

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 25	1,679.5	11.00	1672.50	1681.00	1662.50	9,763	35,298
JAN 26	1,682.5	10.50	1672.00	1683.50	1666.50	4,347	3,457
MAR 26	1,667.0	11.50	1659.00	1667.00	1650.50	138	579
JUN 26	1,669.0	6.50	1662.00	1670.00	1662.00	32	148

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Dec-25 (8d 12/31/25); CSize 50; IKZ5 1679.00																	
IKZ5C 1420	1420	259.3	0			0	0	0	IKZ5P 142C	1420	0.1	0			0	0	0
IKZ5C 1430	1430	249.3	0			0	0	0	IKZ5P 143C	1430	0.1	0			0	0	0
IKZ5C 1440	1440	239.3	0			0	0	0	IKZ5P 144C	1440	0.1	0			0	0	0
IKZ5C 1450	1450	229.3	0			0	0	0	IKZ5P 145C	1450	0.1	0			0	0	0
IKZ5C 1460	1460	219.4	0			0	0	0	IKZ5P 146C	1460	0.1	0			0	0	0
IKZ5C 1470	1470	209.4	0			0	0	0	IKZ5P 147C	1470	0.1	0			0	0	0
IKZ5C 1480	1480	199.4	0			0	0	0	IKZ5P 148C	1480	0.1	0			0	0	0
IKZ5C 1490	1490	189.4	0			0	0	0	IKZ5P 149C	1490	0.1	0			0	0	0
IKZ5C 1500	1500	179.4	0			0	0	0	IKZ5P 150C	1500	0.1	0			0	0	0
IKZ5C 1510	1510	169.4	0			0	0	0	IKZ5P 151C	1510	0.1	0			0	0	0
IKZ5C 1520	1520	159.4	0			0	0	0	IKZ5P 152C	1520	0.1	0			0	0	0
IKZ5C 1530	1530	149.4	0			0	0	0	IKZ5P 153C	1530	0.1	0			0	0	0
IKZ5C 1540	1540	139.4	0			0	0	0	IKZ5P 154C	1540	0.1	0			0	0	0
IKZ5C 1550	1550	129.4	0			0	0	0	IKZ5P 155C	1550	0.1	0			0	0	0
IKZ5C 1560	1560	119.4	0			0	0	0	IKZ5P 156C	1560	0.1	0			0	0	0
IKZ5C 1570	1570	109.4	0			0	0	0	IKZ5P 157C	1570	0.1	0			0	0	0
IKZ5C 1580	1580	99.4	0			0	0	0	IKZ5P 158C	1580	0.1	0			0	0	0
IKZ5C 1590	1590	89	0	89	82	0	60	0	IKZ5P 159C	1590	0.1	0			0	0	0
IKZ5C 1600	1600	79.5	0			0	160	0	IKZ5P 160C	1600	0.1	0			0	0	0
IKZ5C 1610	1610	69.5	0			0	109	0	IKZ5P 161C	1610	0.1	0			0	2	0
IKZ5C 1620	1620	59.5	0			0	39	0	IKZ5P 162C	1620	0.1	0			0	12	0
IKZ5C 1630	1630	49.5	0			0	3	0	IKZ5P 163C	1630	0.1	0			0	81	0
IKZ5C 1640	1640	39.6	0			0	5	0	IKZ5P 164C	1640	0.1	0			0	76	0
IKZ5C 1650	1650	29.9	0			0	1	0	IKZ5P 165C	1650	0.4	0			0	82	0
IKZ5C 1660	1660	20.9	0			0	0	0	IKZ5P 166C	1660	1.4	0			0	0	0
IKZ5C 1670	1670	13.1	0			0	0	0	IKZ5P 167C	1670	3.6	0			0	0	0
IKZ5C 1680	1680	7.1	0			0	0	0	IKZ5P 168C	1680	7.6	0			0	0	0
IKZ5C 1690	1690	3.3	0			0	0	0	IKZ5P 169C	1690	13.8	0			0	0	0
IKZ5C 1700	1700	1.3	0			0	0	0	IKZ5P 170C	1700	21.8	0			0	0	0
IKZ5C 1710	1710	0.4	0			0	0	0	IKZ5P 171C	1710	30.9	0			0	0	0
IKZ5C 1720	1720	0.1	0.00			0	0	0	IKZ5P 172C	1720	40.6	0.00			0	0	0
IKZ5C 1730	1730	0.1	0			0	0	0	IKZ5P 173C	1730	50.5	0			0	0	0
IKZ5C 1740	1740	0	0			0	0	0	IKZ5P 174C	1740	0	0			0	0	0
Jan-26 (38d 1/30/26); CSize 50; IKF6 1681.00																	
IKF6C 1550	1550	132.1	0			0	0	0	IKF6P 155C	1550	0.1	0			0	0	0
IKF6C 1560	1560	122.1	0			0	0	0	IKF6P 156C	1560	0.1	0			0	0	0
IKF6C 1570	1570	112.2	0			0	0	0	IKF6P 157C	1570	0.1	0			0	0	0
IKF6C 1580	1580	102.2	0			0	0	0	IKF6P 158C	1580	0.1	0			0	0	0
