

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 26	1,671.0	-7.00	1678.50	1679.50	1665.00	4,771	32,790
FEB 26	1,674.5	-7.50	1679.00	1679.00	1670.00	225	324
MAR 26	1,656.0	-7.50	1664.50	1664.50	1652.00	39	791
JUN 26	1,659.0	-8.50	1657.50	1658.50	1656.00	6	69

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jan-26 (21d 1/30/26); CSize 50; IKF6 1673.50																	
IKF6C 1550	1550	120.8	0			0	0	0	IKF6P 155C	1550	0.1	0			0	0	0
IKF6C 1560	1560	110.8	0			0	0	0	IKF6P 156C	1560	0.1	0			0	0	0
IKF6C 1570	1570	100.8	0			0	0	0	IKF6P 157C	1570	0.1	0			0	0	0
IKF6C 1580	1580	90.9	0			0	0	0	IKF6P 158C	1580	0.1	0			0	0	0
IKF6C 1590	1590	80.9	0			0	0	0	IKF6P 159C	1590	0.1	0			0	0	0
IKF6C 1600	1600	70.9	0			0	0	0	IKF6P 160C	1600	0.1	0			0	0	0
IKF6C 1610	1610	60.9	0			0	0	0	IKF6P 161C	1610	0.1	0			0	0	0
IKF6C 1620	1620	51	0			0	0	0	IKF6P 162C	1620	0.1	0			0	0	0
IKF6C 1630	1630	41.3	0			0	7	0	IKF6P 163C	1630	0.4	0			0	0	0
IKF6C 1640	1640	32	0			0	6	0	IKF6P 164C	1640	1.1	0			0	4	0
IKF6C 1650	1650	23.4	0			0	0	0	IKF6P 165C	1650	2.5	0			0	9	0
IKF6C 1660	1660	16	0	16	16	0	4	1	IKF6P 166C	1660	5	0			0	20	0
IKF6C 1670	1670	10.1	0			0	8	0	IKF6P 167C	1670	9.1	0			0	7	0
IKF6C 1680	1680	9	0	9	9	1	6	1	IKF6P 168C	1680	14.7	0			0	0	0
IKF6C 1690	1690	4	0			0	3	0	IKF6P 169C	1690	21.9	0			0	40	0
IKF6C 1700	1700	1.4	0			0	1	0	IKF6P 170C	1700	30.3	0			0	0	0
IKF6C 1710	1710	0.6	0			0	0	0	IKF6P 171C	1710	39.5	0			0	0	0
IKF6C 1720	1720	0.2	0			0	0	0	IKF6P 172C	1720	49.1	0			0	0	0
IKF6C 1730	1730	0.1	0			0	0	0	IKF6P 173C	1730	59	0			0	0	0
IKF6C 1740	1740	0.1	0			0	0	0	IKF6P 174C	1740	68.9	0			0	0	0
IKF6C 1750	1750	0.1	0			0	0	0	IKF6P 175C	1750	78.9	0			0	0	0
Feb-26 (49d 2/27/26); CSize 50; IKG6 1676.50																	
IKG6C 1610	1610	0	0			0	0	0	IKG6P 161I	1610	0	0			0	0	0
IKG6C 1620	1620	55.3	0			0	0	0	IKG6P 162I	1620	1	0			0	0	0
IKG6C 1630	1630	46.2	0			0	0	0	IKG6P 163I	1630	1.8	0			0	0	0
IKG6C 1640	1640	37.6	0			0	0	0	IKG6P 164I	1640	3.2	0			0	0	0
IKG6C 1650	1650	29.7	0			0	0	0	IKG6P 165I	1650	5.3	0			0	0	0
IKG6C 1660	1660	22.7	0			0	0	0	IKG6P 166I	1660	8.2	0			0	0	0
IKG6C 1670	1670	16.7	0			0	0	0	IKG6P 167I	1670	12.2	0			0	0	0
IKG6C 1680	1680	11.8	0			0	0	0	IKG6P 168I	1680	17.3	0			0	0	0
IKG6C 1690	1690	8	0			0	0	0	IKG6P 169I	1690	23.5	0			0	0	0
IKG6C 1700	1700	5.2	0			0	0	0	IKG6P 170I	1700	30.6	0			0	0	0
IKG6C 1710	1710	3.2	0			0	0	0	IKG6P 171I	1710	38.6	0			0	0	0
