

## Underlying Instrument - FKLI

| Cont   | Sett    | Change | Open    | High    | Low     | Volm  | Open Int |
|--------|---------|--------|---------|---------|---------|-------|----------|
| JUN 23 | 1,389.0 | -3.00  | 1,391.5 | 1400.50 | 1381.00 | 10546 | 38,837   |
| JUL 23 | 1,389.0 | --     | --      | --      | --      | 0     | -        |
| SEP 23 | 1,377.0 | -4.00  | 1,379.5 | 1388.50 | 1371.00 | 87    | 725      |
| DEC 23 | 1,378.5 | -3.50  | 1,382.0 | 1390.00 | 1372.00 | 101   | 130      |

| Calls                                          |        |      |     |      |     |      |      |     | Puts   |        |       |     |      |     |      |      |     |
|------------------------------------------------|--------|------|-----|------|-----|------|------|-----|--------|--------|-------|-----|------|-----|------|------|-----|
| Ticker                                         | Strike | Last | 1D% | High | Low | Volm | OInt | OIC | Ticker | Strike | Last  | 1D% | High | Low | Volm | OInt | OIC |
| Jun-23 (29d 6/30/23); CSize 50; IKM3 1381.50   |        |      |     |      |     |      |      |     |        |        |       |     |      |     |      |      |     |
| IKM3C                                          | 1320   | 69   | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1320   | 0.2   | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1330   | 59.2 | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1330   | 0.4   | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1340   | 49.7 | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1340   | 0.9   | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1350   | 40.6 | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1350   | 1.7   | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1360   | 32.2 | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1360   | 3.2   | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1370   | 19.9 | 0   | 0    | 0   | 0    | 20   | 20  | IKM3P  | 1370   | 11.4  | 0   | 0    | 0   | 0    | 20   | 20  |
| IKM3C                                          | 1380   | 17.9 | 0   | 0    | 0   | 0    | 4    | 4   | IKM3P  | 1380   | 8.9   | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1390   | 12.5 | 0   | 0    | 0   | 0    | 24   | 4   | IKM3P  | 1390   | 18.4  | 0   | 0    | 0   | 0    | 20   | 20  |
| IKM3C                                          | 1400   | 13.9 | 0   | 0    | 0   | 0    | 46   | 0   | IKM3P  | 1400   | 19.2  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1410   | 5.2  | 0   | 0    | 0   | 0    | 64   | 0   | IKM3P  | 1410   | 26.1  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1420   | 3.1  | 0   | 0    | 0   | 0    | 65   | 0   | IKM3P  | 1420   | 34    | 0   | 0    | 0   | 0    | 20   | 0   |
| IKM3C                                          | 1430   | 1.7  | 0   | 0    | 0   | 0    | 4    | 0   | IKM3P  | 1430   | 42.6  | 0   | 0    | 0   | 0    | 20   | 0   |
| IKM3C                                          | 1440   | 0.9  | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1440   | 51.8  | 0   | 0    | 0   | 0    | 60   | 0   |
| IKM3C                                          | 1450   | 0.4  | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1450   | 61.3  | 0   | 0    | 0   | 0    | 20   | 0   |
| IKM3C                                          | 1460   | 0.2  | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1460   | 71    | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1470   | 0.1  | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1470   | 80.9  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1480   | 0.1  | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1480   | 90.8  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1490   | 0.1  | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1490   | 100.7 | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1500   | 0.1  | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1500   | 110.7 | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1510   | 0.1  | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1510   | 120.7 | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1520   | 0.1  | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1520   | 130.6 | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1530   | 0.1  | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1530   | 140.6 | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1540   | 0.1  | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1540   | 150.6 | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1550   | 0.1  | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1550   | 160.6 | 0   | 0    | 0   | 0    | 0    | 0   |
| IKM3C                                          | 1560   | 0.1  | 0   | 0    | 0   | 0    | 0    | 0   | IKM3P  | 1560   | 170.5 | 0   | 0    | 0   | 0    | 0    | 0   |
| Jul-23 (60d 7/31/23); CSize 50; IKN3 1383.00   |        |      |     |      |     |      |      |     |        |        |       |     |      |     |      |      |     |
| IKN3C                                          | 1330   | 0    | 0   | 0    | 0   | 0    | 0    | 0   | IKN3P  | 1330   | 0     | 0   | 0    | 0   | 0    | 0    | 0   |
| IKN3C                                          | 1340   | 0    | 0   | 0    | 0   | 0    | 0    | 0   | IKN3P  | 1340   | 0     | 0   | 0    | 0   | 0    | 0    | 0   |
| IKN3C                                          | 1350   | 0    | 0   | 0    | 0   | 0    | 0    | 0   | IKN3P  | 1350   | 0     | 0   | 0    | 0   | 0    | 0    | 0   |
| IKN3C                                          | 1360   | 0    | 0   | 0    | 0   | 0    | 0    | 0   | IKN3P  | 1360   | 0     | 0   | 0    | 0   | 0    | 0    | 0   |
