

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 21	1,567.0	3.5	1,565.5	1,574.5	1,562.0	4,331.0	38,521
OCT 21	1,564.0	2.0	1,563.5	1,570.5	1,561.0	115.0	209
MAR 22	1,550.5	3.0	1,554.0	1,556.5	1,548.0	7.0	123
DEC 21	1,559.0	0.5	1,558.5	1,566.0	1,557.0	53.0	265

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
Sep-21 (17d 9/30/21); CSize 50; IKU1 1567.00																			
IKU1C	1420	146.9	2.44	-	-	-	-	-		IKU1P	1420	0.1	0.00	-	-	-	-	-	
IKU1C	1430	136.9	2.62	-	-	-	-	-		IKU1P	1430	0.1	0.00	-	-	-	-	-	
IKU1C	1440	126.9	2.84	-	-	-	-	-		IKU1P	1440	0.1	0.00	-	-	-	-	-	
IKU1C	1450	116.9	3.00	-	-	-	-	-		IKU1P	1450	0.1	0.00	-	-	-	-	-	
IKU1C	1460	106.9	3.19	-	-	-	-	-		IKU1P	1460	0.1	-50.00	-	-	-	-	-	
IKU1C	1470	96.9	3.42	-	-	-	-	-		IKU1P	1470	0.1	-66.67	-	-	-	-	10	
IKU1C	1480	86.9	3.45	-	-	-	-	-		IKU1P	1480	0.1	-83.33	-	-	-	-	10	
IKU1C	1490	76.9	3.36	-	-	-	-	-		IKU1P	1490	0.1	-90.00	-	-	-	-	10	
IKU1C	1500	67	2.92	-	-	-	-	22		IKU1P	1500	0.1	-94.12	-	-	-	-	10	
IKU1C	1510	57	1.42	-	-	-	-	25		IKU1P	1510	0.1	-96.30	-	-	-	-	20	
IKU1C	1520	47.2	-1.05	-	-	-	-	-		IKU1P	1520	0.2	-95.24	-	-	-	-	-	
IKU1C	1530	37.6	-5.29	-	-	-	-	-		IKU1P	1530	0.6	-90.48	-	-	-	-	20	
IKU1C	1540	28.5	-6.56	-	-	-	-	-		IKU1P	1540	1.6	-82.22	-	-	-	-	-	
IKU1C	1550	22.5	-3.85	22.50	22.50	7	45	7.00		IKU1P	1550	3.4	-72.80	-	-	-	-	-	
IKU1C	1560	13.5	-15.09	16.50	13.50	20	92	20.00		IKU1P	1560	6.5	-57.79	-	-	-	-	5	
IKU1C	1570	8.2	-41.01	-	-	-	64	-		IKU1P	1570	11.2	-40.74	-	-	-	-	24	
IKU1C	1580	6.1	-46.96	-	-	-	26	-		IKU1P	1580	17.5	-29.72	-	-	-	-	7	
IKU1C	1590	4.1	-51.19	-	-	-	21	-		IKU1P	1590	25.2	-23.40	-	-	-	-	85	
IKU1C	1600	1	-83.05	-	-	-	-	-		IKU1P	1600	34	-19.81	-	-	-	-	40	
IKU1C	1610	0.4	-90.00	-	-	-	-	-		IKU1P	1610	43.4	-14.06	-	-	-	-	20	
IKU1C	1620	0.1	-96.30	-	-	-	-	-		IKU1P	1620	53.1	-10.15	-	-	-	-	-	
IKU1C	1630	0.1	-94.12	-	-	-	-	-		IKU1P	1630	63	-7.62	-	-	-	-	-	
IKU1C	1640	0.1	-90.91	-	-	-	-	-		IKU1P	1640	72.9	-5.94	-	-	-	-	-	
IKU1C	1650	0.1	-85.71	-	-	-	-	-		IKU1P	1650	82.9	-4.82	-	-	-	-	-	
IKU1C	1660	0.1	-75.00	-	-	-	-	-		IKU1P	1660	92.9	-4.03	-	-	-	-	-	
Oct-21 (46d 10/29/21); CSize 50; IKV1 1564.00																			
IKV1C	1500	64.5	-6.6570163	0	0	0	0	0		IKV1P	1500	0.6	-91.78082	0	0	0	0	0	
IKV1C	1510	55.1	-10.114193	0	0	0	0	0		IKV1P	1510	1.2	-87.23405	0	0	0	0	0	
IKV1C	1520	46.1	-14.471251	0	0	0	0	0		IKV1P	1520	2.2	-81.66666	0	0	0	0	0	
IKV1C	1530	37.6	-20.000004	0	0	0	0	0		IKV1P	1530	3.7	-75.49669	0	0	0	0	0	
IKV1C	1540	29.8	-26.600986	0	0	0	0	0		IKV1P	1540	5.9	-68.4492	0	0	0	0	0	
IKV1C	1550	23	-33.908047	0	0	0	0	0		IKV1P	1550	9	-60.52631	0	0	0	0	0	
IKV1C	1560	17.1	-42.033897	0	0	0	0	0		IKV1P	1560	13.1	-52.36363	0	0	0	0	0	
IKV1C	1570	12.2	-50.80645	0	0	0	0	0		IKV1P	1570	18.2	-44.5122	0	0	0	0	0	
IKV1C	1580	8.4	-59.223305	0	0	0	0	0		IKV1P	1580	24.4	-36.78756	0	0	0	0	0	
IKV1C	1590	5.6	-67.058823	0	0	0	0	0		IKV1P	1590	31.5	-29.8441	0	0	0	0	0	
IKV1C	1600	3.5	-74.63768	0	0	0	0	0		IKV1P	1600	39.4	-23.7911	0	0	0	0	0	
