

Underlying instrument - FCPO

| Cont | Sett | Change | Open | High | Low | Volm | Open Int |
|--------|-------|--------|-------|-------|-------|--------|----------|
| JAN 23 | 3,839 | -43 | 3,890 | 3,931 | 3,813 | 2,428 | 9,079 |
| FEB 23 | 3,855 | -47 | 3,928 | 3,970 | 3,834 | 6,972 | 32,594 |
| MAR 23 | 3,869 | -60 | 3,957 | 3,995 | 3,847 | 25,901 | 53,811 |
| APR 23 | 3,862 | -66 | 3,939 | 3,985 | 3,842 | 5,410 | 28,590 |
| MAY 23 | 3,854 | -51 | 3,923 | 3,967 | 3,832 | 3,527 | 28,242 |
| JUN 23 | 3,831 | -51 | 3,910 | 3,939 | 3,822 | 1,629 | 14,598 |
| JUL 23 | 3,803 | -56 | 3,876 | 3,907 | 3,790 | 1,443 | 16,602 |
| AUG 23 | 3,780 | -48 | 3,864 | 3,883 | 3,773 | 629 | 7,101 |
| SEP 23 | 3,768 | -51 | 3,834 | 3,868 | 3,750 | 842 | 9,634 |
| OCT 23 | 3,758 | -51 | 3,800 | 3,800 | 3,760 | 303 | 1,762 |
| NOV 23 | 3,757 | -45 | 3,802 | 3,802 | 3,753 | 493 | 7,563 |
| DEC 23 | 3,756 | -45 | 3,786 | 3,786 | 3,764 | 81 | 110 |
| JAN 24 | 3,754 | -45 | 3,800 | 3,800 | 3,752 | 216 | 1,304 |
| MAR 24 | 3,709 | -45 | 3,774 | 3,774 | 3,756 | 17 | 452 |
| MAY 24 | 3,659 | -45 | | | | | 73 |
| JUL 24 | 3,659 | -45 | | | | | 1 |
| SEP 24 | 3,659 | -45 | | | | | |
| NOV 24 | 3,659 | -45 | | | | | |
| JAN 25 | 3,659 | -45 | | | | | |
| MAR 25 | 3,659 | -45 | | | | | |
| MAY 25 | 3,659 | -45 | | | | | |
| JUL 25 | 3,659 | -45 | | | | | |
| SEP 25 | 3,659 | -45 | | | | | |
| NOV 25 | 3,659 | -45 | | | | | |

CBOT Soybean oil futures

| Cont | Sett | Change | Open | High | Low | Volm | Open Int |
|--------|-------|--------|-------|-------|-------|--------|----------|
| JAN 23 | 66.05 | 1.64 | 64.46 | 66.34 | 63.80 | 30,183 | 54,496 |
| MAR 23 | 64.81 | 1.40 | 63.45 | 65.22 | 62.75 | 53,018 | 148,507 |
| MAY 23 | 63.90 | 1.19 | 62.75 | 64.39 | 62.04 | 18,109 | 76,357 |
| JUL 23 | 63.21 | 1.09 | 62.15 | 63.64 | 61.46 | 14,241 | 59,626 |
| AUG 23 | 62.61 | 0.98 | 61.63 | 62.99 | 61.01 | 4,033 | 11,642 |
| SEP 23 | 62.12 | 0.93 | 61.25 | 62.36 | 60.96 | 2,748 | 12,077 |
| OCT 23 | 61.62 | 0.88 | 60.74 | 61.86 | 60.20 | 1,509 | 7,940 |
| DEC 23 | 61.34 | 0.84 | 60.50 | 61.57 | 59.88 | 4,269 | 27,379 |
| JAN 24 | 61.07 | 0.77 | 60.50 | 61.05 | 60.46 | 117 | 1,600 |
| MAR 24 | 60.73 | 0.74 | - | - | - | 11 | 1,065 |
| MAY 24 | 60.50 | 0.69 | 60.25 | 60.25 | 60.25 | 13 | 422 |
| JUL 24 | 60.29 | 0.63 | - | - | - | 3 | 449 |
| AUG 24 | 60.13 | 0.60 | - | - | - | - | 151 |
| SEP 24 | 59.99 | 0.60 | - | - | - | - | 207 |
| OCT 24 | 59.66 | 0.60 | - | - | - | - | 140 |

