

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	OpenInt
OCT 26	1,608.0	-6.00	1614.00	1626.50	1605.00	9,416	5,651
NOV 26	1,612.0	-1.00	1613.00	1628.50	1608.00	12,175	36,159
DEC 26	1,614.5	-2.50	1618.00	1632.00	1611.50	163	780
MAR 27	1,600.0	-2.00	1602.50	1616.00	1599.50	96	363

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Oct-26 (0d 10/30/26); CSize 50; IKV6 1608.50																	
IKV6C 1530	1530	78	0			0	0	0	IKV6P 1530	1530	0.1	0			0	0	0
IKV6C 1540	1540	68	0			0	0	0	IKV6P 1540	1540	0.1	0			0	0	0
IKV6C 1550	1550	58	0			0	0	0	IKV6P 1550	1550	0.1	0			0	0	0
IKV6C 1560	1560	48	0			0	0	0	IKV6P 1560	1560	0.1	0			0	0	0
IKV6C 1570	1570	38	0			0	0	0	IKV6P 1570	1570	0.1	0			0	0	0
IKV6C 1580	1580	28	0			0	0	0	IKV6P 1580	1580	0.1	0			0	0	0
IKV6C 1590	1590	18	0			0	24	0	IKV6P 1590	1590	0.1	0			0	0	0
IKV6C 1600	1600	14.1	0	14.1	14.1	0	27	0	IKV6P 1600	1600	0.3	0			0	0	0
IKV6C 1610	1610	6.1	0	6.1	6.1	0	86	0	IKV6P 1610	1610	3.6	0			0	0	0
IKV6C 1620	1620	0.1	0			0	44	0	IKV6P 1620	1620	12.1	0			0	1	0
IKV6C 1630	1630	0.1	0			0	60	0	IKV6P 1630	1630	22	0			0	20	0
IKV6C 1640	1640	0.1	0			0	70	0	IKV6P 1640	1640	32	0			0	10	0
IKV6C 1650	1650	0.1	0			0	88	0	IKV6P 1650	1650	42	0			0	5	0
IKV6C 1660	1660	0.1	0			0	54	0	IKV6P 1660	1660	52	0			0	40	0
IKV6C 1670	1670	0.1	0			0	5	0	IKV6P 1670	1670	62	0			0	47	0
IKV6C 1680	1680	0.1	0			0	0	0	IKV6P 1680	1680	72	0			0	100	0
IKV6C 1690	1690	0.1	0			0	20	0	IKV6P 1690	1690	82	0			0	20	0
IKV6C 1700	1700	0.1	0			0	0	0	IKV6P 1700	1700	92	0			0	0	0
IKV6C 1710	1710	0.1	0			0	0	0	IKV6P 1710	1710	102	0			0	0	0
IKV6C 1720	1720	0.1	0			0	0	0	IKV6P 1720	1720	112	0			0	0	0
IKV6C 1730	1730	0.1	0			0	0	0	IKV6P 1730	1730	122	0			0	0	0
IKV6C 1740	1740	0.1	0			0	0	0	IKV6P 1740	1740	132	0			0	0	0
IKV6C 1750	1750	0.1	0			0	0	0	IKV6P 1750	1750	142	0			0	0	0
IKV6C 1760	1760	0.1	0			0	0	0	IKV6P 1760	1760	152	0			0	0	0
Nov-26 (31d 11/30/26); CSize 50; IKX6 1609.50																	
IKX6C 1530	1530	81.9	0			0	0	0	IKX6P 1530	1530	0.1	0			0	0	0
IKX6C 1540	1540	72	0			0	0	0	IKX6P 1540	1540	0.2	0			0	0	0
IKX6C 1550	1550	62.3	0			0	0	0	IKX6P 1550	1550	0.5	0			0	0	0
IKX6C 1560	1560	52.9	0			0	0	0	IKX6P 1560	1560	1	0			0	0	0
IKX6C 1570	1570	43.8	0			0	0	0	IKX6P 1570	1570	1.9	0			0	0	0
IKX6C 1580	1580	36	0	36	36	0	30	0	IKX6P 1580	1580	3.3	0			0	0	0
IKX6C 1590	1590	27.5	0	27.5	27.5	0	90	0	IKX6P 1590	1590	5.6	0			0	0	0
IKX6C 1600	1600	22	0	22	22	0	82	20	IKX6P 1600	1600	8.7	0			0	0	0
IKX6C 1610	1610	16	0	16	16	0	32	1	IKX6P 1610	1610	13	0			0	38	0
IKX6C 1620	1620	10	0	10	10	0	4	2	IKX6P 1620	1620	18.3	0			0	55	20
IKX6C 1630	1630	6.8	0			0	0	0	IKX6P 1630	1630	24.8	0			0	40	20
