

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 26	1,705.0	3.50	1699.00	1711.50	1699.00	6,424	33,698
FEB 26	1,709.5	5.00	1704.00	1715.00	1703.50	185	515
MAR 26	1,691.0	4.50	1684.50	1696.50	1684.00	262	831
JUN 26	1,692.0	4.50	1685.00	1696.00	1685.00	14	61

Calls								Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jan-26 (16d 1/30/26); CSize 50; IKF6 1709.50																	
IKF6C 1550	1550	154.8	0			0	0	0	IKF6P 1550	1550	0.1	0			0	0	0
IKF6C 1560	1560	144.8	0			0	0	0	IKF6P 1560	1560	0.1	0			0	0	0
IKF6C 1570	1570	134.8	0			0	0	0	IKF6P 1570	1570	0.1	0			0	0	0
IKF6C 1580	1580	124.8	0			0	0	0	IKF6P 1580	1580	0.1	0			0	0	0
IKF6C 1590	1590	114.9	0			0	0	0	IKF6P 1590	1590	0.1	0			0	0	0
IKF6C 1600	1600	104.9	0			0	0	0	IKF6P 1600	1600	0.1	0			0	0	0
IKF6C 1610	1610	94.9	0			0	0	0	IKF6P 1610	1610	0.1	0			0	0	0
IKF6C 1620	1620	84.9	0			0	0	0	IKF6P 1620	1620	0.1	0			0	0	0
IKF6C 1630	1630	74.9	0			0	7	0	IKF6P 1630	1630	0.1	0			0	0	0
IKF6C 1640	1640	65	0			0	6	0	IKF6P 1640	1640	0.1	0			0	4	0
IKF6C 1650	1650	55.1	0			0	0	0	IKF6P 1650	1650	0.2	0			0	9	0
IKF6C 1660	1660	45.4	0			0	4	0	IKF6P 1660	1660	0.5	0			0	20	0
IKF6C 1670	1670	37	0	37	37	0	8	0	IKF6P 1670	1670	1.2	0			0	7	0
IKF6C 1680	1680	27.5	0			0	9	0	IKF6P 1680	1680	2.5	0			0	18	0
IKF6C 1690	1690	19.8	0			0	3	0	IKF6P 1690	1690	4.8	0			0	60	0
IKF6C 1700	1700	13.4	0			0	1	0	IKF6P 1700	1700	8.4	0			0	0	0
IKF6C 1710	1710	8.5	0			0	0	0	IKF6P 1710	1710	13.4	0			0	23	23
IKF6C 1720	1720	4.9	0			0	0	0	IKF6P 1720	1720	19.9	0	19.9	19.9	0	5	2
IKF6C 1730	1730	4	0			0	0	0	IKF6P 1730	1730	26.8	0			0	0	0
IKF6C 1740	1740	1.3	0			0	0	0	IKF6P 1740	1740	36.2	0			0	0	0
IKF6C 1750	1750	0.6	0			0	0	0	IKF6P 1750	1750	45.5	0			0	0	0
IKF6C 1760	1760	0.2	0			0	0	0	IKF6P 1760	1760	55.2	0			0	0	0
IKF6C 1770	1770	0	0			0	0	0	IKF6P 1770	1770	0	0			0	0	0
Feb-26 (44d 2/27/26); CSize 50; IKG6 1713.50																	
IKG6C 1610	1610	99.3	0			0	0	0	IKG6P 1610	1610	0.1	0			0	0	0
IKG6C 1620	1620	89.5	0			0	0	0	IKG6P 1620	1620	0.3	0			0	0	0
IKG6C 1630	1630	79.8	0			0	0	0	IKG6P 1630	1630	0.5	0			0	0	0
IKG6C 1640	1640	70.2	0			0	0	0	IKG6P 1640	1640	1	0			0	0	0
IKG6C 1650	1650	61	0			0	0	0	IKG6P 1650	1650	1.7	0			0	0	0
IKG6C 1660	1660	52.1	0			0	0	0	IKG6P 1660	1660	2.7	0			0	0	0
IKG6C 1670	1670	43.7	0			0	0	0	IKG6P 1670	1670	4.3	0			0	0	0
IKG6C 1680	1680	35.9	0			0	0	0	IKG6P 1680	1680	6.5	0			0	0	0
IKG6C 1690	1690	28.8	0			0	0	0	IKG6P 1690	1690	9.4	0			0	0	0
IKG6C 1700	1700	22.6	0			0	0	0	IKG6P 1700	1700	13.1	0			0	0	0
IKG6C 1710	1710	17.3	0			0	0	0	IKG6P 1710	1710	17.7	0			0	0	0
IKG6C 1720	1720	12.8	0			0	0	0	IKG6P 1720	1720	23.3	0			0	0	0