Source : Bloomberg

| Calls | | | | | | | | | Puts | | | | | | | | |
|---|--------|--------|------|------|-----|------|-------|------|------------|--------|--------|------|------|-----|------|------|------|
| Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICh | Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICh |
| Mar-23 (20d 1/10/23); CSize 25; KOH3 3916.00 | | | | | | | | | | | | | | | | | |
| KOH3C 2700 | 2700 | 1167 | 0.00 | - | - | - | - | - | KOH3P 2700 | 2700 | 0.5 | 0.00 | - | - | - | - | - |
| KOH3C 2750 | 2750 | 1117.5 | 0.00 | - | - | - | - | - | KOH3P 2750 | 2750 | 0.5 | 0.00 | - | - | - | - | - |
| KOH3C 2800 | 2800 | 1067.5 | 0.00 | - | - | - | - | - | KOH3P 2800 | 2800 | 0.5 | 0.00 | - | - | - | - | - |
| KOH3C 2850 | 2850 | 1017.5 | 0.00 | - | - | - | - | - | KOH3P 2850 | 2850 | 0.5 | 0.00 | - | - | - | - | - |
| KOH3C 2900 | 2900 | 968 | 0.00 | - | - | - | - | - | KOH3P 2900 | 2900 | 0.5 | 0.00 | - | - | - | - | - |
| KOH3C 2950 | 2950 | 918 | 0.00 | - | - | - | - | - | KOH3P 2950 | 2950 | 0.5 | 0.00 | - | - | - | - | - |
| KOH3C 3000 | 3000 | 868.5 | 0.00 | - | - | - | - | - | KOH3P 3000 | 3000 | 1 | 0.00 | - | - | - | - | - |
| KOH3C 3050 | 3050 | 819 | 0.00 | - | - | - | - | - | KOH3P 3050 | 3050 | 1.5 | 0.00 | - | - | - | - | - |
| KOH3C 3100 | 3100 | 770 | 0.00 | - | - | - | - | - | KOH3P 3100 | 3100 | 2.5 | 0.00 | - | - | - | - | - |
| KOH3C 3150 | 3150 | 721.5 | 0.00 | - | - | - | - | - | KOH3P 3150 | 3150 | 3.5 | 0.00 | - | - | - | - | - |
| KOH3C 3200 | 3200 | 673 | 0.00 | - | - | - | - | - | KOH3P 3200 | 3200 | 5.5 | 0.00 | - | - | - | - | - |
| KOH3C 3250 | 3250 | 625.5 | 0.00 | - | - | - | - | - | KOH3P 3250 | 3250 | 7.5 | 0.00 | - | - | - | - | - |
| KOH3C 3300 | 3300 | 579 | 0.00 | - | - | - | - | - | KOH3P 3300 | 3300 | 11 | 0.00 | - | - | - | - | - |
| KOH3C 3350 | 3350 | 533 | 0.00 | - | - | - | - | - | KOH3P 3350 | 3350 | 15 | 0.00 | - | - | - | - | - |
| KOH3C 3400 | 3400 | 488.5 | 0.00 | - | - | - | - | - | KOH3P 3400 | 3400 | 20 | 0.00 | - | - | - | - | - |
| KOH3C 3450 | 3450 | 445.5 | 0.00 | - | - | - | - | - | KOH3P 3450 | 3450 | 27 | 0.00 | - | - | - | - | - |
| KOH3C 3500 | 3500 | 403.5 | 0.00 | - | - | - | - | - | KOH3P 3500 | 3500 | 35.5 | 0.00 | - | - | - | - | - |
| KOH3C 3550 | 3550 | 364 | 0.00 | - | - | - | - | - | KOH3P 3550 | 3550 | 45.5 | 0.00 | - | - | - | - | - |
| KOH3C 3600 | 3600 | 326 | 0.00 | - | - | - | - | - | KOH3P 3600 | 3600 | 57.5 | 0.00 | - | - | - | - | - |
| KOH3C 3650 | 3650 | 290.5 | 0.00 | - | - | - | - | - | KOH3P 3650 | 3650 | 72 | 0.00 | - | - | - | - | - |