IKV1C	1610	2.1	-81.081078	0	0	0	0	0		IKV1P	1610	48	-18.64407	0	0	0	0	0	
IKV1C	1620	1.2	-86.36364	0	0	0	0	0		IKV1P	1620	57.1	-14.3928	0	0	0	0	0	
IKV1C	1630	0.7	-90	0	0	0	0	0		IKV1P	1630	66.5	-11.09626	0	0	0	0	0	
IKV1C	1640	0.4	-92.59259	0	0	0	0	0		IKV1P	1640	76.2	-8.413464	0	0	0	0	0	
IKV1C	1650	0.2	-95.238098	0	0	0	0	0		IKV1P	1650	86	-6.521738	0	0	0	0	0	
Dec-21 (109d 12/31/21); CSize 50; IKZ1 1559.00																			
IKZ1C	1420	138.3	-2.5369942	0	0	0	0	0		IKZ1P	1420	0.1	-97.61904	0	0	0	0	0	
IKZ1C	1440	118.6	-4.5856833	0	0	0	0	0		IKZ1P	1440	0.3	-95.3125	0	0	0	0	0	
IKZ1C	1460	99.3	-7.6279044	0	0	0	0	0		IKZ1P	1460	0.8	-91.57895	0	0	0	0	0	
IKZ1C	1480	80.5	-12.309372	0	0	0	0	0		IKZ1P	1480	1.9	-86.13139	0	0	0	0	0	
IKZ1C	1500	62.8	-18.652851	0	0	0	0	0		IKZ1P	1500	4.1	-78.42106	0	0	0	0	0	
IKZ1C	1520	46.8	-26.875002	0	0	0	0	0		IKZ1P	1520	8	-68.8716	0	0	0	0	0	
IKZ1C	1540	33.1	-36.590038	0	0	0	0	0		IKZ1P	1540	14.2	-57.98817	0	0	0	0	0	
IKZ1C	1560	22.1	-47.255371	0	0	0	0	0		IKZ1P	1560	23.1	-46.7742	0	0	0	0	0	
IKZ1C	1580	13.8	-58.308155	0	0	0	0	0		IKZ1P	1580	34.7	-36.33028	0	0	0	0	0	
IKZ1C	1600	8	-68.871597	0	0	0	0	0		IKZ1P	1600	48.8	-27.16418	0	0	0	0	0	
IKZ1C	1620	4.3	-78.061226	0	0	0	0	0		IKZ1P	1620	65	-19.55446	0	0	0	0	0	
IKZ1C	1640	2.2	-85.034012	0	0	0	0	0		IKZ1P	1640	82.7	-13.58412	0	0	0	0	0	
Mar-22 (199d 3/31/22); CSize 50; IKH2 1550.50																			
IKH2C	1400	149.5	-3.9203107	0	0	0	0	0		IKH2P	1400	0.5	-94.79167	0	0	0	0	0	
IKH2C	1420	130.3	-6.3263836	0	0	0	0	0		IKH2P	1420	1	-92.24806	0	0	0	0	0	
IKH2C	1440	111.5	-9.7166004	0	0	0	0	0		IKH2P	1440	2.1	-87.7193	0	0	0	0	0	
IKH2C	1460	93.5	-14.0625	0	0	0	0	0		IKH2P	1460	3.9	-82.35294	0	0	0	0	0	
IKH2C	1480	76.5	-19.473684	0	0	0	0	0		IKH2P	1480	6.7	-76.24113	0	0	0	0	0	
IKH2C	1500	61	-25.880926	0	0	0	0	0		IKH2P	1500	11	-68.83852	0	0	0	0	0	
IKH2C	1520	47.2	-33.239037	0	0	0	0	0		IKH2P	1520	17	-60.8295	0	0	0	0	0	
IKH2C	1540	35.4	-41.196014	0	0	0	0	0		IKH2P	1540	25	-52.56167	0	0	0	0	0	
IKH2C	1560	25.6	-49.6063	0	0	0	0	0		IKH2P	1560	35	-44.53248	0	0	0	0	0	
IKH2C	1580	17.9	-57.882355	0	0	0	0	0		IKH2P	1580	47.1	-36.86327	0	0	0	0	0	
IKH2C	1600	12	-65.909088	0	0	0	0	0		IKH2P	1600	61	-30.04587	0	0	0	0	0	
IKH2C	1620	7.8	-73.010376	0	0	0	0	0		IKH2P	1620	76.6	-23.93247	0	0	0	0	0	
IKH2C	1640	4.8	-79.574463	0	0	0	0	0		IKH2P	1640	93.5	-18.76629	0	0	0	0	0	

Implied volatility for ATM		Previous day	1D%CHG
SEP CALL	67.06	101.96	-34.23
SEP PUT	67.01	111.56	-39.93
MEAN	67.04	106.76	-37.21

Implied volatility for ATM		Previous day	1D%CHG
OCT CALL	66.58	125.28	-46.86
OCT PUT	66.55	125.26	-46.87
MEAN	66.57	125.27	-46.86

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	13.32	14.17	16.84	18.52	18.79
1 week ago	19.55	16.47	20.18	19.69	29.89
1 month ago	22.29	21.08	18.64	25.15	29.83
3 months ago	19.49	42.54	44.01	32.57	27.14
6 months ago	7.48	11.48	10.73	9.66	8.66

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