

Underlying instrument - FCPO

| Cont | Sett | Change | Open | High | Low | Volm | Open Int |
|--------|-------|--------|-------|-------|-------|--------|----------|
| FEB 23 | 3,820 | 2 | 3,822 | 3,900 | 3,815 | 154 | 608 |
| MAR 23 | 3,977 | 51 | 3,919 | 4,017 | 3,900 | 5,152 | 16,985 |
| APR 23 | 3,997 | 58 | 3,937 | 4,035 | 3,913 | 27,391 | 43,908 |
| MAY 23 | 4,000 | 54 | 3,933 | 4,035 | 3,916 | 12,792 | 34,638 |
| JUN 23 | 3,985 | 57 | 3,921 | 4,019 | 3,904 | 6,551 | 13,463 |
| JUL 23 | 3,961 | 53 | 3,926 | 3,993 | 3,882 | 5,640 | 17,015 |
| AUG 23 | 3,936 | 42 | 3,887 | 3,969 | 3,861 | 3,165 | 7,978 |
| SEP 23 | 3,915 | 42 | 3,884 | 3,948 | 3,839 | 3,059 | 10,127 |
| OCT 23 | 3,896 | 42 | 3,904 | 3,929 | 3,822 | 1,415 | 3,297 |
| NOV 23 | 3,886 | 39 | 3,879 | 3,915 | 3,808 | 2,181 | 7,148 |
| DEC 23 | 3,873 | 29 | 3,872 | 3,903 | 3,812 | 998 | 1,490 |
| JAN 24 | 3,865 | 22 | 3,863 | 3,878 | 3,804 | 834 | 2,629 |
| MAR 24 | 3,865 | 22 | 3,867 | 3,867 | 3,807 | 183 | 1,197 |
| MAY 24 | 3,870 | 22 | | | | | 86 |
| JUL 24 | 3,870 | 22 | | | | | 1 |
| SEP 24 | 3,870 | 22 | | | | | |
| NOV 24 | 3,870 | 22 | | | | | |
| JAN 25 | 3,870 | 22 | | | | | |
| MAR 25 | 3,870 | 22 | | | | | |
| MAY 25 | 3,870 | 22 | | | | | |
| JUL 25 | 3,870 | 22 | | | | | |
| SEP 25 | 3,870 | 22 | | | | | |
| NOV 25 | 3,870 | 22 | | | | | |
| JAN 26 | 3,870 | 22 | | | | | |

CBOT Soybean oil futures

| Cont | Sett | Change | Open | High | Low | Volm | Open Int |
|--------|-------|--------|-------|-------|-------|--------|----------|
| MAR 23 | 60.58 | -0.31 | 61.01 | 61.13 | 60.08 | 64,162 | 102,531 |
| MAY 23 | 60.71 | -0.27 | 61.07 | 61.24 | 60.23 | 51,347 | 138,165 |
| JUL 23 | 60.63 | -0.20 | 60.94 | 61.08 | 60.10 | 21,956 | 96,729 |
| AUG 23 | 60.30 | -0.18 | 60.61 | 60.71 | 59.80 | 5,361 | 25,260 |
| SEP 23 | 59.86 | -0.20 | 60.20 | 60.22 | 59.39 | 2,601 | 18,031 |
| OCT 23 | 59.37 | -0.23 | 59.58 | 59.67 | 58.89 | 1,885 | 12,378 |
| DEC 23 | 59.14 | -0.26 | 59.44 | 59.55 | 58.68 | 7,145 | 43,490 |
| JAN 24 | 59.00 | -0.26 | 59.35 | 59.35 | 58.62 | 697 | 7,644 |
| MAR 24 | 58.81 | -0.27 | 59.02 | 59.02 | 58.38 | 743 | 2,380 |
| MAY 24 | 58.73 | -0.27 | - | - | - | 7 | 1,508 |
| JUL 24 | 58.69 | -0.26 | - | - | - | 1 | 1,474 |
| AUG 24 | 58.54 | -0.25 | - | - | - | - | 514 |
| SEP 24 | 58.36 | -0.25 | - | - | - | - | 626 |
| OCT 24 | 58.03 | -0.25 | - | - | - | - | 148 |
| DEC 24 | 57.96 | -0.25 | - | - | - | - | 1,762 |