| KOH3C 3700 | 3700 | 257 | 0.00 | - | - | - | - | - | KOH3P 3700 | 3700 | 88.5 | 0.00 | - | - | - | 100 | - |
| KOH3C 3750 | 3750 | 226 | 0.00 | - | - | - | - | - | KOH3P 3750 | 3750 | 107.5 | 0.00 | - | - | - | - | - |
| KOH3C 3800 | 3800 | 197.5 | 0.00 | - | - | - | - | - | KOH3P 3800 | 3800 | 128.5 | 0.00 | - | - | - | - | - |
| KOH3C 3850 | 3850 | 171.5 | 0.00 | - | - | - | - | - | KOH3P 3850 | 3850 | 152.5 | 0.00 | - | - | - | - | - |
| KOH3C 3900 | 3900 | 148 | 0.00 | - | - | - | - | - | KOH3P 3900 | 3900 | 179 | 0.00 | - | - | - | 600 | - |
| KOH3C 3950 | 3950 | 126.5 | 0.00 | - | - | - | - | - | KOH3P 3950 | 3950 | 207.5 | 0.00 | - | - | - | - | - |
| KOH3C 4000 | 4000 | 108 | 0.00 | - | - | - | - | - | KOH3P 4000 | 4000 | 238.5 | 0.00 | - | - | - | - | - |
| KOH3C 4050 | 4050 | 91 | 0.00 | - | - | - | 150.0 | - | KOH3P 4050 | 4050 | 272 | 0.00 | - | - | - | - | - |
| KOH3C 4100 | 4100 | 76.5 | 0.00 | - | - | - | - | - | KOH3P 4100 | 4100 | 307 | 0.00 | - | - | - | - | - |
| KOH3C 4150 | 4150 | 64 | 0.00 | - | - | - | - | - | KOH3P 4150 | 4150 | 344.5 | 0.00 | - | - | - | - | - |
| KOH3C 4200 | 4200 | 53 | 0.00 | - | - | - | - | - | KOH3P 4200 | 4200 | 383.5 | 0.00 | - | - | - | - | - |
| KOH3C 4250 | 4250 | 43.5 | 0.00 | - | - | - | - | - | KOH3P 4250 | 4250 | 424 | 0.00 | - | - | - | - | - |
| KOH3C 4300 | 4300 | 35.5 | 0.00 | - | - | - | - | - | KOH3P 4300 | 4300 | 466 | 0.00 | - | - | - | - | - |
| KOH3C 4350 | 4350 | 29 | 0.00 | - | - | - | - | - | KOH3P 4350 | 4350 | 509 | 0.00 | - | - | - | - | - |
| KOH3C 4400 | 4400 | 23.5 | 0.00 | - | - | - | - | - | KOH3P 4400 | 4400 | 553.5 | 0.00 | - | - | - | - | - |
| KOH3C 4450 | 4450 | 18.5 | 0.00 | - | - | - | - | - | KOH3P 4450 | 4450 | 599 | 0.00 | - | - | - | - | - |
| KOH3C 4500 | 4500 | 15 | 0.00 | - | - | - | - | - | KOH3P 4500 | 4500 | 645 | 0.00 | - | - | - | - | - |
| KOH3C 4550 | 4550 | 12 | 0.00 | - | - | - | - | - | KOH3P 4550 | 4550 | 691.5 | 0.00 | - | - | - | - | - |
| KOH3C 4600 | 4600 | 9.5 | 0.00 | - | - | - | 150.0 | - | KOH3P 4600 | 4600 | 739 | 0.00 | - | - | - | - | - |
| KOH3C 4650 | 4650 | 7.5 | 0.00 | - | - | - | - | - | KOH3P 4650 | 4650 | 787 | 0.00 | - | - | - | - | - |
| KOH3C 4700 | 4700 | 5.5 | 0.00 | - | - | - | - | - | KOH3P 4700 | 4700 | 835.5 | 0.00 | - | - | - | - | - |
| KOH3C 4750 | 4750 | 4.5 | 0.00 | - | - | - | - | - | KOH3P 4750 | 4750 | 884 | 0.00 | - | - | - | - | - |
| KOH3C 4800 | 4800 | 3.5 | 0.00 | - | - | - | - | - | KOH3P 4800 | 4800 | 933 | 0.00 | - | - | - | - | - |