IKF6C 1590	1590	92.3	0			0	0	0	IKF6P 159C	1590	0.1	0			0	0	0
IKF6C 1600	1600	82.4	0			0	0	0	IKF6P 160C	1600	0.2	0			0	0	0
IKF6C 1610	1610	72.7	0			0	0	0	IKF6P 161C	1610	0.4	0			0	0	0
IKF6C 1620	1620	63.1	0			0	0	0	IKF6P 162C	1620	0.8	0			0	0	0
IKF6C 1630	1630	53.8	0			0	7	0	IKF6P 163C	1630	1.4	0			0	0	0
IKF6C 1640	1640	44.9	0			0	6	0	IKF6P 164C	1640	2.5	0			0	4	0
IKF6C 1650	1650	36.6	0			0	0	0	IKF6P 165C	1650	4.2	0			0	9	0
IKF6C 1660	1660	29	0			0	0	0	IKF6P 166C	1660	6.6	0			0	20	0
IKF6C 1670	1670	22.3	0.00			0	0	0	IKF6P 167C	1670	9.9	0.00			0	4	0
IKF6C 1680	1680	16.6	0			0	0	0	IKF6P 168C	1680	14.1	0			0	0	0
IKF6C 1690	1690	11.9	0			0	0	0	IKF6P 169C	1690	19.4	0			0	0	0
IKF6C 1700	1700	8.2	0			0	0	0	IKF6P 170C	1700	25.7	0			0	0	0
IKF6C 1710	1710	5.5	0			0	0	0	IKF6P 171C	1710	32.9	0			0	0	0
IKF6C 1720	1720	3.5	0			0	0	0	IKF6P 172C	1720	40.9	0			0	0	0
IKF6C 1730	1730	2.1	0			0	0	0	IKF6P 173C	1730	49.5	0			0	0	0
IKF6C 1740	1740	0	0			0	0	0	IKF6P 174C	1740	0	0			0	0	0
Mar-26 (98d 3/31/26); CSize 50; IKH6 1666.00																	
IKH6C 1440	1440	225.3	0			0	0	0	IKH6P 144C	1440	0.1	0			0	0	0
IKH6C 1460	1460	205.4	0			0	0	0	IKH6P 146C	1460	0.1	0			0	0	0
IKH6C 1480	1480	185.6	0			0	0	0	IKH6P 148C	1480	0.1	0			0	0	0
IKH6C 1500	1500	165.8	0			0	0	0	IKH6P 150C	1500	0.1	0			0	0	0
IKH6C 1520	1520	146	0			0	0	0	IKH6P 152C	1520	0.1	0			0	0	0
IKH6C 1540	1540	126.3	0.00			0	0	0	IKH6P 154C	1540	0.3	0.00			0	0	0
IKH6C 1560	1560	107	0			0	0	0	IKH6P 156C	1560	0.8	0			0	0	0
IKH6C 1580	1580	88.2	0			0	0	0	IKH6P 158C	1580	1.9	0			0	0	0
IKH6C 1600	1600	70.4	0			0	0	0	IKH6P 160C	1600	3.9	0			0	0	0
IKH6C 1620	1620	54	0			0	0	0	IKH6P 162C	1620	7.4	0			0	0	0
IKH6C 1640	1640	39.6	0			0	0	0	IKH6P 164C	1640	12.9	0			0	0	0
IKH6C 1660	1660	27.7	0			0	0	0	IKH6P 166C	1660	20.7	0			0	0	0
IKH6C 1680	1680	18.3	0			0	0	0	IKH6P 168C	1680	31.2	0			0	0	0
IKH6C 1700	1700	11.4	0			0	0	0	IKH6P 170C	1700	44.1	0			0	0	0
IKH6C 1720	1720	6.7	0			0	0	0	IKH6P 172C	1720	59.3	0			0	0	0
Jun-26 (189d 6/30/26); CSize 50; IKM6 1666.00																	
IKM6C 1540	1540	129	0			0	0	0	IKM6P 154C	1540	1.9	0			0	0	0
IKM6C 1560	1560	110.8	0			0	0	0	IKM6P 156C	1560	3.4	0			0	0	0

Implied volatility for ATM		Previous day	1D%CHG
DECEMBER CALL	6.99	7.00	-0.14
DECEMBER PUT	6.99	7.00	-0.14
MEAN	6.99	7.00	-0.14

Implied volatility for ATM		Previous day	1D%CHG
JANUARY CALL	7.01	7.01	0.00
JANUARY PUT	7.01	7.08	-0.99
MEAN	7.01	7.05	-0.50

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	8.03	8.92	9.48	11.80	12.41
1 week ago	17.62	15.33	13.90	13.62	14.02
1 month ago	13.16	12.64	12.17	13.54	16.02
3 months ago	10.94	14.34	14.89	17.34	17.36
6 months ago	19.62	17.59	17.66	17.09	18.05

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