

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 26	1,701.5	16.50	1684.00	1703.50	1684.00	7,624	34,388
FEB 26	1,704.5	16.50	1690.00	1706.50	1689.00	288	441
MAR 26	1,686.5	16.50	1672.50	1687.00	1670.00	263	679
JUN 26	1,687.5	17.00	1682.00	1688.50	1680.00	63	56

Calls								Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OCh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OCh
Jan-26 (17d 1/30/26); CSize 50; IKF6 1707.00																	
IKF6C 1550	1550	151.3	0			0	0	0	IKF6P 155C	1550	0.1	0			0	0	0
IKF6C 1560	1560	141.3	0			0	0	0	IKF6P 156C	1560	0.1	0			0	0	0
IKF6C 1570	1570	131.3	0			0	0	0	IKF6P 157C	1570	0.1	0			0	0	0
IKF6C 1580	1580	121.3	0			0	0	0	IKF6P 158C	1580	0.1	0			0	0	0
IKF6C 1590	1590	111.4	0			0	0	0	IKF6P 159C	1590	0.1	0			0	0	0
IKF6C 1600	1600	101.4	0			0	0	0	IKF6P 160C	1600	0.1	0			0	0	0
IKF6C 1610	1610	91.4	0			0	0	0	IKF6P 161C	1610	0.1	0			0	0	0
IKF6C 1620	1620	81.4	0			0	0	0	IKF6P 162C	1620	0.1	0			0	0	0
IKF6C 1630	1630	71.4	0			0	7	0	IKF6P 163C	1630	0.1	0			0	0	0
IKF6C 1640	1640	61.5	0			0	6	0	IKF6P 164C	1640	0.1	0			0	4	0
IKF6C 1650	1650	51.8	0			0	0	0	IKF6P 165C	1650	0.3	0			0	9	0
IKF6C 1660	1660	42.3	0			0	4	0	IKF6P 166C	1660	0.8	0			0	20	0
IKF6C 1670	1670	32	0			0	8	0	IKF6P 167C	1670	1.8	0			0	7	0
IKF6C 1680	1680	25	0			0	9	4	IKF6P 168C	1680	3.6	0			0	18	18
IKF6C 1690	1690	17.9	0			0	3	0	IKF6P 169C	1690	6.4	0			0	60	20
IKF6C 1700	1700	12	0			0	1	0	IKF6P 170C	1700	10.5	0			0	0	0
IKF6C 1710	1710	7.5	0			0	0	0	IKF6P 171C	1710	16	0	16	16	0	23	23
IKF6C 1720	1720	4.4	0			0	0	0	IKF6P 172C	1720	23.1	0	23.1	23.1	0	3	3
IKF6C 1730	1730	2.3	0			0	0	0	IKF6P 173C	1730	30.8	0			0	0	0
IKF6C 1740	1740	1.2	0			0	0	0	IKF6P 174C	1740	39.6	0			0	0	0
IKF6C 1750	1750	0.5	0			0	0	0	IKF6P 175C	1750	49	0			0	0	0
IKF6C 1760	1760	0	0			0	0	0	IKF6P 176C	1760	0	0			0	0	0
Feb-26 (45d 2/27/26); CSize 50; IKG6 1710.00																	
IKG6C 1610	1610	94.4	0			0	0	0	IKG6P 161I	1610	0.2	0			0	0	0
IKG6C 1620	1620	84.7	0			0	0	0	IKG6P 162I	1620	0.5	0			0	0	0
IKG6C 1630	1630	75.1	0			0	0	0	IKG6P 163I	1630	0.8	0			0	0	0
IKG6C 1640	1640	65.7	0			0	0	0	IKG6P 164I	1640	1.4	0			0	0	0
IKG6C 1650	1650	56.7	0			0	0	0	IKG6P 165I	1650	2.3	0			0	0	0
IKG6C 1660	1660	48	0			0	0	0	IKG6P 166I	1660	3.7	0			0	0	0
IKG6C 1670	1670	40	0			0	0	0	IKG6P 167I	1670	5.6	0			0	0	0
IKG6C 1680	1680	32.6	0			0	0	0	IKG6P 168I	1680	8.2	0			0	0	0
IKG6C 1690	1690	26	0			0	0	0	IKG6P 169I	1690	11.5	0			0	0	0
IKG6C 1700	1700	20.2	0			0	0	0	IKG6P 170I	1700	15.7	0			0	0	0