| KOH3C 4850 | 4850 | 2.5 | 0.00 | - | - | - | - | - | KOH3P 4850 | 4850 | 982 | 0.00 | - | - | - | - | - |
| KOH3C 4900 | 4900 | 2 | 0.00 | - | - | - | - | - | KOH3P 4900 | 4900 | 1031.5 | 0.00 | - | - | - | - | - |
| KOH3C 4950 | 4950 | 1.5 | 0.00 | - | - | - | - | - | KOH3P 4950 | 4950 | 1081 | 0.00 | - | - | - | - | - |
| KOH3C 5000 | 5000 | 1 | 0.00 | - | - | - | - | - | KOH3P 5000 | 5000 | 1130.5 | 0.00 | - | - | - | - | - |
| KOH3C 5050 | 5050 | 1 | 0.00 | - | - | - | - | - | KOH3P 5050 | 5050 | 1180 | 0.00 | - | - | - | - | - |
| KOH3C 5100 | 5100 | 0.5 | 0.00 | - | - | - | - | - | KOH3P 5100 | 5100 | 1229.5 | 0.00 | - | - | - | - | - |
| KOH3C 5150 | 5150 | 0.5 | 0.00 | - | - | - | - | - | KOH3P 5150 | 5150 | 1279.5 | 0.00 | - | - | - | - | - |
| Apr-23 (51d 2/10/23); CSize 25; KOJ3 3906.00 | | | | | | | | | | | | | | | | | |
| KOJ3C 2700 | 2700 | 1160 | 0.00 | 0.0 | 0 | 0 | 0 | 0 | KOJ3P 2700 | 2700 | 2.5 | 0.00 | - | - | 0 | - | - |
| KOJ3C 2750 | 2750 | 1111 | 0.00 | - | - | - | - | - | KOJ3P 2750 | 2750 | 3.5 | 0.00 | - | - | - | - | - |
| KOJ3C 2800 | 2800 | 1062.5 | 0.00 | - | - | - | - | - | KOJ3P 2800 | 2800 | 5 | 0.00 | - | - | - | - | - |
| KOJ3C 2850 | 2850 | 1014.5 | 0.00 | - | - | - | - | - | KOJ3P 2850 | 2850 | 6.5 | 0.00 | - | - | - | - | - |
| KOJ3C 2900 | 2900 | 967 | 0.00 | - | - | - | - | - | KOJ3P 2900 | 2900 | 8.5 | 0.00 | - | - | - | - | - |
| KOJ3C 2950 | 2950 | 919.5 | 0.00 | - | - | - | - | - | KOJ3P 2950 | 2950 | 11 | 0.00 | - | - | - | - | - |
| KOJ3C 3000 | 3000 | 873 | 0.00 | - | - | - | - | - | KOJ3P 3000 | 3000 | 14.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3050 | 3050 | 827 | 0.00 | - | - | - | - | - | KOJ3P 3050 | 3050 | 18.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3100 | 3100 | 782 | 0.00 | - | - | - | - | - | KOJ3P 3100 | 3100 | 23 | 0.00 | - | - | - | - | - |
| KOJ3C 3150 | 3150 | 737.5 | 0.00 | - | - | - | - | - | KOJ3P 3150 | 3150 | 28.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3200 | 3200 | 694.5 | 0.00 | - | - | - | - | - | KOJ3P 3200 | 3200 | 35 | 0.00 | - | - | - | - | - |
| KOJ3C 3250 | 3250 | 652.5 | 0.00 | - | - | - | - | - | KOJ3P 3250 | 3250 | 42.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3300 | 3300 | 611 | 0.00 | - | - | - | - | - | KOJ3P 3300 | 3300 | 51.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3350 | 3350 | 571.5 | 0.00 | - | - | - | - | - | KOJ3P 3350 | 3350 | 61.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3400 | 3400 | 533 | 0.00 | - | - | - | - | - | KOJ3P 3400 | | | | | | | | |

