

**Underlying Instrument - FKL1**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 26	1,676.0	-11.00	1684.50	1691.50	1673.50	5,685	32,760
MAY 26	1,677.5	-11.50	1687.50	1692.50	1675.00	132	258
JUN 26	1,676.5	-10.50	1685.50	1689.00	1673.50	161	515
SEP 26	1,655.5	-13.50	1666.00	1672.00	1655.00	80	302

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
<b>Apr-26 (22d 4/30/26); CSize 50; IKJ6 1673.50</b>																	
IKJ6C 1580	1580	95.8	0			0	0	0	IKJ6P 1580	1580	0.1	0			0	0	0
IKJ6C 1590	1590	85.9	0			0	0	0	IKJ6P 1590	1590	0.1	0			0	0	0
IKJ6C 1600	1600	75.9	0			0	0	0	IKJ6P 1600	1600	0.1	0			0	0	0
IKJ6C 1610	1610	66	0			0	0	0	IKJ6P 1610	1610	0.1	0			0	0	0
IKJ6C 1620	1620	56.2	0			0	0	0	IKJ6P 1620	1620	0.3	0			0	0	0
IKJ6C 1630	1630	46.7	0			0	0	0	IKJ6P 1630	1630	0.8	0			0	0	0
IKJ6C 1640	1640	37.5	0			0	0	0	IKJ6P 1640	1640	1.6	0			0	0	0
IKJ6C 1650	1650	29.1	0			0	0	0	IKJ6P 1650	1650	3.1	0			0	0	0
IKJ6C 1660	1660	21.5	0			0	0	0	IKJ6P 1660	1660	5.5	0			0	0	0
IKJ6C 1670	1670	15.1	0			0	7	7	IKJ6P 1670	1670	9.1	0			0	0	0
IKJ6C 1680	1680	10	0			0	42	20	IKJ6P 1680	1680	14	0			0	0	0
IKJ6C 1690	1690	6.3	0			0	35	15	IKJ6P 1690	1690	20.2	0			0	0	0
IKJ6C 1700	1700	3.6	0			0	34	0	IKJ6P 1700	1700	27.6	0			0	2	0
IKJ6C 1710	1710	2	0			0	47	0	IKJ6P 1710	1710	35.9	0			0	7	0
IKJ6C 1720	1720	1	0			0	2	0	IKJ6P 1720	1720	44.9	0			0	41	0
IKJ6C 1730	1730	0.5	0			0	8	0	IKJ6P 1730	1730	54.4	0			0	40	0
IKJ6C 1740	1740	0.2	0			0	0	0	IKJ6P 1740	1740	64.1	0			0	23	0
IKJ6C 1750	1750	0.1	0			0	0	0	IKJ6P 1750	1750	74	0			0	10	0
IKJ6C 1760	1760	0.1	0			0	0	0	IKJ6P 1760	1760	83.9	0			0	10	0
IKJ6C 1770	1770	0.1	0			0	0	0	IKJ6P 1770	1770	93.9	0			0	0	0
IKJ6C 1780	1780	0.1	0			0	0	0	IKJ6P 1780	1780	103.8	0			0	0	0
IKJ6C 1790	1790	0.1	0			0	0	0	IKJ6P 1790	1790	113.8	0			0	0	0
<b>May-26 (51d 5/29/26); CSize 50; IKK6 1674.00</b>																	
IKK6C 1620	1620	59.3	0			0	0	0	IKK6P 1620	1620	2	0			0	0	0
IKK6C 1630	1630	50.5	0			0	0	0	IKK6P 1630	1630	3.2	0			0	0	0
IKK6C 1640	1640	42.3	0			0	0	0	IKK6P 1640	1640	4.9	0			0	0	0
IKK6C 1650	1650	34.7	0			0	0	0	IKK6P 1650	1650	7.3	0			0	0	0
IKK6C 1660	1660	27.9	0			0	0	0	IKK6P 1660	1660	10.4	0			0	0	0
IKK6C 1670	1670	21.8	0			0	0	0	IKK6P 1670	1670	14.4	0			0	0	0
IKK6C 1680	1680	16.7	0			0	0	0	IKK6P 1680	1680	19.2	0			0	0	0
IKK6C 1690	1690	12.4	0			0	0	0	IKK6P 1690	1690	24.9	0			0	0	0
IKK6C 1700	1700	9	0			0	0	0	IKK6P 1700	1700	31.4	0			0	0	0
IKK6C 1710	1710	6.3	0			0	0	0	IKK6P 1710	1710	38.7	0			0	0	0