IKX6C 1640	1640	4.3	0			0	0	0	IKX6P 1640	1640	32.2	0			0	0	0
IKX6C 1650	1650	2.6	0			0	0	0	IKX6P 1650	1650	40.5	0			0	0	0
IKX6C 1660	1660	1.5	0			0	0	0	IKX6P 1660	1660	49.3	0			0	0	0
IKX6C 1670	1670	0.8	0			0	0	0	IKX6P 1670	1670	58.6	0			0	0	0
IKX6C 1680	1680	0.4	0			0	0	0	IKX6P 1680	1680	68.2	0			0	0	0
IKX6C 1690	1690	0.2	0			0	0	0	IKX6P 1690	1690	78	0			0	0	0
IKX6C 1700	1700	0.1	0			0	0	0	IKX6P 1700	1700	87.9	0			0	0	0
Dec-26 (62d 12/31/26); CSize 50; IKZ6 1612.50																	
IKZ6C 1540	1540	75.4	0			0	0	0	IKZ6P 1540	1540	1.3	0			0	0	0
IKZ6C 1560	1560	57.4	0			0	0	0	IKZ6P 1560	1560	3.1	0			0	0	0
IKZ6C 1580	1580	41.2	0			0	0	0	IKZ6P 1580	1580	6.8	0			0	0	0
IKZ6C 1600	1600	27.5	0			0	0	0	IKZ6P 1600	1600	13.1	0			0	0	0
IKZ6C 1620	1620	17	0			0	0	0	IKZ6P 1620	1620	22.4	0			0	0	0
IKZ6C 1640	1640	9.6	0			0	0	0	IKZ6P 1640	1640	34.9	0			0	0	0
IKZ6C 1660	1660	5	0			0	0	0	IKZ6P 1660	1660	50.2	0			0	0	0
IKZ6C 1680	1680	2.3	0			0	0	0	IKZ6P 1680	1680	67.4	0			0	0	0
IKZ6C 1700	1700	0.9	0			0	0	0	IKZ6P 1700	1700	86	0			0	0	0
IKZ6C 1720	1720	0.4	0			0	0	0	IKZ6P 1720	1720	105.3	0			0	0	0
IKZ6C 1740	1740	0.1	0			0	0	0	IKZ6P 1740	1740	125	0			0	0	0
IKZ6C 1760	1760	0.1	0			0	0	0	IKZ6P 1760	1760	144.8	0			0	0	0
IKZ6C 1780	1780	0.1	0			0	0	0	IKZ6P 1780	1780	164.7	0			0	0	0
IKZ6C 1800	1800	0.1	0			0	0	0	IKZ6P 1800	1800	184.6	0			0	0	0
Mar-27 (152d 3/31/27); CSize 50; IKH7 1697.50																	
IKH7C 1520	1520	84.2	0			0	0	0	IKH7P 1520	1520	5.2	0			0	0	0
IKH7C 1540	1540	68	0			0	0	0	IKH7P 1540	1540	8.8	0			0	0	0
IKH7C 1560	1560	53.4	0			0	0	0	IKH7P 1560	1560	13.9	0			0	0	0
IKH7C 1580	1580	40.7	0			0	0	0	IKH7P 1580	1580	20.9	0			0	0	0
IKH7C 1600	1600	30	0			0	0	0	IKH7P 1600	1600	30	0			0	0	0
IKH7C 1620	1620	21.3	0			0	0	0	IKH7P 1620	1620	41	0			0	0	0
IKH7C 1640	1640	14.6	0			0	0	0	IKH7P 1640	1640	54.1	0			0	0	0
IKH7C 1660	1660	9.6	0			0	0	0	IKH7P 1660	1660	68.9	0			0	0	0
IKH7C 1680	1680	6.1	0			0	0	0	IKH7P 1680	1680	85.1	0			0	0	0
IKH7C 1700	1700	3.7	0			0	0	0	IKH7P 1700	1700	102.5	0			0	0	0
IKH7C 1720	1720	2.2	0			0	0	0	IKH7P 1720	1720	120.7	0			0	0	0
IKH7C 1740	1740	1.2	0			0	0	0	IKH7P 1740	1740	139.5	0			0	0	0
IKH7C 1760	1760	0.7	0			0	0	0	IKH7P 1760	1760	158.6	0			0	0	0
IKH7C 1780	1780	0.3	0			0	0	0	IKH7P 1780	1780	178.1	0			0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCT CALL	22.52	9.45	138.31
OCT PUT	7.38	9.45	-21.90
MEAN	14.95	9.45	58.20

Implied volatility for ATM		Previous day	1D%CHG
NOV CALL	7.74	8.63	-10.31
NOV PUT	7.35	9.47	-22.39
MEAN	7.55	9.05	-16.63

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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