

### Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 21	1,563.5	(17.0)	1,580.0	1,583.0	1,563.0	7,820.0	38,601
OCT 21	1,562.0	(15.5)	1,579.0	1,580.0	1,562.0	116.0	202
MAR 22	1,547.5	(16.0)	1,560.0	1,560.0	1,548.0	13.0	122
DEC 21	1,558.5	(15.5)	1,575.0	1,575.0	1,557.5	70.0	263

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	
<b>Sep-21 (20d 9/30/21); CSize 50; IKU1 1563.50</b>																			
IKU1C	1420	143.4	-10.54	-	-	-	-	-		IKU1P	1420	0.1	0.00	-	-	-	-	-	
IKU1C	1430	133.4	-11.24	-	-	-	-	-		IKU1P	1430	0.1	0.00	-	-	-	-	-	
IKU1C	1440	123.4	-12.11	-	-	-	-	-		IKU1P	1440	0.1	0.00	-	-	-	-	-	
IKU1C	1450	113.5	-12.96	-	-	-	-	-		IKU1P	1450	0.1	0.00	-	-	-	-	-	
IKU1C	1460	103.6	-13.95	-	-	-	-	-		IKU1P	1460	0.2	100.00	-	-	-	-	-	
IKU1C	1470	93.7	-15.13	-	-	-	-	-		IKU1P	1470	0.3	200.00	-	-	-	-	-	10
IKU1C	1480	84	-16.33	-	-	-	-	-		IKU1P	1480	0.6	500.00	-	-	-	-	-	10
IKU1C	1490	74.4	-17.70	-	-	-	-	-		IKU1P	1490	1	900.00	-	-	-	-	-	10
IKU1C	1500	65.1	-19.03	-	-	-	-	22		IKU1P	1500	1.7	1600.00	-	-	-	-	-	10
IKU1C	1510	56.2	-20.17	-	-	-	-	25		IKU1P	1510	2.7	2600.00	-	-	-	-	-	20
IKU1C	1520	47.7	-21.16	-	-	-	-	-		IKU1P	1520	4.2	4100.00	-	-	-	-	-	-
IKU1C	1530	39.7	-21.54	-	-	-	-	-		IKU1P	1530	6.3	6200.00	-	-	-	-	-	20
IKU1C	1540	30.5	-25.25	-	-	-	-	-		IKU1P	1540	9	2150.00	-	-	-	-	-	-
IKU1C	1550	23.4	-25.71	-	-	-	-	38		IKU1P	1550	12.5	1150.00	-	-	-	-	-	-
IKU1C	1560	15.9	-30.57	22.00	22.00	10	72	10.00		IKU1P	1560	15.4	541.67	-	-	-	-	-	5
IKU1C	1570	13.9	-10.32	15.50	15.50	20	64	20.00		IKU1P	1570	18.9	278.00	-	-	-	-	-	24
IKU1C	1580	11.5	19.79	-	-	-	-	26		IKU1P	1580	24.9	173.63	-	-	-	-	-	7
IKU1C	1590	8.4	55.56	-	-	-	-	21		IKU1P	1590	32.9	120.81	-	-	-	-	-	85
IKU1C	1600	5.9	118.52	-	-	-	-	-		IKU1P	1600	42.4	90.99	-	-	-	-	-	40
IKU1C	1610	4	233.33	-	-	-	-	-		IKU1P	1610	50.5	64.50	-	-	-	-	-	20
IKU1C	1620	2.7	440.00	-	-	-	-	-		IKU1P	1620	59.1	48.12	-	-	-	-	-	-
IKU1C	1630	1.7	750.00	-	-	-	-	-		IKU1P	1630	68.2	37.50	-	-	-	-	-	-
IKU1C	1640	1.1	1000.00	-	-	-	-	-		IKU1P	1640	77.5	30.25	-	-	-	-	-	-
IKU1C	1650	0.7	600.00	-	-	-	-	-		IKU1P	1650	87.1	25.50	-	-	-	-	-	-
IKU1C	1660	0.4	300.00	-	-	-	-	-		IKU1P	1660	96.8	21.91	-	-	-	-	-	-
<b>Oct-21 (49d 10/29/21); CSize 50; IKV1 1562.00</b>																			
IKV1C	1500	69.1	-10.838711	0	0	0	0	0		IKV1P	1500	7.3	3550	0	0	0	0	0	0
IKV1C	1510	61.3	-9.4534693	0	0	0	0	0		IKV1P	1510	9.4	2250	0	0	0	0	0	0
IKV1C	1520	53.9	-7.2289109	0	0	0	0	0		IKV1P	1520	12	1614.286	0	0	0	0	0	0
IKV1C	1530	47	-3.6885202	0	0	0	0	0		IKV1P	1530	15.1	978.5715	0	0	0	0	0	0
IKV1C	1540	40.6	1.49999857	0	0	0	0	0		IKV1P	1540	18.7	619.2308	0	0	0	0	0	0
IKV1C	1550	34.8	9.09091187	0	0	0	0	0		IKV1P	1550	22.8	418.1818	0	0	0	0	0	0
IKV1C	1560	29.5	19.9186916	0	0	0	0	0		IKV1P	1560	27.5	287.3239	0	0	0	0	0	0
IKV1C	1570	24.8	36.2637291	0	0	0	0	0		IKV1P	1570	32.8	203.7037	0	0	0	0	0	0
IKV1C	1580	20.6	58.4615479	0	0	0	0	0		IKV1P	1580	38.6	149.0323	0	0	0	0	0	0
IKV1C	1590	17	91.0112534	0	0	0	0	0		IKV1P	1590	44.9	109.8131	0	0	0	0	0	0