IKK6C 1720	1720	4.3	0			0	0	0	IKK6P 1720	1720	46.6	0			0	0	0
IKK6C 1730	1730	2.8	0			0	0	0	IKK6P 1730	1730	55.1	0			0	0	0
IKK6C 1740	1740	1.8	0			0	0	0	IKK6P 1740	1740	64.1	0			0	0	0
IKK6C 1750	1750	1.1	0			0	0	0	IKK6P 1750	1750	73.3	0			0	0	0
IKK6C 1760	1760	0.7	0			0	0	0	IKK6P 1760	1760	82.8	0			0	0	0
IKK6C 1770	1770	0.4	0			0	0	0	IKK6P 1770	1770	92.5	0			0	0	0
<b>Jun-26 (83d 6/30/26); CSize 50; IKM6 1673.50</b>																	
IKM6C 1540	1540	135.7	0			0	0	0	IKM6P 1540	1540	0.1	0			0	0	0
IKM6C 1560	1560	116.1	0			0	0	0	IKM6P 1560	1560	0.3	0			0	0	0
IKM6C 1580	1580	96.8	0			0	0	0	IKM6P 1580	1580	0.9	0			0	0	0
IKM6C 1600	1600	78.2	0			0	0	0	IKM6P 1600	1600	2.2	0			0	0	0
IKM6C 1620	1620	60.7	0			0	0	0	IKM6P 1620	1620	4.6	0			0	0	0
IKM6C 1640	1640	45.1	0			0	0	0	IKM6P 1640	1640	8.8	0			0	0	0
IKM6C 1660	1660	31.7	0			0	0	0	IKM6P 1660	1660	15.3	0			0	0	0
IKM6C 1680	1680	21	0			0	0	0	IKM6P 1680	1680	24.5	0			0	0	0
IKM6C 1700	1700	13	0			0	0	0	IKM6P 1700	1700	36.4	0			0	0	0
IKM6C 1720	1720	7.5	0			0	0	0	IKM6P 1720	1720	50.7	0			0	0	0
IKM6C 1740	1740	4.1	0			0	0	0	IKM6P 1740	1740	67.1	0			0	0	0
IKM6C 1760	1760	2	0			0	0	0	IKM6P 1760	1760	85	0			0	0	0
IKM6C 1780	1780	0.9	0			0	0	0	IKM6P 1780	1780	103.7	0			0	0	0
IKM6C 1800	1800	0.4	0			0	0	0	IKM6P 1800	1800	123.1	0			0	0	0
IKM6C 1820	1820	0.2	0.00			-	-	-	IKM6P 1820	1820	142.7	0.00			-	-	-
<b>Sep-26 (175d 9/30/26); CSize 50; IKU6 1650.50</b>																	
IKU6C 1560	1560	98.5	0			0	0	0	IKU6P 1560	1560	4.4	0			0	0	0
IKU6C 1580	1580	81.7	0			0	0	0	IKU6P 1580	1580	7.3	0			0	0	0
IKU6C 1600	1600	66.2	0			0	0	0	IKU6P 1600	1600	11.5	0			0	0	0
IKU6C 1620	1620	52.3	0			0	0	0	IKU6P 1620	1620	17.3	0			0	0	0
IKU6C 1640	1640	40.2	0.00			-	-	-	IKU6P 1640	1640	24.9	0.00			-	-	-
IKU6C 1660	1660	30	0.00			-	-	-	IKU6P 1660	1660	34.5	0.00			-	-	-
IKU6C 1680	1680	21.7	0.00			-	-	-	IKU6P 1680	1680	45.9	0.00			-	-	-
IKU6C 1700	1700	15.2	0.00			-	-	-	IKU6P 1700	1700	59.1	0.00			-	-	-
IKU6C 1720	1720	10.3	0.00			-	-	-	IKU6P 1720	1720	73.9	0.00			-	-	-
IKU6C 1740	1740	6.8	0.00			-	-	-	IKU6P 1740	1740	90.1	0.00			-	-	-
IKU6C 1760	1760	4.3	0			0	0	0	IKU6P 1760	1760	107.3	0			0	0	0

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	7.09	9.10	-22.09
MARCH PUT	7.09	7.11	-0.28
MEAN	7.09	8.11	-12.52

Implied volatility for ATM		Previous day	1D%CHG
APRIL CALL	7.11	7.11	0.00
APRIL PUT	7.12	7.11	0.14
MEAN	7.12	7.11	0.07

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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