

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	OpenInt
OCT 26	1,602.0	-5.50	1606.50	1609.50	1598.50	11,262	38,546
NOV 26	1,603.0	-6.00	1609.50	1610.00	1599.00	6,584	4,930
DEC 26	1,607.5	-7.50	1613.50	1613.50	1605.50	97	760
MAR 27	1,592.5	-7.00	1598.50	1600.00	1588.00	21	349

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Oct-26 (3d 10/30/26); CSize 50; IKV6 1603.00																	
IKV6C 1530	1530	72	0			0	0	0	IKV6P 1530	1530	0.1	0			0	0	0
IKV6C 1540	1540	62	0			0	0	0	IKV6P 1540	1540	0.1	0			0	0	0
IKV6C 1550	1550	52	0			0	0	0	IKV6P 1550	1550	0.1	0			0	0	0
IKV6C 1560	1560	42	0			0	0	0	IKV6P 1560	1560	0.1	0			0	0	0
IKV6C 1570	1570	32.1	0			0	0	0	IKV6P 1570	1570	0.1	0			0	0	0
IKV6C 1580	1580	22.4	0			0	0	0	IKV6P 1580	1580	0.4	0			0	0	0
IKV6C 1590	1590	13.6	0			0	24	0	IKV6P 1590	1590	1.6	0			0	0	0
IKV6C 1600	1600	6.7	0			0	27	0	IKV6P 1600	1600	4.7	0			0	0	0
IKV6C 1610	1610	2.6	0			0	86	0	IKV6P 1610	1610	10.6	0			0	0	0
IKV6C 1620	1620	0.7	0			0	44	0	IKV6P 1620	1620	18.7	0			0	1	0
IKV6C 1630	1630	0.1	0			0	60	0	IKV6P 1630	1630	28.1	0			0	20	0
IKV6C 1640	1640	0.1	0			0	70	0	IKV6P 1640	1640	38	0			0	10	0
IKV6C 1650	1650	0.1	0			0	88	0	IKV6P 1650	1650	48	0			0	5	0
IKV6C 1660	1660	0.1	0			0	54	0	IKV6P 1660	1660	58	0			0	40	0
IKV6C 1670	1670	0.1	0			0	5	0	IKV6P 1670	1670	68	0			0	47	0
IKV6C 1680	1680	0.1	0			0	0	0	IKV6P 1680	1680	78	0			0	100	0
IKV6C 1690	1690	0.1	0			0	20	0	IKV6P 1690	1690	88	0			0	20	0
IKV6C 1700	1700	0.1	0			0	0	0	IKV6P 1700	1700	98	0			0	0	0
IKV6C 1710	1710	0.1	0			0	0	0	IKV6P 1710	1710	108	0			0	0	0
IKV6C 1720	1720	0.1	0			0	0	0	IKV6P 1720	1720	118	0			0	0	0
IKV6C 1730	1730	0.1	0			0	0	0	IKV6P 1730	1730	128	0			0	0	0
IKV6C 1740	1740	0.1	0			0	0	0	IKV6P 1740	1740	138	0			0	0	0
IKV6C 1750	1750	0.1	0			0	0	0	IKV6P 1750	1750	148	0			0	0	0
IKV6C 1760	1760	0.1	0			0	0	0	IKV6P 1760	1760	158	0			0	0	0
Nov-26 (34d 11/30/26); CSize 50; IKX6 1605.00																	
IKX6C 1530	1530	73.4	0			0	0	0	IKX6P 1530	1530	0.6	0			0	0	0
IKX6C 1540	1540	64	0			0	0	0	IKX6P 1540	1540	1.1	0			0	0	0
IKX6C 1550	1550	54.8	0			0	0	0	IKX6P 1550	1550	2	0			0	0	0
IKX6C 1560	1560	46.1	0			0	0	0	IKX6P 1560	1560	3.2	0			0	0	0
IKX6C 1570	1570	38	0			0	0	0	IKX6P 1570	1570	5.1	0			0	0	0
IKX6C 1580	1580	30.5	0			0	30	0	IKX6P 1580	1580	7.6	0			0	0	0
IKX6C 1590	1590	23.9	0			0	90	0	IKX6P 1590	1590	11	0			0	0	0
IKX6C 1600	1600	18.3	0			0	60	0	IKX6P 1600	1600	15.3	0			0	0	0
IKX6C 1610	1610	13.5	0			0	30	0	IKX6P 1610	1610	20.5	0			0	35	4
IKX6C 1620	1620	9.7	0			0	2	0	IKX6P 1620	1620	26.6	0			0	35	20
IKX6C 1630	1630	6.7	0			0	0	0	IKX6P 1630	1630	33.6	0			0	20	20