IKG6C 1730	1730	9.2	0			0	0	0	IKG6P 1730	1730	29.7	0			0	0	0
IKG6C 1740	1740	6.5	0			0	0	0	IKG6P 1740	1740	36.9	0			0	0	0
IKG6C 1750	1750	4.4	0			0	0	0	IKG6P 1750	1750	44.7	0			0	0	0
IKG6C 1760	1760	2.9	0			0	0	0	IKG6P 1760	1760	53.2	0			0	0	0
IKG6C 1770	1770	0	0.00			-	-	-	IKG6P 1770	1770	0	0.00			-	-	-
Mar-26 (76d 3/31/26); CSize 50; IKH6 1695.50																	
IKH6C 1440	1440	249.5	0			0	0	0	IKH6P 1440	1440	0.1	0			0	0	0
IKH6C 1460	1460	229.6	0			0	0	0	IKH6P 1460	1460	0.1	0			0	0	0
IKH6C 1480	1480	209.8	0			0	0	0	IKH6P 1480	1480	0.1	0			0	0	0
IKH6C 1500	1500	189.9	0			0	0	0	IKH6P 1500	1500	0.1	0			0	0	0
IKH6C 1520	1520	170	0.00			-	-	-	IKH6P 1520	1520	0.1	0.00			-	-	-
IKH6C 1540	1540	150.2	0.00			-	-	-	IKH6P 1540	1540	0.1	0.00			-	-	-
IKH6C 1560	1560	130.4	0.00			-	-	-	IKH6P 1560	1560	0.2	0.00			-	-	-
IKH6C 1580	1580	110.8	0			0	0	0	IKH6P 1580	1580	0.4	0			0	0	0
IKH6C 1600	1600	91.6	0			0	0	0	IKH6P 1600	1600	1.2	0			0	0	0
IKH6C 1620	1620	73.2	0			0	0	0	IKH6P 1620	1620	2.7	0			0	0	0
IKH6C 1640	1640	56.2	0			0	0	0	IKH6P 1640	1640	5.5	0			0	0	0
IKH6C 1660	1660	41.1	0			0	0	0	IKH6P 1660	1660	10.3	0			0	0	0
IKH6C 1680	1680	28.4	0			0	0	0	IKH6P 1680	1680	17.5	0			0	0	0
IKH6C 1700	1700	18.4	0			0	0	0	IKH6P 1700	1700	27.4	0			0	0	0
IKH6C 1720	1720	11.2	0			0	0	0	IKH6P 1720	1720	40	0			0	0	0
IKH6C 1740	1740	6.3	0			0	0	0	IKH6P 1740	1740	55	0			0	0	0
IKH6C 1760	1760	0	0			0	0	0	IKH6P 1760	1760	0	0			0	0	0
Jun-26 (167d 6/30/26); CSize 50; IKM6 1699.50																	
IKM6C 1540	1540	150.9	0			0	0	0	IKM6P 1540	1540	0.9	0			0	0	0
IKM6C 1560	1560	132	0			0	0	0	IKM6P 1560	1560	1.7	0			0	0	0
IKM6C 1580	1580	113.6	0			0	0	0	IKM6P 1580	1580	3.1	0			0	0	0
IKM6C 1600	1600	96.1	0			0	0	0	IKM6P 1600	1600	5.3	0			0	0	0
IKM6C 1620	1620	79.6	0.00			0	0	0	IKM6P 1620	1620	8.6	0.00			0	0	0
IKM6C 1640	1640	64.5	0.00			0	0	0	IKM6P 1640	1640	13.2	0.00			0	0	0
IKM6C 1660	1660	51	0			0	0	0	IKM6P 1660	1660	19.4	0			0	0	0
IKM6C 1680	1680	39.3	0			0	0	0	IKM6P 1680	1680	27.4	0			0	0	0
IKM6C 1700	1700	29.4	0			0	0	0	IKM6P 1700	1700	37.3	0			0	0	0
IKM6C 1720	1720	21.4	0			0	0	0	IKM6P 1720	1720	49	0			0	0	0
IKM6C 1740	1740	15.1	0			0	0	0	IKM6P 1740	1740	62.5	0			0	0	0
IKM6C 1760	1760	0	0			0	0	0	IKM6P 1760	1760	0	0			0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JANUARY CALL	7.34	7.46	-1.61
JANUARY PUT	7.31	7.46	-2.01
MEAN	7.33	7.46	-1.81

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	7.35	7.43	-1.08
FEBRUARY PUT	7.31	7.43	-1.62
MEAN	7.33	7.43	-1.35

Source: Bloomberg

	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

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