

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	OpenInt
OCT 26	1,610.5	3.00	1607.50	1616.00	1601.50	5,709	37,899
NOV 26	1,611.5	2.50	1611.00	1616.50	1605.00	119	494
DEC 26	1,617.5	2.50	1614.50	1623.00	1611.50	40	708
MAR 27	1,601.5	1.00	1597.00	1607.00	1596.00	32	311

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Oct-26 (17d 10/30/26); CSize 50; IKV6 1612.00																	
IKV6C 1530	1530	80.4	0			0	0	0	IKV6P 1530	1530	0.1	0			0	0	0
IKV6C 1540	1540	70.5	0			0	0	0	IKV6P 1540	1540	0.1	0			0	0	0
IKV6C 1550	1550	60.7	0			0	0	0	IKV6P 1550	1550	0.3	0			0	0	0
IKV6C 1560	1560	51.1	0			0	0	0	IKV6P 1560	1560	0.6	0			0	0	0
IKV6C 1570	1570	41.8	0			0	0	0	IKV6P 1570	1570	1.3	0			0	0	0
IKV6C 1580	1580	33	0			0	0	0	IKV6P 1580	1580	2.6	0			0	0	0
IKV6C 1590	1590	25.1	0			0	24	0	IKV6P 1590	1590	4.6	0			0	0	0
IKV6C 1600	1600	18.2	0			0	20	0	IKV6P 1600	1600	7.8	0			0	0	0
IKV6C 1610	1610	12.6	0			0	66	0	IKV6P 1610	1610	12.1	0			0	0	0
IKV6C 1620	1620	8.2	0			0	44	0	IKV6P 1620	1620	17.7	0			0	1	1
IKV6C 1630	1630	5	0			0	60	0	IKV6P 1630	1630	24.5	0			0	0	0
IKV6C 1640	1640	2.9	0			0	70	0	IKV6P 1640	1640	32.3	0			0	10	0
IKV6C 1650	1650	1.5	0			0	88	0	IKV6P 1650	1650	41	0			0	5	0
IKV6C 1660	1660	0.8	0			0	54	0	IKV6P 1660	1660	50.2	0			0	40	0
IKV6C 1670	1670	0.4	0			0	5	0	IKV6P 1670	1670	59.8	0			0	47	0
IKV6C 1680	1680	0.2	0			0	0	0	IKV6P 1680	1680	69.6	0			0	100	0
IKV6C 1690	1690	0.1	0			0	20	0	IKV6P 1690	1690	79.5	0			0	20	0
IKV6C 1700	1700	0.1	0			0	0	0	IKV6P 1700	1700	89.4	0			0	0	0
IKV6C 1710	1710	0.1	0			0	0	0	IKV6P 1710	1710	99.4	0			0	0	0
IKV6C 1720	1720	0.1	0			0	0	0	IKV6P 1720	1720	109.4	0			0	0	0
IKV6C 1730	1730	0.1	0			0	0	0	IKV6P 1730	1730	119.3	0			0	0	0
IKV6C 1740	1740	0.1	0			0	0	0	IKV6P 1740	1740	129.3	0			0	0	0
IKV6C 1750	1750	0.1	0			0	0	0	IKV6P 1750	1750	139.3	0			0	0	0
IKV6C 1760	1760	0.1	0			0	0	0	IKV6P 1760	1760	149.3	0			0	0	0
Nov-26 (48d 11/30/26); CSize 50; IKX6 1612.00																	
IKX6C 1530	1530	82.2	0			0	0	0	IKX6P 1530	1530	1.1	0			0	0	0
IKX6C 1540	1540	72.9	0			0	0	0	IKX6P 1540	1540	1.7	0			0	0	0
IKX6C 1550	1550	63.9	0			0	0	0	IKX6P 1550	1550	2.6	0			0	0	0
IKX6C 1560	1560	55.3	0			0	0	0	IKX6P 1560	1560	4	0			0	0	0
IKX6C 1570	1570	47.1	0			0	0	0	IKX6P 1570	1570	5.8	0			0	0	0
IKX6C 1580	1580	39.6	0			0	0	0	IKX6P 1580	1580	8.2	0			0	0	0
IKX6C 1590	1590	32.7	0			0	0	0	IKX6P 1590	1590	11.2	0			0	0	0
IKX6C 1600	1600	26.5	0			0	40	0	IKX6P 1600	1600	15	0			0	0	0
IKX6C 1610	1610	21	0			0	20	0	IKX6P 1610	1610	19.6	0			0	0	0
IKX6C 1620	1620	16.4	0			0	0	0	IKX6P 1620	1620	24.9	0			0	0	0