IKX6C 1640	1640	4.5	0			0	0	0	IKX6P 1640	1640	41.4	0			0	0	0
IKX6C 1650	1650	2.9	0			0	0	0	IKX6P 1650	1650	49.8	0			0	0	0
IKX6C 1660	1660	1.8	0			0	0	0	IKX6P 1660	1660	58.7	0			0	0	0
IKX6C 1670	1670	1.1	0			0	0	0	IKX6P 1670	1670	67.9	0			0	0	0
IKX6C 1680	1680	0.6	0			0	0	0	IKX6P 1680	1680	77.4	0			0	0	0
IKX6C 1690	1690	0.4	0			0	0	0	IKX6P 1690	1690	87.1	0			0	0	0
IKX6C 1700	1700	0.2	0			0	0	0	IKX6P 1700	1700	96.9	0			0	0	0
Dec-26 (65d 12/31/26); CSize 50; IKZ6 1608.00																	
IKZ6C 1540	1540	70.4	0			0	0	0	IKZ6P 1540	1540	3.2	0			0	0	0
IKZ6C 1560	1560	53.7	0			0	0	0	IKZ6P 1560	1560	6.4	0			0	0	0
IKZ6C 1580	1580	39	0			0	0	0	IKZ6P 1580	1580	11.7	0			0	0	0
IKZ6C 1600	1600	26.9	0			0	0	0	IKZ6P 1600	1600	19.4	0			0	0	0
IKZ6C 1620	1620	17.4	0			0	0	0	IKZ6P 1620	1620	29.8	0			0	0	0
IKZ6C 1640	1640	10.5	0			0	0	0	IKZ6P 1640	1640	42.9	0			0	0	0
IKZ6C 1660	1660	6	0			0	0	0	IKZ6P 1660	1660	58.2	0			0	0	0
IKZ6C 1680	1680	3.1	0			0	0	0	IKZ6P 1680	1680	75.3	0			0	0	0
IKZ6C 1700	1700	1.5	0			0	0	0	IKZ6P 1700	1700	93.6	0			0	0	0
IKZ6C 1720	1720	0.7	0			0	0	0	IKZ6P 1720	1720	112.6	0			0	0	0
IKZ6C 1740	1740	0.3	0			0	0	0	IKZ6P 1740	1740	132.1	0			0	0	0
IKZ6C 1760	1760	0.1	0			0	0	0	IKZ6P 1760	1760	151.8	0			0	0	0
IKZ6C 1780	1780	0.1	0			0	0	0	IKZ6P 1780	1780	171.7	0			0	0	0
IKZ6C 1800	1800	0.1	0			0	0	0	IKZ6P 1800	1800	191.5	0			0	0	0
Mar-27 (155d 3/31/27); CSize 50; IKH7 1594.50																	
IKH7C 1520	1520	81.1	0			0	0	0	IKH7P 1520	1520	9.5	0			0	0	0
IKH7C 1540	1540	66.1	0			0	0	0	IKH7P 1540	1540	14.3	0			0	0	0
IKH7C 1560	1560	52.8	0			0	0	0	IKH7P 1560	1560	20.7	0			0	0	0
IKH7C 1580	1580	41.1	0			0	0	0	IKH7P 1580	1580	28.8	0			0	0	0
IKH7C 1600	1600	31.2	0			0	0	0	IKH7P 1600	1600	38.6	0			0	0	0
IKH7C 1620	1620	23.1	0			0	0	0	IKH7P 1620	1620	50.3	0			0	0	0
IKH7C 1640	1640	16.7	0			0	0	0	IKH7P 1640	1640	63.5	0			0	0	0
IKH7C 1660	1660	11.7	0			0	0	0	IKH7P 1660	1660	78.3	0			0	0	0
IKH7C 1680	1680	7.9	0			0	0	0	IKH7P 1680	1680	94.3	0			0	0	0
IKH7C 1700	1700	5.3	0			0	0	0	IKH7P 1700	1700	111.4	0			0	0	0
IKH7C 1720	1720	3.4	0			0	0	0	IKH7P 1720	1720	129.3	0			0	0	0
IKH7C 1740	1740	2.1	0			0	0	0	IKH7P 1740	1740	147.7	0			0	0	0
IKH7C 1760	1760	1.3	0			0	0	0	IKH7P 1760	1760	166.6	0			0	0	0
IKH7C 1780	1780	0.8	0			0	0	0	IKH7P 1780	1780	185.9	0			0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCT CALL	8.46	8.02	5.49
OCT PUT	8.47	6.82	24.19
MEAN	8.47	7.42	14.08

Implied volatility for ATM		Previous day	1D%CHG
NOV CALL	8.49	6.93	22.51
NOV PUT	8.49	6.77	25.41
MEAN	8.49	6.85	23.94

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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