

### Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 26	1,685.0	14.00	1669.00	1688.50	1667.00	7,012	32,877
FEB 26	1,688.0	13.50	1676.50	1691.00	1672.50	220	389
MAR 26	1,670.0	14.00	1657.50	1672.50	1654.50	158	738
JUN 26	1,670.5	11.50	1660.50	1673.00	1660.50	37	43

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
<b>Jan-26 (18d 1/30/26); CSize 50; IKF6 1685.00</b>																	
IKF6C 1550	1550	134.8	0			0	0	0	IKF6P 155C	1550	0.1	0			0	0	0
IKF6C 1560	1560	124.9	0			0	0	0	IKF6P 156C	1560	0.1	0			0	0	0
IKF6C 1570	1570	114.9	0			0	0	0	IKF6P 157C	1570	0.1	0			0	0	0
IKF6C 1580	1580	105	0			0	0	0	IKF6P 158C	1580	0.2	0			0	0	0
IKF6C 1590	1590	95.2	0			0	0	0	IKF6P 159C	1590	0.4	0			0	0	0
IKF6C 1600	1600	85.6	0			0	0	0	IKF6P 160C	1600	0.7	0			0	0	0
IKF6C 1610	1610	76	0			0	0	0	IKF6P 161C	1610	1.2	0			0	0	0
IKF6C 1620	1620	66.8	0			0	0	0	IKF6P 162C	1620	1.9	0			0	0	0
IKF6C 1630	1630	57.9	0			0	7	0	IKF6P 163C	1630	3	0			0	0	0
IKF6C 1640	1640	49.4	0			0	6	0	IKF6P 164C	1640	4.5	0			0	4	0
IKF6C 1650	1650	41.5	0			0	0	0	IKF6P 165C	1650	6.6	0			0	9	0
IKF6C 1660	1660	34.2	0			0	4	0	IKF6P 166C	1660	9.3	0			0	20	0
IKF6C 1670	1670	27.7	0			0	8	0	IKF6P 167C	1670	12.7	0			0	7	0
IKF6C 1680	1680	12.6	0	12.6	9	0	9	4	IKF6P 168C	1680	15.5	0	15.5	15.5	0	18	18
IKF6C 1690	1690	17	0			0	3	0	IKF6P 169C	1690	22	0	22	22	0	60	20
IKF6C 1700	1700	12.9	0			0	1	0	IKF6P 170C	1700	27.9	0			0	0	0
IKF6C 1710	1710	9.5	0			0	0	0	IKF6P 171C	1710	34.5	0			0	0	0
IKF6C 1720	1720	6.9	0			0	0	0	IKF6P 172C	1720	41.8	0			0	0	0
IKF6C 1730	1730	4.8	0			0	0	0	IKF6P 173C	1730	49.8	0			0	0	0
IKF6C 1740	1740	3.3	0			0	0	0	IKF6P 174C	1740	58.2	0			0	0	0
IKF6C 1750	1750	2.2	0			0	0	0	IKF6P 175C	1750	67.1	0			0	0	0
<b>Feb-26 (46d 2/27/26); CSize 50; IKG6 1688.00</b>																	
IKG6C 1610	1610	82.9	0			0	0	0	IKG6P 161I	1610	5.2	0			0	0	0
IKG6C 1620	1620	74.6	0			0	0	0	IKG6P 162I	1620	6.9	0			0	0	0
IKG6C 1630	1630	66.6	0			0	0	0	IKG6P 163I	1630	8.9	0			0	0	0
IKG6C 1640	1640	59.1	0			0	0	0	IKG6P 164I	1640	11.3	0			0	0	0
IKG6C 1650	1650	52	0			0	0	0	IKG6P 165I	1650	14.1	0			0	0	0
IKG6C 1660	1660	45.4	0			0	0	0	IKG6P 166I	1660	17.5	0			0	0	0
IKG6C 1670	1670	39.2	0			0	0	0	IKG6P 167I	1670	21.3	0			0	0	0
IKG6C 1680	1680	33.7	0			0	0	0	IKG6P 168I	1680	25.7	0			0	0	0
IKG6C 1690	1690	28.6	0			0	0	0	IKG6P 169I	1690	30.6	0			0	0	0
IKG6C 1700	1700	24.1	0			0	0	0	IKG6P 170I	1700	36	0			0	0	0
IKG6C 1710	1710	20.1	0			0	0	0	IKG6P 171I	1710	42	0			0	0	0
IKG6C 1720	1720	16.6	0			0	0	0	IKG6P 172I	1720	48.5	0			0	0	0
