

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	OpenInt
OCT 26	1,596.0	9.50	1585.00	1600.50	1585.00	8,927	37,669
NOV 26	1,596.0	8.00	1590.50	1601.00	1590.00	244	688
DEC 26	1,602.5	9.00	1596.00	1606.00	1596.00	92	736
MAR 27	1,585.5	8.50	1583.50	1590.50	1583.00	27	342

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Oct-26 (9d 10/30/26); CSize 50; IKV6 1601.50																	
IKV6C 1530	1530	66	0			0	0	0	IKV6P 1530	1530	0.1	0			0	0	0
IKV6C 1540	1540	56	0			0	0	0	IKV6P 1540	1540	0.1	0			0	0	0
IKV6C 1550	1550	46	0			0	0	0	IKV6P 1550	1550	0.1	0			0	0	0
IKV6C 1560	1560	36.1	0			0	0	0	IKV6P 1560	1560	0.2	0			0	0	0
IKV6C 1570	1570	26.6	0			0	0	0	IKV6P 1570	1570	0.6	0			0	0	0
IKV6C 1580	1580	17.9	0			0	0	0	IKV6P 1580	1580	1.9	0			0	0	0
IKV6C 1590	1590	10.7	0			0	24	0	IKV6P 1590	1590	4.7	0			0	0	0
IKV6C 1600	1600	5.5	0			0	23	0	IKV6P 1600	1600	9.5	0			0	0	0
IKV6C 1610	1610	2.4	0			0	86	0	IKV6P 1610	1610	16.4	0			0	0	0
IKV6C 1620	1620	0.9	0			0	44	0	IKV6P 1620	1620	24.8	0			0	1	0
IKV6C 1630	1630	0.3	0			0	60	0	IKV6P 1630	1630	34.2	0			0	20	0
IKV6C 1640	1640	0.1	0			0	70	0	IKV6P 1640	1640	44	0			0	10	0
IKV6C 1650	1650	0.1	0			0	88	0	IKV6P 1650	1650	54	0			0	5	0
IKV6C 1660	1660	0.1	0			0	54	0	IKV6P 1660	1660	64	0			0	40	0
IKV6C 1670	1670	0.1	0			0	5	0	IKV6P 1670	1670	73.9	0			0	47	0
IKV6C 1680	1680	0.1	0			0	0	0	IKV6P 1680	1680	83.9	0			0	100	0
IKV6C 1690	1690	0.1	0			0	20	0	IKV6P 1690	1690	93.9	0			0	20	0
IKV6C 1700	1700	0.1	0			0	0	0	IKV6P 1700	1700	103.9	0			0	0	0
IKV6C 1710	1710	0.1	0			0	0	0	IKV6P 1710	1710	113.9	0			0	0	0
IKV6C 1720	1720	0.1	0			0	0	0	IKV6P 1720	1720	123.9	0			0	0	0
IKV6C 1730	1730	0.1	0			0	0	0	IKV6P 1730	1730	133.9	0			0	0	0
IKV6C 1740	1740	0.1	0			0	0	0	IKV6P 1740	1740	143.9	0			0	0	0
IKV6C 1750	1750	0.1	0			0	0	0	IKV6P 1750	1750	153.9	0			0	0	0
IKV6C 1760	1760	0.1	0			0	0	0	IKV6P 1760	1760	163.9	0			0	0	0
Nov-26 (40d 11/30/26); CSize 50; IKX6 1603.50																	
IKX6C 1530	1530	66.3	0			0	0	0	IKX6P 1530	1530	0.5	0			0	0	0
IKX6C 1540	1540	56.8	0			0	0	0	IKX6P 1540	1540	1	0			0	0	0
IKX6C 1550	1550	47.7	0			0	0	0	IKX6P 1550	1550	1.9	0			0	0	0
IKX6C 1560	1560	39.1	0			0	0	0	IKX6P 1560	1560	3.2	0			0	0	0
IKX6C 1570	1570	31.2	0			0	0	0	IKX6P 1570	1570	5.3	0			0	0	0
IKX6C 1580	1580	24.1	0			0	30	20	IKX6P 1580	1580	8.2	0			0	0	0
IKX6C 1590	1590	18	0	18	18	0	70	20	IKX6P 1590	1590	12	0			0	0	0
IKX6C 1600	1600	13	0			0	60	0	IKX6P 1600	1600	17	0			0	0	0