| | | | | | | | | | | | | | | | | | | |
|------------|------|-------|------|---|---|---|---|---|------------|------|--------|------|---|---|---|---|---|---|
| KOJ3C 4100 | 4100 | 156 | 0.00 | - | - | - | - | - | KOJ3P 4100 | 4100 | 393 | 0.00 | - | - | - | - | - | - |
| KOJ3C 4150 | 4150 | 140.5 | 0.00 | - | - | - | - | - | KOJ3P 4150 | 4150 | 427.5 | 0.00 | - | - | - | - | - | - |
| KOJ3C 4200 | 4200 | 126 | 0.00 | - | - | - | - | - | KOJ3P 4200 | 4200 | 463 | 0.00 | - | - | - | - | - | - |
| KOJ3C 4250 | 4250 | 113 | 0.00 | - | - | - | - | - | KOJ3P 4250 | 4250 | 499.5 | 0.00 | - | - | - | - | - | - |
| KOJ3C 4300 | 4300 | 101 | 0.00 | - | - | - | - | - | KOJ3P 4300 | 4300 | 537.5 | 0.00 | - | - | - | - | - | - |
| KOJ3C 4350 | 4350 | 90 | 0.00 | - | - | - | - | - | KOJ3P 4350 | 4350 | 576 | 0.00 | - | - | - | - | - | - |
| KOJ3C 4400 | 4400 | 80 | 0.00 | - | - | - | - | - | KOJ3P 4400 | 4400 | 616 | 0.00 | - | - | - | - | - | - |
| KOJ3C 4450 | 4450 | 71.5 | 0.00 | - | - | - | - | - | KOJ3P 4450 | 4450 | 657 | 0.00 | - | - | - | - | - | - |
| KOJ3C 4500 | 4500 | 63 | 0.00 | - | - | - | - | - | KOJ3P 4500 | 4500 | 698.5 | 0.00 | - | - | - | - | - | - |
| KOJ3C 4550 | 4550 | 56 | 0.00 | - | - | - | - | - | KOJ3P 4550 | 4550 | 741 | 0.00 | - | - | - | - | - | - |
| KOJ3C 4600 | 4600 | 49.5 | 0.00 | - | - | - | - | - | KOJ3P 4600 | 4600 | 784.5 | 0.00 | - | - | - | - | - | - |
| KOJ3C 4650 | 4650 | 43.5 | 0.00 | - | - | - | - | - | KOJ3P 4650 | 4650 | 828.5 | 0.00 | - | - | - | - | - | - |
| KOJ3C 4700 | 4700 | 38.5 | 0.00 | - | - | - | - | - | KOJ3P 4700 | 4700 | 873 | 0.00 | - | - | - | - | - | - |
| KOJ3C 4750 | 4750 | 33.5 | 0.00 | - | - | - | - | - | KOJ3P 4750 | 4750 | 918 | 0.00 | - | - | - | - | - | - |
| KOJ3C 4800 | 4800 | 29.5 | 0.00 | - | - | - | - | - | KOJ3P 4800 | 4800 | 964 | 0.00 | - | - | - | - | - | - |
| KOJ3C 4850 | 4850 | 26 | 0.00 | - | - | - | - | - | KOJ3P 4850 | 4850 | 1010 | 0.00 | - | - | - | - | - | - |
| KOJ3C 4900 | 4900 | 22.5 | 0.00 | - | - | - | - | - | KOJ3P 4900 | 4900 | 1056.5 | 0.00 | - | - | - | - | - | - |
| KOJ3C 4950 | 4950 | 19.5 | 0.00 | - | - | - | - | - | KOJ3P 4950 | 4950 | 1103.5 | 0.00 | - | - | - | - | - | - |
| KOJ3C 5000 | 5000 | 17 | 0.00 | - | - | - | - | - | KOJ3P 5000 | 5000 | 1150.5 | 0.00 | - | - | - | - | - | - |
| KOJ3C 5050 | 5050 | 15 | 0.00 | - | - | - | - | - | KOJ3P 5050 | 5050 | 1198 | 0.00 | - | - | - | - | - | - |
| KOJ3C 5100 | 5100 | 13 | 0.00 | - | - | - | - | - | KOJ3P 5100 | 5100 | 1246 | 0.00 | - | - | - | - | - | - |
| KOJ3C 5150 | 5150 | 11 | 0.00 | - | - | - | - | - | KOJ3P 5150 | 5150 | 1294 | 0.00 | - | - | - | - | - | - |