IKG6C 1730	1730	13.6	0			0	0	0	IKG6P 173I	1730	55.4	0			0	0	0
IKG6C 1740	1740	11	0			0	0	0	IKG6P 174I	1740	62.8	0			0	0	0
IKG6C 1750	1750	8.8	0.00			-	-	-	IKG6P 175I	1750	70.6	0.00			-	-	-
<b>Mar-26 (78d 3/31/26); CSize 50; IKH6 1670.00</b>																	
IKH6C 1440	1440	228.7	0			0	0	0	IKH6P 144I	1440	0.1	0			0	0	0
IKH6C 1460	1460	209	0			0	0	0	IKH6P 146I	1460	0.3	0			0	0	0
IKH6C 1480	1480	189.3	0			0	0	0	IKH6P 148I	1480	0.5	0			0	0	0
IKH6C 1500	1500	169.9	0			0	0	0	IKH6P 150I	1500	1	0			0	0	0
IKH6C 1520	1520	150.9	0.00			-	-	-	IKH6P 152I	1520	1.8	0.00			-	-	-
IKH6C 1540	1540	132.3	0			0	0	0	IKH6P 154I	1540	3.1	0			0	0	0
IKH6C 1560	1560	114.4	0			0	0	0	IKH6P 156I	1560	5.1	0			0	0	0
IKH6C 1580	1580	97.4	0			0	0	0	IKH6P 158I	1580	8	0			0	0	0
IKH6C 1600	1600	81.5	0			0	0	0	IKH6P 160I	1600	12	0			0	0	0
IKH6C 1620	1620	67	0			0	0	0	IKH6P 162I	1620	17.3	0			0	0	0
IKH6C 1640	1640	54	0			0	0	0	IKH6P 164I	1640	24.2	0			0	0	0
IKH6C 1660	1660	42.6	0			0	0	0	IKH6P 166I	1660	32.7	0			0	0	0
IKH6C 1680	1680	32.9	0			0	0	0	IKH6P 168I	1680	42.8	0			0	0	0
IKH6C 1700	1700	24.8	0			0	0	0	IKH6P 170I	1700	54.6	0			0	0	0
IKH6C 1720	1720	18.3	0			0	0	0	IKH6P 172I	1720	68	0			0	0	0
IKH6C 1740	1740	13.2	0			0	0	0	IKH6P 174I	1740	82.7	0			0	0	0
<b>Jun-26 (169d 6/30/26); CSize 50; IKM6 1670.50</b>																	
IKM6C 1540	1540	140	0			0	0	0	IKM6P 154I	1540	11.2	0			0	0	0
IKM6C 1560	1560	124.1	0			0	0	0	IKM6P 156I	1560	15	0			0	0	0
IKM6C 1580	1580	109	0			0	0	0	IKM6P 158I	1580	19.7	0			0	0	0
IKM6C 1600	1600	95	0			0	0	0	IKM6P 160I	1600	25.4	0			0	0	0
IKM6C 1620	1620	82	0.00			-	-	-	IKM6P 162I	1620	32.2	0.00			-	-	-
IKM6C 1640	1640	70.2	0			0	0	0	IKM6P 164I	1640	40.1	0			0	0	0
IKM6C 1660	1660	59.5	0			0	0	0	IKM6P 166I	1660	49.1	0			0	0	0
IKM6C 1680	1680	49.9	0			0	0	0	IKM6P 168I	1680	59.3	0			0	0	0
IKM6C 1700	1700	41.4	0			0	0	0	IKM6P 170I	1700	70.6	0			0	0	0
IKM6C 1720	1720	34.1	0			0	0	0	IKM6P 172I	1720	82.9	0			0	0	0
IKM6C 1740	1740	27.7	0			0	0	0	IKM6P 174I	1740	96.3	0			0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JANUARY CALL	9.10	6.08
JANUARY PUT	11.58	5.87
MEAN	10.34	5.98

Current	10Days	20Days	30Days	60Days	90Days
1 week ago	8.03	8.92	9.48	11.80	12.41
1 month ago	17.62	15.33	13.90	13.62	14.02
3 months ago	13.16	12.64	12.17	13.54	16.02
6 months ago	10.94	14.34	14.89	17.34	17.36
	19.62	17.59	17.66	17.09	18.05

Implied volatility for ATM	Previous day	1D%CHG
FEBRUARY CALL	12.03	5.83
FEBRUARY PUT	12.03	5.83
MEAN	12.03	5.83

Source: Bloomberg

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