

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	OpenInt
OCT 26	1,607.0	5.00	1602.00	1611.00	1600.00	38,362	30,582
NOV 26	1,604.5	1.50	1604.00	1611.00	1599.00	33,697	23,587
DEC 26	1,609.0	1.50	1610.00	1615.00	1605.00	106	759
MAR 27	1,593.0	0.50	1594.50	1599.00	1590.00	40	353

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Oct-26 (2d 10/30/26); CSize 50; IKV6 1605.00																	
IKV6C 1530	1530	77	0			0	0	0	IKV6P 1530	1530	0.1	0			0	0	0
IKV6C 1540	1540	67	0			0	0	0	IKV6P 1540	1540	0.1	0			0	0	0
IKV6C 1550	1550	57	0			0	0	0	IKV6P 1550	1550	0.1	0			0	0	0
IKV6C 1560	1560	47	0			0	0	0	IKV6P 1560	1560	0.1	0			0	0	0
IKV6C 1570	1570	37	0			0	0	0	IKV6P 1570	1570	0.1	0			0	0	0
IKV6C 1580	1580	27	0			0	0	0	IKV6P 1580	1580	0.1	0			0	0	0
IKV6C 1590	1590	16.5	0	16.5	16.5	0	24	0	IKV6P 1590	1590	0.2	0			0	0	0
IKV6C 1600	1600	7.1	0	7.1	7.1	0	27	0	IKV6P 1600	1600	1.4	0			0	0	0
IKV6C 1610	1610	2.6	0	2.6	2.6	0	86	0	IKV6P 1610	1610	5.6	0			0	0	0
IKV6C 1620	1620	0.5	0	0.5	0.5	0	44	0	IKV6P 1620	1620	13.4	0			0	1	0
IKV6C 1630	1630	0.1	0	0.1	0.1	0	60	0	IKV6P 1630	1630	25	0	25	25	0	20	0
IKV6C 1640	1640	0.1	0	0.1	0.1	0	70	0	IKV6P 1640	1640	33	0			0	10	0
IKV6C 1650	1650	0.1	0			0	88	0	IKV6P 1650	1650	43	0			0	5	0
IKV6C 1660	1660	0.1	0			0	54	0	IKV6P 1660	1660	53.1	0	53.1	53.1	0	40	0
IKV6C 1670	1670	0.1	0			0	5	0	IKV6P 1670	1670	63	0			0	47	0
IKV6C 1680	1680	0.1	0			0	0	0	IKV6P 1680	1680	73	0	73	73	0	100	0
IKV6C 1690	1690	0.1	0			0	20	0	IKV6P 1690	1690	85	0	85	85	0	20	0
IKV6C 1700	1700	0.1	0			0	0	0	IKV6P 1700	1700	93	0			0	0	0
IKV6C 1710	1710	0.1	0			0	0	0	IKV6P 1710	1710	103	0			0	0	0
IKV6C 1720	1720	0.1	0			0	0	0	IKV6P 1720	1720	113	0			0	0	0
IKV6C 1730	1730	0.1	0			0	0	0	IKV6P 1730	1730	123	0			0	0	0
IKV6C 1740	1740	0.1	0			0	0	0	IKV6P 1740	1740	133	0			0	0	0
IKV6C 1750	1750	0.1	0			0	0	0	IKV6P 1750	1750	143	0			0	0	0
IKV6C 1760	1760	0.1	0			0	0	0	IKV6P 1760	1760	153	0			0	0	0
Nov-26 (33d 11/30/26); CSize 50; IKX6 1602.50																	
IKX6C 1530	1530	74.4	0			0	0	0	IKX6P 1530	1530	0.1	0			0	0	0
IKX6C 1540	1540	64.6	0			0	0	0	IKX6P 1540	1540	0.3	0			0	0	0
IKX6C 1550	1550	55	0			0	0	0	IKX6P 1550	1550	0.6	0			0	0	0
IKX6C 1560	1560	45.7	0			0	0	0	IKX6P 1560	1560	1.3	0			0	0	0
IKX6C 1570	1570	36.9	0			0	0	0	IKX6P 1570	1570	2.4	0			0	0	0
IKX6C 1580	1580	28	0	28	28	0	30	0	IKX6P 1580	1580	4.3	0			0	0	0
IKX6C 1590	1590	20.2	0	20.2	20.2	0	90	0	IKX6P 1590	1590	7.1	0			0	0	0
IKX6C 1600	1600	15.5	0	15.5	15.5	0	62	2	IKX6P 1600	1600	11	0			0	0	0
IKX6C 1610	1610	10.6	0	11	10.6	0	31	1	IKX6P 1610	1610	20	0	20	20	0	38	3
IKX6C 1620	1620	7	0			0	2	0	IKX6P 1620	1620	25	0	25	25	0	35	0