| IKN3C                                          | 1370   | 0    | 0   | 0    | 0   | 0    | 0    | 0   | IKN3P  | 1370   | 0     | 0   | 0    | 0   | 0    | 0    | 0   |
| IKN3C                                          | 1380   | 0    | 0   | 0    | 0   | 0    | 0    | 0   | IKN3P  | 1380   | 0     | 0   | 0    | 0   | 0    | 0    | 0   |
| IKN3C                                          | 1390   | 0    | 0   | 0    | 0   | 0    | 0    | 0   | IKN3P  | 1390   | 0     | 0   | 0    | 0   | 0    | 0    | 0   |
| IKN3C                                          | 1400   | 0    | 0   | 0    | 0   | 0    | 0    | 0   | IKN3P  | 1400   | 0     | 0   | 0    | 0   | 0    | 0    | 0   |
| IKN3C                                          | 1410   | 0    | 0   | 0    | 0   | 0    | 0    | 0   | IKN3P  | 1410   | 0     | 0   | 0    | 0   | 0    | 0    | 0   |
| IKN3C                                          | 1420   | 0    | 0   | 0    | 0   | 0    | 0    | 0   | IKN3P  | 1420   | 0     | 0   | 0    | 0   | 0    | 0    | 0   |
| IKN3C                                          | 1430   | 0    | 0   | 0    | 0   | 0    | 0    | 0   | IKN3P  | 1430   | 0     | 0   | 0    | 0   | 0    | 0    | 0   |
| IKN3C                                          | 1440   | 0    | 0   | 0    | 0   | 0    | 0    | 0   | IKN3P  | 1440   | 0     | 0   | 0    | 0   | 0    | 0    | 0   |
| IKN3C                                          | 1450   | 0    | 0   | 0    | 0   | 0    | 0    | 0   | IKN3P  | 1450   | 0     | 0   | 0    | 0   | 0    | 0    | 0   |
| Sep-23 (120d 9/29/23); CSize 50; IKU3 1370.50  |        |      |     |      |     |      |      |     |        |        |       |     |      |     |      |      |     |
| IKU3C                                          | 1320   | 62.7 | 0   | 0    | 0   | 0    | 0    | 0   | IKU3P  | 1320   | 6.3   | 0   | 0    | 0   | 0    | 0    | 0   |
| IKU3C                                          | 1340   | 47.6 | 0   | 0    | 0   | 0    | 0    | 0   | IKU3P  | 1340   | 11    | 0   | 0    | 0   | 0    | 0    | 0   |
| IKU3C                                          | 1360   | 34.7 | 0   | 0    | 0   | 0    | 0    | 0   | IKU3P  | 1360   | 17.9  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKU3C                                          | 1380   | 24.1 | 0   | 0    | 0   | 0    | 0    | 0   | IKU3P  | 1380   | 27.1  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKU3C                                          | 1400   | 16   | 0   | 0    | 0   | 0    | 0    | 0   | IKU3P  | 1400   | 38.7  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKU3C                                          | 1420   | 10.1 | 0   | 0    | 0   | 0    | 0    | 0   | IKU3P  | 1420   | 52.6  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKU3C                                          | 1440   | 6    | 0   | 0    | 0   | 0    | 0    | 0   | IKU3P  | 1440   | 68.3  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKU3C                                          | 1460   | 3.4  | 0   | 0    | 0   | 0    | 0    | 0   | IKU3P  | 1460   | 85.4  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKU3C                                          | 1480   | 1.8  | 0   | 0    | 0   | 0    | 0    | 0   | IKU3P  | 1480   | 103.6 | 0   | 0    | 0   | 0    | 0    | 0   |
| IKU3C                                          | 1500   | 0.9  | 0   | 0    | 0   | 0    | 0    | 0   | IKU3P  | 1500   | 122.5 | 0   | 0    | 0   | 0    | 0    | 0   |
| IKU3C                                          | 1520   | 0.4  | 0   | 0    | 0   | 0    | 0    | 0   | IKU3P  | 1520   | 141.7 | 0   | 0    | 0   | 0    | 0    | 0   |
| IKU3C                                          | 1540   | 0.2  | 0   | 0    | 0   | 0    | 0    | 0   | IKU3P  | 1540   | 161.3 | 0   | 0    | 0   | 0    | 0    | 0   |
| Dec-23 (211d 12/29/23); CSize 50; IKZ3 1371.00 |        |      |     |      |     |      |      |     |        |        |       |     |      |     |      |      |     |
| IKZ3C                                          | 1320   | 69.4 | 0   | 0    | 0   | 0    | 0    | 0   | IKZ3P  | 1320   | 11.9  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKZ3C                                          | 1340   | 55.5 | 0   | 0    | 0   | 0    | 0    | 0   | IKZ3P  | 1340   | 17.7  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKZ3C                                          | 1360   | 43.4 | 0   | 0    | 0   | 0    | 0    | 0   | IKZ3P  | 1360   | 25.2  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKZ3C                                          | 1380   | 33   | 0   | 0    | 0   | 0    | 0    | 0   | IKZ3P  | 1380   | 34.5  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKZ3C                                          | 1400   | 24.4 | 0   | 0    | 0   | 0    | 0    | 0   | IKZ3P  | 1400   | 45.6  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKZ3C                                          | 1420   | 17.6 | 0   | 0    | 0   | 0    | 0    | 0   | IKZ3P  | 1420   | 58.4  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKZ3C                                          | 1440   | 12.3 | 0   | 0    | 0   | 0    | 0    | 0   | IKZ3P  | 1440   | 72.8  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKZ3C                                          | 1460   | 8.4  | 0   | 0    | 0   | 0    | 0    | 0   | IKZ3P  | 1460   | 88.5  | 0   | 0    | 0   | 0    | 0    | 0   |
| IKZ3C                                          | 1480   | 5.6  | 0   | 0    | 0   | 0    | 0    | 0   | IKZ3P  | 1480   | 105.3 | 0   | 0    | 0   | 0    | 0    | 0   |