IKX6C 1610	1610	11	0	11	11	0	29	1	IKX6P 1610	1610	24	0	24	24	0	21	20
IKX6C 1620	1620	8	0			0	2	2	IKX6P 1620	1620	29.5	0	29.5	29.5	0	15	15
IKX6C 1630	1630	3.8	0			0	0	0	IKX6P 1630	1630	37.7	0			0	0	0
IKX6C 1640	1640	2.3	0			0	0	0	IKX6P 1640	1640	46.2	0			0	0	0
IKX6C 1650	1650	1.3	0			0	0	0	IKX6P 1650	1650	55.2	0			0	0	0
IKX6C 1660	1660	0.7	0			0	0	0	IKX6P 1660	1660	64.5	0			0	0	0
IKX6C 1670	1670	0.4	0			0	0	0	IKX6P 1670	1670	74.2	0			0	0	0
IKX6C 1680	1680	0.2	0			0	0	0	IKX6P 1680	1680	83.9	0			0	0	0
IKX6C 1690	1690	0.1	0			0	0	0	IKX6P 1690	1690	93.8	0			0	0	0
IKX6C 1700	1700	0.1	0			0	0	0	IKX6P 1700	1700	103.7	0			0	0	0
Dec-26 (71d 12/31/26); CSize 50; IKZ6 1609.00																	
IKZ6C 1540	1540	64.4	0			0	0	0	IKZ6P 1540	1540	2.3	0			0	0	0
IKZ6C 1560	1560	47.5	0			0	0	0	IKZ6P 1560	1560	5.2	0			0	0	0
IKZ6C 1580	1580	32.8	0			0	0	0	IKZ6P 1580	1580	10.4	0			0	0	0
IKZ6C 1600	1600	21	0			0	0	0	IKZ6P 1600	1600	18.5	0			0	0	0
IKZ6C 1620	1620	12.3	0			0	0	0	IKZ6P 1620	1620	29.7	0			0	0	0
IKZ6C 1640	1640	6.6	0			0	0	0	IKZ6P 1640	1640	43.9	0			0	0	0
IKZ6C 1660	1660	3.2	0			0	0	0	IKZ6P 1660	1660	60.4	0			0	0	0
IKZ6C 1680	1680	1.4	0			0	0	0	IKZ6P 1680	1680	78.5	0			0	0	0
IKZ6C 1700	1700	0.6	0			0	0	0	IKZ6P 1700	1700	97.5	0			0	0	0
IKZ6C 1720	1720	0.2	0			0	0	0	IKZ6P 1720	1720	117	0			0	0	0
IKZ6C 1740	1740	0.1	0			0	0	0	IKZ6P 1740	1740	136.8	0			0	0	0
IKZ6C 1760	1760	0.1	0			0	0	0	IKZ6P 1760	1760	156.6	0			0	0	0
IKZ6C 1780	1780	0.1	0			0	0	0	IKZ6P 1780	1780	176.5	0			0	0	0
IKZ6C 1800	1800	0.1	0			0	0	0	IKZ6P 1800	1800	196.4	0			0	0	0
Mar-27 (161d 3/31/27); CSize 50; IKH7 1594.50																	
IKH7C 1520	1520	71.7	0			0	0	0	IKH7P 1520	1520	7.1	0			0	0	0
IKH7C 1540	1540	56.5	0			0	0	0	IKH7P 1540	1540	11.6	0			0	0	0
IKH7C 1560	1560	43.1	0			0	0	0	IKH7P 1560	1560	17.9	0			0	0	0
IKH7C 1580	1580	31.8	0			0	0	0	IKH7P 1580	1580	26.3	0			0	0	0
IKH7C 1600	1600	22.6	0			0	0	0	IKH7P 1600	1600	36.9	0			0	0	0
IKH7C 1620	1620	15.4	0			0	0	0	IKH7P 1620	1620	49.4	0			0	0	0
IKH7C 1640	1640	10.1	0			0	0	0	IKH7P 1640	1640	63.9	0			0	0	0
IKH7C 1660	1660	6.4	0			0	0	0	IKH7P 1660	1660	79.9	0			0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCT CALL	6.95	6.94	0.14
OCT PUT	6.95	6.94	0.14
MEAN	6.95	6.94	0.14

Implied volatility for ATM		Previous day	1D%CHG
NOV CALL	6.99	7.53	-7.17
NOV PUT	6.99	6.94	0.72
MEAN	6.99	7.24	-3.39

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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