IKX6C 1630	1630	12.5	0			0	0	0	IKX6P 1630	1630	30.9	0			0	0	0
IKX6C 1640	1640	9.3	0			0	0	0	IKX6P 1640	1640	37.7	0			0	0	0
IKX6C 1650	1650	6.8	0			0	0	0	IKX6P 1650	1650	45.2	0			0	0	0
IKX6C 1660	1660	4.9	0			0	0	0	IKX6P 1660	1660	53.2	0			0	0	0
IKX6C 1670	1670	3.4	0			0	0	0	IKX6P 1670	1670	61.7	0			0	0	0
IKX6C 1680	1680	2.3	0			0	0	0	IKX6P 1680	1680	70.5	0			0	0	0
IKX6C 1690	1690	1.5	0			0	0	0	IKX6P 1690	1690	79.7	0			0	0	0
IKX6C 1700	1700	1	0			0	0	0	IKX6P 1700	1700	89.2	0			0	0	0
Dec-26 (79d 12/31/26); CSize 50; IKZ6 1617.00																	
IKZ6C 1540	1540	80.5	0			0	0	0	IKZ6P 1540	1540	3.5	0			0	0	0
IKZ6C 1560	1560	63.6	0			0	0	0	IKZ6P 1560	1560	6.5	0			0	0	0
IKZ6C 1580	1580	48.5	0			0	0	0	IKZ6P 1580	1580	11.2	0			0	0	0
IKZ6C 1600	1600	35.4	0			0	0	0	IKZ6P 1600	1600	18.1	0			0	0	0
IKZ6C 1620	1620	24.8	0			0	0	0	IKZ6P 1620	1620	27.2	0			0	0	0
IKZ6C 1640	1640	16.5	0			0	0	0	IKZ6P 1640	1640	38.8	0			0	0	0
IKZ6C 1660	1660	10.4	0			0	0	0	IKZ6P 1660	1660	52.6	0			0	0	0
IKZ6C 1680	1680	6.2	0			0	0	0	IKZ6P 1680	1680	68.3	0			0	0	0
IKZ6C 1700	1700	3.5	0			0	0	0	IKZ6P 1700	1700	85.5	0			0	0	0
IKZ6C 1720	1720	1.9	0			0	0	0	IKZ6P 1720	1720	103.7	0			0	0	0
IKZ6C 1740	1740	1	0			0	0	0	IKZ6P 1740	1740	122.7	0			0	0	0
IKZ6C 1760	1760	0.5	0			0	0	0	IKZ6P 1760	1760	142	0			0	0	0
IKZ6C 1780	1780	0.2	0			0	0	0	IKZ6P 1780	1780	161.7	0			0	0	0
IKZ6C 1800	1800	0.1	0			0	0	0	IKZ6P 1800	1800	181.4	0			0	0	0
Mar-27 (169d 3/31/27); CSize 50; IKH7 1601.50																	
IKH7C 1520	1520	89.7	0			0	0	0	IKH7P 1520	1520	9.4	0			0	0	0
IKH7C 1540	1540	74.5	0			0	0	0	IKH7P 1540	1540	13.9	0			0	0	0
IKH7C 1560	1560	60.7	0			0	0	0	IKH7P 1560	1560	19.8	0			0	0	0
IKH7C 1580	1580	48.5	0			0	0	0	IKH7P 1580	1580	27.3	0			0	0	0
IKH7C 1600	1600	37.9	0			0	0	0	IKH7P 1600	1600	36.4	0			0	0	0
IKH7C 1620	1620	29	0			0	0	0	IKH7P 1620	1620	47.2	0			0	0	0
IKH7C 1640	1640	21.7	0			0	0	0	IKH7P 1640	1640	59.6	0			0	0	0
IKH7C 1660	1660	15.8	0			0	0	0	IKH7P 1660	1660	73.5	0			0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCT CALL	8.67	8.65	0.23
OCT PUT	8.67	8.65	0.23
MEAN	8.67	8.65	0.23

Implied volatility for ATM		Previous day	1D%CHG
NOV CALL	8.63	8.66	-0.35
NOV PUT	8.67	8.66	0.12
MEAN	8.65	8.66	-0.12

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	12.46	12.81	12.51	12.79	15.81
1 week ago	9.65	14.07	12.94	17.39	16.68
1 month ago	10.94	14.34	14.89	17.34	17.36
3 months ago	18.52	19.18	16.85	16.23	17.28
6 months ago	16.48	18.84	19.48	18.43	20.04

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