May-23 (79d 3/10/23); CSize 25; KOK3 3892.00

| | | | | | | | | | | | | | | | | | | |
|------------|------|--------|------|---|---|---|---------|---------|------------|------|-------|------|---|---|---|---|---|-------|
| KOK3C 2700 | 2700 | 1155.5 | 0.00 | - | - | - | - | - | KOK3P 2700 | 2700 | 9 | 0.00 | - | - | - | - | - | - |
| KOK3C 2750 | 2750 | 1108 | 0.00 | - | - | - | - | - | KOK3P 2750 | 2750 | 11 | 0.00 | - | - | - | - | - | - |
| KOK3C 2800 | 2800 | 1061.5 | 0.00 | - | - | - | - | - | KOK3P 2800 | 2800 | 14 | 0.00 | - | - | - | - | - | - |
| KOK3C 2850 | 2850 | 1015 | 0.00 | - | - | - | - | - | KOK3P 2850 | 2850 | 17.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 2900 | 2900 | 969.5 | 0.00 | - | - | - | - | - | KOK3P 2900 | 2900 | 21.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 2950 | 2950 | 924.5 | 0.00 | - | - | - | - | - | KOK3P 2950 | 2950 | 26.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 3000 | 3000 | 880.5 | 0.00 | - | - | - | - | - | KOK3P 3000 | 3000 | 32 | 0.00 | - | - | - | - | - | - |
| KOK3C 3050 | 3050 | 837 | 0.00 | - | - | - | - | - | KOK3P 3050 | 3050 | 38 | 0.00 | - | - | - | - | - | - |
| KOK3C 3100 | 3100 | 795 | 0.00 | - | - | - | - | - | KOK3P 3100 | 3100 | 45.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 3150 | 3150 | 753.5 | 0.00 | - | - | - | - | - | KOK3P 3150 | 3150 | 54 | 0.00 | - | - | - | - | - | - |
| KOK3C 3200 | 3200 | 713 | 0.00 | - | - | - | - | - | KOK3P 3200 | 3200 | 63 | 0.00 | - | - | - | - | - | - |
| KOK3C 3250 | 3250 | 674 | 0.00 | - | - | - | - | - | KOK3P 3250 | 3250 | 73.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 3300 | 3300 | 635.5 | 0.00 | - | - | - | - | - | KOK3P 3300 | 3300 | 85 | 0.00 | - | - | - | - | - | - |
| KOK3C 3350 | 3350 | 598.5 | 0.00 | - | - | - | - | - | KOK3P 3350 | 3350 | 98 | 0.00 | - | - | - | - | - | - |
| KOK3C 3400 | 3400 | 563 | 0.00 | - | - | - | - | - | KOK3P 3400 | 3400 | 112 | 0.00 | - | - | - | - | - | - |
| KOK3C 3450 | 3450 | 528.5 | 0.00 | - | - | - | - | - | KOK3P 3450 | 3450 | 127 | 0.00 | - | - | - | - | - | - |
| KOK3C 3500 | 3500 | 495.5 | 0.00 | - | - | - | - | - | KOK3P 3500 | 3500 | 144 | 0.00 | - | - | - | - | - | - |
| KOK3C 3550 | 3550 | 464 | 0.00 | - | - | - | - | - | KOK3P 3550 | 3550 | 162 | 0.00 | - | - | - | - | - | 200 |
| KOK3C 3600 | 3600 | 433.5 | 0.00 | - | - | - | - | - | KOK3P 3600 | 3600 | 181 | 0.00 | - | - | - | - | - | - |
| KOK3C 3650 | 3650 | 404.5 | 0.00 | - | - | - | - | - | KOK3P 3650 | 3650 | 201.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 3700 | 3700 | 377 | 0.00 | - | - | - | - | - | KOK3P 3700 | 3700 | 223.5 | 0.00 | - | - | - | - | - | 1,250 |
| KOK3C 3750 | 3750 | 350.5 | 0.00 | - | - | - | - | - | KOK3P 3750 | 3750 | 247 | 0.00 | - | - | - | - | - | - |
| KOK3C 3800 | 3800 | 325.5 | 0.00 | - | - | - | - | - | KOK3P 3800 | 3800 | 272 | 0.00 | - | - | - | - | - | - |
| KOK3C 3850 | 3850 | 302 | 0.00 | - | - | - | - | - | KOK3P 3850 | 3850 | 298 | 0.00 | - | - | - | - | - | - |