IKV1C	1600	13.8	137.93103	0	0	0	0	0		IKV1P	1600	51.7	82.68552	0	0	0	0	0	0
IKV1C	1610	11.1	208.333344	0	0	0	0	0		IKV1P	1610	59	63.88889	0	0	0	0	0	0
IKV1C	1620	8.8	319.047638	0	0	0	0	0		IKV1P	1620	66.7	49.88763	0	0	0	0	0	0
IKV1C	1630	7	483.333313	0	0	0	0	0		IKV1P	1630	74.8	39.55225	0	0	0	0	0	0
IKV1C	1640	5.4	800	0	0	0	0	0		IKV1P	1640	83.2	32.06348	0	0	0	0	0	0
IKV1C	1650	4.2	1299.99988	0	0	0	0	0		IKV1P	1650	92	26.72176	0	0	0	0	0	0
<b>Dec-21 (112d 12/31/21); CSize 50; IKZ1 1558.50</b>																			
IKZ1C	1420	141.9	-7.3759794	0	0	0	0	0		IKZ1P	1420	4.2	4100	0	0	0	0	0	0
IKZ1C	1440	124.3	-6.7516861	0	0	0	0	0		IKZ1P	1440	6.4	6300	0	0	0	0	0	0
IKZ1C	1460	107.5	-5.3697166	0	0	0	0	0		IKZ1P	1460	9.5	4650	0	0	0	0	0	0
IKZ1C	1480	91.8	-2.5477648	0	0	0	0	0		IKZ1P	1480	13.7	1857.143	0	0	0	0	0	0
IKZ1C	1500	77.2	2.38726139	0	0	0	0	0		IKZ1P	1500	19	955.5556	0	0	0	0	0	0
IKZ1C	1520	64	10.7266426	0	0	0	0	0		IKZ1P	1520	25.7	526.8293	0	0	0	0	0	0
IKZ1C	1540	52.2	24.2857208	0	0	0	0	0		IKZ1P	1540	33.8	312.1951	0	0	0	0	0	0
IKZ1C	1560	41.9	45.4861145	0	0	0	0	0		IKZ1P	1560	43.4	193.2432	0	0	0	0	0	0
IKZ1C	1580	33.1	80.8743134	0	0	0	0	0		IKZ1P	1580	54.5	124.2798	0	0	0	0	0	0
IKZ1C	1600	25.7	137.962967	0	0	0	0	0		IKZ1P	1600	67	82.5613	0	0	0	0	0	0
IKZ1C	1620	19.6	232.203384	0	0	0	0	0		IKZ1P	1620	80.8	56.28627	0	0	0	0	0	0
IKZ1C	1640	14.7	390	0	0	0	0	0		IKZ1P	1640	95.7	39.50437	0	0	0	0	0	0
<b>Mar-22 (202d 3/31/22); CSize 50; IKH2 1547.50</b>																			
IKH2C	1400	155.6	-4.0098724	0	0	0	0	0		IKH2P	1400	9.6	4700	0	0	0	0	0	0
IKH2C	1420	139.1	-2.385962	0	0	0	0	0		IKH2P	1420	12.9	3125	0	0	0	0	0	0
IKH2C	1440	123.5	0.24350882	0	0	0	0	0		IKH2P	1440	17.1	1800	0	0	0	0	0	0
IKH2C	1460	108.8	4.21456099	0	0	0	0	0		IKH2P	1460	22.1	1063.158	0	0	0	0	0	0
IKH2C	1480	95	9.95370102	0	0	0	0	0		IKH2P	1480	28.2	662.1622	0	0	0	0	0	0
IKH2C	1500	82.3	18.2471275	0	0	0	0	0		IKH2P	1500	35.3	426.8657	0	0	0	0	0	0
IKH2C	1520	70.7	30.2025795	0	0	0	0	0		IKH2P	1520	43.4	287.5	0	0	0	0	0	0
IKH2C	1540	60.2	47.1882591	0	0	0	0	0		IKH2P	1540	52.7	197.7401	0	0	0	0	0	0
IKH2C	1560	50.8	71.0437622	0	0	0	0	0		IKH2P	1560	63.1	139.924	0	0	0	0	0	0
IKH2C	1580	42.5	105.313995	0	0	0	0	0		IKH2P	1580	74.6	101.0782	0	0	0	0	0	0
IKH2C	1600	35.2	155.072479	0	0	0	0	0		IKH2P	1600	87.2	74.39999	0	0	0	0	0	0
IKH2C	1620	28.9	228.409073	0	0	0	0	0		IKH2P	1620	100.7	55.40122	0	0	0	0	0	0
IKH2C	1640	23.5	335.185181	0	0	0	0	0		IKH2P	1640	115.1	41.92355	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
SEP CALL	101.96	60.78	67.75
SEP PUT	111.56	60.78	83.55
MEAN	106.76	60.78	75.65

Implied volatility for ATM		Previous day	1D%CHG
OCT CALL	0.27	0.90	-70.00
OCT PUT	0.33	0.73	-54.79
MEAN	0.30	0.82	-63.19

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	13.64	15.18	17.22	18.52	18.81
1 week ago	19.39	20.40	20.07	19.66	30.06
1 month ago	22.59	20.99	22.08	29.35	29.83
3 months ago	25.93	43.42	43.82	32.43	27.05
6 months ago	6.41	11.17	10.44	9.60	8.57

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