IKX6C 1630	1630	4.2	0			0	0	0	IKX6P 1630	1630	29.7	0			0	20	0
IKX6C 1640	1640	2.5	0			0	0	0	IKX6P 1640	1640	37.9	0			0	0	0
IKX6C 1650	1650	1.4	0			0	0	0	IKX6P 1650	1650	46.7	0			0	0	0
IKX6C 1660	1660	0.7	0			0	0	0	IKX6P 1660	1660	56.1	0			0	0	0
IKX6C 1670	1670	0.3	0			0	0	0	IKX6P 1670	1670	65.7	0			0	0	0
IKX6C 1680	1680	0.2	0			0	0	0	IKX6P 1680	1680	75.5	0			0	0	0
IKX6C 1690	1690	0.1	0			0	0	0	IKX6P 1690	1690	85.3	0			0	0	0
IKX6C 1700	1700	0.1	0			0	0	0	IKX6P 1700	1700	95.3	0			0	0	0
Dec-26 (64d 12/31/26); CSize 50; IKZ6 1607.00																	
IKZ6C 1540	1540	69.8	0			0	0	0	IKZ6P 1540	1540	1.2	0			0	0	0
IKZ6C 1560	1560	51.9	0			0	0	0	IKZ6P 1560	1560	3.2	0			0	0	0
IKZ6C 1580	1580	36	0			0	0	0	IKZ6P 1580	1580	7.2	0			0	0	0
IKZ6C 1600	1600	23	0			0	0	0	IKZ6P 1600	1600	14	0			0	0	0
IKZ6C 1620	1620	13.3	0			0	0	0	IKZ6P 1620	1620	24.2	0			0	0	0
IKZ6C 1640	1640	6.9	0			0	0	0	IKZ6P 1640	1640	37.8	0			0	0	0
IKZ6C 1660	1660	3.2	0			0	0	0	IKZ6P 1660	1660	54	0			0	0	0
IKZ6C 1680	1680	1.3	0			0	0	0	IKZ6P 1680	1680	72	0			0	0	0
IKZ6C 1700	1700	0.5	0			0	0	0	IKZ6P 1700	1700	91	0			0	0	0
IKZ6C 1720	1720	0.2	0			0	0	0	IKZ6P 1720	1720	110.6	0			0	0	0
IKZ6C 1740	1740	0.1	0			0	0	0	IKZ6P 1740	1740	130.4	0			0	0	0
IKZ6C 1760	1760	0.1	0			0	0	0	IKZ6P 1760	1760	150.2	0			0	0	0
IKZ6C 1780	1780	0.1	0			0	0	0	IKZ6P 1780	1780	170.1	0			0	0	0
IKZ6C 1800	1800	0.1	0			0	0	0	IKZ6P 1800	1800	190	0			0	0	0
Mar-27 (154d 3/31/27); CSize 50; IKH7 1595.00																	
IKH7C 1520	1520	77	0			0	0	0	IKH7P 1520	1520	5	0			0	0	0
IKH7C 1540	1540	61	0			0	0	0	IKH7P 1540	1540	8.6	0			0	0	0
IKH7C 1560	1560	46.6	0			0	0	0	IKH7P 1560	1560	14.1	0			0	0	0
IKH7C 1580	1580	34.4	0			0	0	0	IKH7P 1580	1580	21.5	0			0	0	0
IKH7C 1600	1600	24.3	0			0	0	0	IKH7P 1600	1600	31.3	0			0	0	0
IKH7C 1620	1620	16.5	0			0	0	0	IKH7P 1620	1620	43.2	0			0	0	0
IKH7C 1640	1640	10.7	0			0	0	0	IKH7P 1640	1640	57.1	0			0	0	0
IKH7C 1660	1660	6.6	0			0	0	0	IKH7P 1660	1660	72.8	0			0	0	0
IKH7C 1680	1680	3.9	0			0	0	0	IKH7P 1680	1680	89.8	0			0	0	0
IKH7C 1700	1700	2.2	0			0	0	0	IKH7P 1700	1700	107.8	0			0	0	0
IKH7C 1720	1720	1.2	0			0	0	0	IKH7P 1720	1720	126.6	0			0	0	0
IKH7C 1740	1740	0.6	0			0	0	0	IKH7P 1740	1740	145.7	0			0	0	0
IKH7C 1760	1760	0.3	0			0	0	0	IKH7P 1760	1760	165.2	0			0	0	0
IKH7C 1780	1780	0.1	0			0	0	0	IKH7P 1780	1780	184.8	0			0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCT CALL	5.62	8.46	-33.57
OCT PUT	6.76	8.47	-20.19
MEAN	6.19	8.47	-26.88

Implied volatility for ATM		Previous day	1D%CHG
NOV CALL	6.75	8.49	-20.49
NOV PUT	7.66	8.49	-9.78
MEAN	7.21	8.49	-15.14

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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