IKH6P 152I	1520	0.2	0.00			-	-	-
IKH6C 1540	1540	118.7	0			0	0	0	IKH6P 154I	1540	0.4	0			0	0	0
IKH6C 1560	1560	99.4	0			0	0	0	IKH6P 156I	1560	1.1	0			0	0	0
IKH6C 1580	1580	80.9	0			0	0	0	IKH6P 158I	1580	2.4	0			0	0	0
IKH6C 1600	1600	63.5	0			0	0	0	IKH6P 160I	1600	4.9	0			0	0	0
IKH6C 1620	1620	47.8	0			0	0	0	IKH6P 162I	1620	9.1	0			0	0	0
IKH6C 1640	1640	34.3	0			0	0	0	IKH6P 164I	1640	15.5	0			0	0	0
IKH6C 1660	1660	23.4	0			0	0	0	IKH6P 166I	1660	24.4	0			0	0	0
IKH6C 1680	1680	15	0			0	0	0	IKH6P 168I	1680	35.9	0			0	0	0
IKH6C 1700	1700	9.1	0			0	0	0	IKH6P 170I	1700	49.8	0			0	0	0
IKH6C 1720	1720	5.1	0			0	0	0	IKH6P 172I	1720	65.7	0			0	0	0
IKH6C 1740	1740	2.7	0			0	0	0	IKH6P 174I	1740	83.2	0			0	0	0
Jun-26 (174d 6/30/26); CSize 50; IKM6 1664.00																	
IKM6C 1540	1540	124.9	0			0	0	0	IKM6P 154I	1540	2.5	0			0	0	0
IKM6C 1560	1560	107	0			0	0	0	IKM6P 156I	1560	4.4	0			0	0	0
IKM6C 1580	1580	90	0			0	0	0	IKM6P 158I	1580	7.1	0			0	0	0
IKM6C 1600	1600	74.2	0			0	0	0	IKM6P 160I	1600	11.1	0			0	0	0
IKM6C 1620	1620	59.9	0.00			-	-	-	IKM6P 162I	1620	16.5	0.00			-	-	-
IKM6C 1640	1640	47.2	0			0	0	0	IKM6P 164I	1640	23.5	0			0	0	0
IKM6C 1660	1660	36.3	0			0	0	0	IKM6P 166I	1660	32.3	0			0	0	0
IKM6C 1680	1680	27.1	0			0	0	0	IKM6P 168I	1680	42.9	0			0	0	0
IKM6C 1700	1700	19.8	0			0	0	0	IKM6P 170I	1700	55.3	0			0	0	0
IKM6C 1720	1720	14	0			0	0	0	IKM6P 172I	1720	69.2	0			0	0	0
IKM6C 1740	1740	9.6	0			0	0	0	IKM6P 174I	1740	84.6	0			0	0	0

Implied volatility for ATM			
	10Days	20Days	1D%CHG
JANUARY CALL	10.33	8.09	27.69
JANUARY PUT	7.39	8.09	-8.65
MEAN	8.86	8.09	9.52

Current	10Days	20Days	30Days	60Days	90Days
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			
	10Days	20Days	1D%CHG
FEBRUARY CALL	7.57	8.10	-6.54
FEBRUARY PUT	7.57	8.10	-6.54
MEAN	7.57	8.10	-6.54

Source: Bloomberg

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