| KOK3C 3900 | 3900 | 279.5 | 0.00 | - | - | - | - | - | KOK3P 3900 | 3900 | 325 | 0.00 | - | - | - | - | - | 1,400 |
| KOK3C 3950 | 3950 | 258.5 | 0.00 | - | - | - | - | - | KOK3P 3950 | 3950 | 353.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 4000 | 4000 | 238.5 | 0.00 | - | - | - | - | - | KOK3P 4000 | 4000 | 383.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 4050 | 4050 | 220 | 0.00 | - | - | - | - | - | KOK3P 4050 | 4050 | 414.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 4100 | 4100 | 202.5 | 0.00 | - | - | - | 1,250.0 | - | KOK3P 4100 | 4100 | 447 | 0.00 | - | - | - | - | - | - |
| KOK3C 4150 | 4150 | 186 | 0.00 | - | - | - | - | - | KOK3P 4150 | 4150 | 480.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 4200 | 4200 | 171 | 0.00 | - | - | - | - | - | KOK3P 4200 | 4200 | 514.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 4250 | 4250 | 156.5 | 0.00 | - | - | - | - | - | KOK3P 4250 | 4250 | 550 | 0.00 | - | - | - | - | - | - |
| KOK3C 4300 | 4300 | 143.5 | 0.00 | - | - | - | - | 1,400.0 | KOK3P 4300 | 4300 | 586.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 4350 | 4350 | 131 | 0.00 | - | - | - | - | - | KOK3P 4350 | 4350 | 624 | 0.00 | - | - | - | - | - | - |
| KOK3C 4400 | 4400 | 120 | 0.00 | - | - | - | - | - | KOK3P 4400 | 4400 | 662.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 4450 | 4450 | 109.5 | 0.00 | - | - | - | - | - | KOK3P 4450 | 4450 | 701.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 4500 | 4500 | 99.5 | 0.00 | - | - | - | - | 100.0 | KOK3P 4500 | 4500 | 741.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 4550 | 4550 | 90.5 | 0.00 | - | - | - | - | - | KOK3P 4550 | 4550 | 782.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 4600 | 4600 | 82.5 | 0.00 | - | - | - | - | - | KOK3P 4600 | 4600 | 823.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 4650 | 4650 | 75 | 0.00 | - | - | - | - | - | KOK3P 4650 | 4650 | 866 | 0.00 | - | - | - | - | - | - |
| KOK3C 4700 | 4700 | 68 | 0.00 | - | - | - | - | - | KOK3P 4700 | 4700 | 908.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 4750 | 4750 | 61.5 | 0.00 | - | - | - | - | - | KOK3P 4750 | 4750 | 952 | 0.00 | - | - | - | - | - | - |
| KOK3C 4800 | 4800 | 55.5 | 0.00 | - | - | - | - | 1,450.0 | KOK3P 4800 | 4800 | 995.5 | 0.00 | - | - | - | - | - | - |
| KOK3C 4850 | 4850 | 50.5 | 0.00 | - | - | - | - | - | KOK3P 4850 | 4850 | 1040 | 0.00 | - | - | - | - | - | - |
| KOK3C 4900 | 4900 | 45.5 | 0.00 | - | - | - | - | - | KOK3P 4900 | 4900 | 1085 | 0.00 | - | - | - | - | - | - |
| KOK3C 4950 | 4950 | 41 | 0.00 | - | - | - | - | - | KOK3P 4950 | 4950 | 1130 | 0.00 | - | - | - | - | - | - |
| KOK3C 5000 | 5000 | 37 | 0.00 | - | - | - | - | - | KOK3P 5000 | 5000 | 1176 | 0.00 | - | - | - | - | - | - |
| KOK3C 5050 | 5050 | 33.5 | 0.00 | - | - | - | - | - | KOK3P 5050 | 5050 | 1222 | 0.00 | - | - | - | - | - | - |
| KOK3C 5100 | 5100 | 30 | 0.00 | - | - | - | - | 1,400.0 | KOK3P 5100 | 5100 | 1268 | 0.00 | - | - | - | - | - | - |
| KOK3C 5150 | 5150 | 27 | 0.00 | - | - | - | - | - | KOK3P 5150 | 5150 | 1315 | 0.00 | - | - | - | - | - | - |