IKG6C 1720	1720	1.9	0			0	0	0	IKG6P 172I	1720	47.2	0			0	0	0
IKG6C 1730	1730	1.1	0			0	0	0	IKG6P 173I	1730	56.3	0			0	0	0
IKG6C 1740	1740	0.6	0			0	0	0	IKG6P 174I	1740	65.8	0			0	0	0
IKG6C 1750	1750	0.3	0.00			-	-	-	IKG6P 175I	1750	75.5	0.00			-	-	-
Mar-26 (81d 3/31/26); CSize 50; IKH6 1658.00																	
IKH6C 1440	1440	214.6	0			0	0	0	IKH6P 144I	1440	0.1	0			0	0	0
IKH6C 1460	1460	194.8	0			0	0	0	IKH6P 146I	1460	0.1	0			0	0	0
IKH6C 1480	1480	174.9	0			0	0	0	IKH6P 148I	1480	0.1	0			0	0	0
IKH6C 1500	1500	155	0			0	0	0	IKH6P 150I	1500	0.1	0			0	0	0
IKH6C 1520	1520	135.2	0.00			-	-	-	IKH6P 152I	1520	0.1	0.00			-	-	-
IKH6C 1540	1540	115.3	0			0	0	0	IKH6P 154I	1540	0.1	0			0	0	0
IKH6C 1560	1560	95.6	0			0	0	0	IKH6P 156I	1560	0.2	0			0	0	0
IKH6C 1580	1580	76.3	0			0	0	0	IKH6P 158I	1580	0.8	0			0	0	0
IKH6C 1600	1600	58	0			0	0	0	IKH6P 160I	1600	2.3	0			0	0	0
IKH6C 1620	1620	41.3	0			0	0	0	IKH6P 162I	1620	5.5	0			0	0	0
IKH6C 1640	1640	27.1	0			0	0	0	IKH6P 164I	1640	11.2	0			0	0	0
IKH6C 1660	1660	16.3	0			0	0	0	IKH6P 166I	1660	20.3	0			0	0	0
IKH6C 1680	1680	8.8	0			0	0	0	IKH6P 168I	1680	32.7	0			0	0	0
IKH6C 1700	1700	4.3	0			0	0	0	IKH6P 170I	1700	48	0			0	0	0
IKH6C 1720	1720	1.8	0			0	0	0	IKH6P 172I	1720	65.4	0			0	0	0
IKH6C 1740	1740	0.7	0			0	0	0	IKH6P 174I	1740	84.2	0			0	0	0
Jun-26 (172d 6/30/26); CSize 50; IKM6 1659.00																	
IKM6C 1540	1540	118.2	0			0	0	0	IKM6P 154I	1540	0.8	0			0	0	0
IKM6C 1560	1560	99.4	0			0	0	0	IKM6P 156I	1560	1.7	0			0	0	0
IKM6C 1580	1580	81.5	0			0	0	0	IKM6P 158I	1580	3.5	0			0	0	0
IKM6C 1600	1600	64.7	0			0	0	0	IKM6P 160I	1600	6.5	0			0	0	0
IKM6C 1620	1620	49.6	0.00			-	-	-	IKM6P 162I	1620	11.1	0.00			-	-	-
IKM6C 1640	1640	36.5	0			0	0	0	IKM6P 164I	1640	17.8	0			0	0	0
IKM6C 1660	1660	25.8	0			0	0	0	IKM6P 166I	1660	26.8	0			0	0	0
IKM6C 1680	1680	17.3	0			0	0	0	IKM6P 168I	1680	38.1	0			0	0	0
IKM6C 1700	1700	11.1	0			0	0	0	IKM6P 170I	1700	51.6	0			0	0	0
IKM6C 1720	1720	6.8	0			0	0	0	IKM6P 172I	1720	66.9	0			0	0	0
IKM6C 1740	1740	3.9	0			0	0	0	IKM6P 174I	1740	83.8	0			0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JANUARY CALL	6.08	8.91	-31.76
JANUARY PUT	5.87	8.91	-34.12
MEAN	5.98	8.91	-32.94

	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
FEBRUARY CALL	5.83	8.89	-34.42
FEBRUARY PUT	5.83	8.89	-34.42
MEAN	5.83	8.89	-34.42

Source: Bloomberg

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