| Implied volatility for ATM |      | Previous day | 1D%CHG |
|----------------------------|------|--------------|--------|
| JUNE CALL                  | 9.96 | 8.04         | 23.88  |
| JUNE PUT                   | 9.96 | 8.04         | 23.88  |
| MEAN                       | 9.96 | 8.04         | 23.88  |

| Implied volatility for ATM |       | Previous day | 1D%CHG |
|----------------------------|-------|--------------|--------|
| JULY CALL                  | 8.20  | 9.85         | -16.75 |
| JULY PUT                   | 10.98 | 9.85         | 11.47  |
| MEAN                       | 9.59  | 9.85         | -2.64  |

Source: Bloomberg

|              | 10Days | 20Days | 30Days | 60Days | 90Days |
|--------------|--------|--------|--------|--------|--------|
| Current      | 9.95   | 9.38   | 9.44   | 11.12  | 11.35  |
| 1 week ago   | 10.48  | 13.67  | 12.65  | 12.32  | 13.21  |
| 1 month ago  | 10.21  | 11.46  | 11.79  | 12.55  | 13.35  |
| 3 months ago | 13.68  | 14.29  | 13.45  | 17.40  | 16.82  |
| 6 months ago | 15.28  | 17.79  | 15.90  | 15.35  | 16.71  |

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