Jun-23 (110d 4/10/23); CSize 25; KOM3 3871.00

| | | | | | | | | | | | | | | | | | | |
|------------|------|--------|------|---|---|---|---|---|------------|------|-------|------|---|---|---|---|---|---|
| KOM3C 2650 | 2650 | 1186.5 | 0.00 | - | - | - | - | - | KOM3P 2650 | 2650 | 16 | 0.00 | - | - | - | - | - | - |
| KOM3C 2700 | 2700 | 1140.5 | 0.00 | - | - | - | - | - | KOM3P 2700 | 2700 | 19.5 | 0.00 | - | - | - | - | - | - |
| KOM3C 2750 | 2750 | 1095 | 0.00 | - | - | - | - | - | KOM3P 2750 | 2750 | 23.5 | 0.00 | - | - | - | - | - | - |
| KOM3C 2800 | 2800 | 1050 | 0.00 | - | - | - | - | - | KOM3P 2800 | 2800 | 28.5 | 0.00 | - | - | - | - | - | - |
| KOM3C 2850 | 2850 | 1006 | 0.00 | - | - | - | - | - | KOM3P 2850 | 2850 | 34 | 0.00 | - | - | - | - | - | - |
| KOM3C 2900 | 2900 | 963 | 0.00 | - | - | - | - | - | KOM3P 2900 | 2900 | 40 | 0.00 | - | - | - | - | - | - |
| KOM3C 2950 | 2950 | 920.5 | 0.00 | - | - | - | - | - | KOM3P 2950 | 2950 | 47.5 | 0.00 | - | - | - | - | - | - |
| KOM3C 3000 | 3000 | 878.5 | 0.00 | - | - | - | - | - | KOM3P 3000 | 3000 | 55 | 0.00 | - | - | - | - | - | - |
| KOM3C 3050 | 3050 | 838 | 0.00 | - | - | - | - | - | KOM3P 3050 | 3050 | 64 | 0.00 | - | - | - | - | - | - |
| KOM3C 3100 | 3100 | 798.5 | 0.00 | - | - | - | - | - | KOM3P 3100 | 3100 | 74 | 0.00 | - | - | - | - | - | - |
| KOM3C 3150 | 3150 | 759.5 | 0.00 | - | - | - | - | - | KOM3P 3150 | 3150 | 84.5 | 0.00 | - | - | - | - | - | - |
| KOM3C 3200 | 3200 | 722 | 0.00 | - | - | - | - | - | KOM3P 3200 | 3200 | 96.5 | 0.00 | - | - | - | - | - | - |
| KOM3C 3250 | 3250 | 685 | 0.00 | - | - | - | - | - | KOM3P 3250 | 3250 | 109.5 | 0.00 | - | - | - | - | - | - |
| KOM3C 3300 | 3300 | 649.5 | 0.00 | - | - | - | - | - | KOM3P 3300 | 3300 | 123.5 | 0.00 | - | - | - | - | - | - |
| KOM3C 3350 | 3350 | 615 | | | | | | | | | | | | | | | | |

| | | | | | | | | | | | | | | | | | | |
|------------|------|------|------|---|---|---|---|---|------------|------|--------|------|---|---|---|---|---|---|
| KOM3C 4800 | 4800 | 82 | 0.00 | - | - | - | - | - | KOM3P 4800 | 4800 | 1042.5 | 0.00 | - | - | - | - | - | - |
| KOM3C 4850 | 4850 | 75.5 | 0.00 | - | - | - | - | - | KOM3P 4850 | 4850 | 1085.5 | 0.00 | - | - | - | - | - | - |
| KOM3C 4900 | 4900 | 69.5 | 0.00 | - | - | - | - | - | KOM3P 4900 | 4900 | 1129 | 0.00 | - | - | - | - | - | - |
| KOM3C 4950 | 4950 | 64 | 0.00 | - | - | - | - | - | KOM3P 4950 | 4950 | 1173 | 0.00 | - | - | - | - | - | - |
| KOM3C 5000 | 5000 | 59 | 0.00 | - | - | - | - | - | KOM3P 5000 | 5000 | 1217.5 | 0.00 | - | - | - | - | - | - |
| KOM3C 5050 | 5050 | 54 | 0.00 | - | - | - | - | - | KOM3P 5050 | 5050 | 1262 | 0.00 | - | - | - | - | - | - |
| KOM3C 5100 | 5100 | 49.5 | 0.00 | - | - | - | - | - | KOM3P 5100 | 5100 | 1307.5 | 0.00 | - | - | - | - | - | - |

| Implied volatility for ATM | | Previous day | 1D%CHG | |
|----------------------------|------|--------------|--------|-------|
| MAR 23 | CALL | 41.41 | 41.42 | -0.02 |
| | PUT | 41.43 | 41.42 | 0.02 |
| | MEAN | 41.42 | 41.42 | 0.00 |
| APR 23 | CALL | 43.20 | 43.19 | 0.02 |
| | PUT | 43.20 | 43.23 | -0.07 |
| | MEAN | 43.20 | 43.21 | -0.02 |
| MAY 23 | CALL | 42.09 | 42.05 | 0.10 |
| | PUT | 42.08 | 42.05 | 0.07 |
| | MEAN | 42.09 | 42.05 | 0.08 |

| | 10Days | 20Days | 30Days | 60Days | 90Days |
|---------------------|--------|--------|--------|--------|--------|
| Current | 31.01 | 38.12 | 35.16 | 32.18 | 30 |
| 1 week ago | 24.23 | 29.2 | 30.87 | 28.34 | 34 |
| 1 month ago | 23.12 | 26.24 | 26.61 | 35.56 | 37 |
| 3 months ago | 40.08 | 42.53 | 39.26 | 40.19 | 43 |
| 6 months ago | 38.59 | 57.71 | 48.3 | 37.89 | 33 |

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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