IKG6C 1710	1710	15.3	0			0	0	0	IKG6P 171I	1710	20.8	0			0	0	0
IKG6C 1720	1720	11.3	0			0	0	0	IKG6P 172I	1720	26.8	0			0	0	0
IKG6C 1730	1730	8.1	0			0	0	0	IKG6P 173I	1730	33.5	0			0	0	0
IKG6C 1740	1740	5.7	0			0	0	0	IKG6P 174I	1740	41	0			0	0	0
IKG6C 1750	1750	3.8	0			0	0	0	IKG6P 175I	1750	49.2	0			0	0	0
IKG6C 1760	1760	0	0.00			-	-	-	IKG6P 176I	1760	0	0.00			-	-	-
Mar-26 (77d 3/31/26); CSize 50; IKH6 1692.00																	
IKH6C 1440	1440	245	0			0	0	0	IKH6P 144I	1440	0.1	0			0	0	0
IKH6C 1460	1460	225.2	0			0	0	0	IKH6P 146I	1460	0.1	0			0	0	0
IKH6C 1480	1480	205.3	0			0	0	0	IKH6P 148I	1480	0.1	0			0	0	0
IKH6C 1500	1500	185.4	0			0	0	0	IKH6P 150I	1500	0.1	0			0	0	0
IKH6C 1520	1520	165.5	0.00			-	-	-	IKH6P 152I	1520	0.1	0.00			-	-	-
IKH6C 1540	1540	145.7	0			0	0	0	IKH6P 154I	1540	0.1	0			0	0	0
IKH6C 1560	1560	126	0			0	0	0	IKH6P 156I	1560	0.2	0			0	0	0
IKH6C 1580	1580	106.5	0			0	0	0	IKH6P 158I	1580	0.6	0			0	0	0
IKH6C 1600	1600	87.5	0			0	0	0	IKH6P 160I	1600	1.5	0			0	0	0
IKH6C 1620	1620	69.5	0			0	0	0	IKH6P 162I	1620	3.4	0			0	0	0
IKH6C 1640	1640	52.9	0			0	0	0	IKH6P 164I	1640	6.7	0			0	0	0
IKH6C 1660	1660	38.4	0			0	0	0	IKH6P 166I	1660	12.1	0			0	0	0
IKH6C 1680	1680	26.4	0			0	0	0	IKH6P 168I	1680	19.9	0			0	0	0
IKH6C 1700	1700	17	0			0	0	0	IKH6P 170I	1700	30.5	0			0	0	0
IKH6C 1720	1720	10.3	0			0	0	0	IKH6P 172I	1720	43.6	0			0	0	0
IKH6C 1740	1740	5.8	0			0	0	0	IKH6P 174I	1740	59	0			0	0	0
Jun-26 (168d 6/30/26); CSize 50; IKM6 1685.00																	
IKM6C 1540	1540	146.7	0			0	0	0	IKM6P 154I	1540	1.1	0			0	0	0
IKM6C 1560	1560	128	0			0	0	0	IKM6P 156I	1560	2.1	0			0	0	0
IKM6C 1580	1580	109.8	0			0	0	0	IKM6P 158I	1580	3.7	0			0	0	0
IKM6C 1600	1600	92.6	0			0	0	0	IKM6P 160I	1600	6.2	0			0	0	0
IKM6C 1620	1620	76.5	0.00			-	-	-	IKM6P 162I	1620	9.9	0.00			-	-	-
IKM6C 1640	1640	61.8	0			0	0	0	IKM6P 164I	1640	14.9	0			0	0	0
IKM6C 1660	1660	48.7	0			0	0	0	IKM6P 166I	1660	21.6	0			0	0	0
IKM6C 1680	1680	37.4	0			0	0	0	IKM6P 168I	1680	30	0			0	0	0
IKM6C 1700	1700	28	0			0	0	0	IKM6P 170I	1700	40.3	0			0	0	0
IKM6C 1720	1720	20.3	0			0	0	0	IKM6P 172I	1720	52.4	0			0	0	0
IKM6C 1740	1740	14.4	0			0	0	0	IKM6P 174I	1740	66.2	0			0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JANUARY CALL	7.46	9.10
JANUARY PUT	7.46	11.58
MEAN	7.46	10.34

	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	7.43	12.03
FEBRUARY PUT	7.43	12.03
MEAN	7.43	12.03

Source: Bloomberg

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