Source : Bloomberg

| Calls | | | | | | | | | Puts | | | | | | | | |
|---|--------|--------|------|------|-----|------|-------|-----|------------|--------|-------|------|------|-----|------|------|-----|
| Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OIC | Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OIC |
| Apr-23 (1d 2/10/23); CSize 25; KOJ3 3981.00 | | | | | | | | | | | | | | | | | |
| KOJ3C 2800 | 2800 | 1197 | 0.00 | - | - | - | - | - | KOJ3P 2800 | 2800 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 2850 | 2850 | 1147 | 0.00 | - | - | - | - | - | KOJ3P 2850 | 2850 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 2900 | 2900 | 1097 | 0.00 | - | - | - | - | - | KOJ3P 2900 | 2900 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 2950 | 2950 | 1047 | 0.00 | - | - | - | - | - | KOJ3P 2950 | 2950 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3000 | 3000 | 997 | 0.00 | - | - | - | - | - | KOJ3P 3000 | 3000 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3050 | 3050 | 947 | 0.00 | - | - | - | - | - | KOJ3P 3050 | 3050 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3100 | 3100 | 897 | 0.00 | - | - | - | - | - | KOJ3P 3100 | 3100 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3150 | 3150 | 847 | 0.00 | - | - | - | - | - | KOJ3P 3150 | 3150 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3200 | 3200 | 797 | 0.00 | - | - | - | - | - | KOJ3P 3200 | 3200 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3250 | 3250 | 747 | 0.00 | - | - | - | - | - | KOJ3P 3250 | 3250 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3300 | 3300 | 697 | 0.00 | - | - | - | - | - | KOJ3P 3300 | 3300 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3350 | 3350 | 647 | 0.00 | - | - | - | - | - | KOJ3P 3350 | 3350 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3400 | 3400 | 597 | 0.00 | - | - | - | - | - | KOJ3P 3400 | 3400 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3450 | 3450 | 547 | 0.00 | - | - | - | - | - | KOJ3P 3450 | 3450 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3500 | 3500 | 497 | 0.00 | - | - | - | - | - | KOJ3P 3500 | 3500 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3550 | 3550 | 447 | 0.00 | - | - | - | - | - | KOJ3P 3550 | 3550 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3600 | 3600 | 397 | 0.00 | - | - | - | - | - | KOJ3P 3600 | 3600 | 0.5 | 0.00 | - | - | - | 400 | - |
| KOJ3C 3650 | 3650 | 347 | 0.00 | - | - | - | - | - | KOJ3P 3650 | 3650 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3700 | 3700 | 297 | 0.00 | - | - | - | - | - | KOJ3P 3700 | 3700 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3750 | 3750 | 247.5 | 0.00 | - | - | - | - | - | KOJ3P 3750 | 3750 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3800 | 3800 | 199 | 0.00 | - | - | - | - | - | KOJ3P 3800 | 3800 | 2 | 0.00 | - | - | - | 100 | - |
| KOJ3C 3850 | 3850 | 152 | 0.00 | - | - | - | - | - | KOJ3P 3850 | 3850 | 5.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3900 | 3900 | 109.5 | 0.00 | - | - | - | - | - | KOJ3P 3900 | 3900 | 12.5 | 0.00 | - | - | - | - | - |
| KOJ3C 3950 | 3950 | 73 | 0.00 | - | - | - | - | - | KOJ3P 3950 | 3950 | 26 | 0.00 | - | - | - | - | - |
| KOJ3C 4000 | 4000 | 45 | 0.00 | - | - | - | - | - | KOJ3P 4000 | 4000 | 48 | 0.00 | - | - | - | - | - |
| KOJ3C 4050 | 4050 | 25 | 0.00 | - | - | - | - | - | KOJ3P 4050 | 4050 | 78 | 0.00 | - | - | - | - | - |
| KOJ3C 4100 | 4100 | 12.5 | 0.00 | - | - | - | 250.0 | - | KOJ3P 4100 | 4100 | 115.5 | 0.00 | - | - | - | - | - |
| KOJ3C 4150 | 4150 | 5.5 | 0.00 | - | - | - | - | - | KOJ3P 4150 | 4150 | 158.5 | 0.00 | - | - | - | - | - |
| KOJ3C 4200 | 4200 | 2 | 0.00 | - | - | - | - | - | KOJ3P 4200 | 4200 | 205 | 0.00 | - | - | - | - | - |
| KOJ3C 4250 | 4250 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 4250 | 4250 | 253.5 | 0.00 | - | - | - | - | - |
| KOJ3C 4300 | 4300 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 4300 | 4300 | 303 | 0.00 | - | - | - | - | - |
| KOJ3C 4350 | 4350 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 4350 | 4350 | 353 | 0.00 | - | - | - | - | - |
| KOJ3C 4400 | 4400 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 4400 | 4400 | 403 | 0.00 | - | - | - | - | - |
| KOJ3C 4450 | 4450 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 4450 | 4450 | 453 | 0.00 | - | - | - | - | - |
| KOJ3C 4500 | 4500 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 4500 | 4500 | 503 | 0.00 | - | - | - | - | - |
| KOJ3C 4550 | 4550 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 4550 | 4550 | 553 | 0.00 | - | - | - | - | - |
| KOJ3C 4600 | 4600 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 4600 | 4600 | 603 | 0.00 | - | - | - | - | - |
| KOJ3C 4650 | 4650 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 4650 | 4650 | 653 | 0.00 | - | - | - | - | - |
| KOJ3C 4700 | 4700 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 4700 | 4700 | 703 | 0.00 | - | - | - | - | - |
| KOJ3C 4750 | 4750 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 4750 | 4750 | 753 | 0.00 | - | - | - | - | - |
| KOJ3C 4800 | 4800 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 4800 | 4800 | 803 | 0.00 | - | - | - | - | - |
| KOJ3C 4850 | 4850 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 4850 | 4850 | 853 | 0.00 | - | - | - | - | - |
| KOJ3C 4900 | 4900 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 4900 | 4900 | 903 | 0.00 | - | - | - | - | - |
| KOJ3C 4950 | 4950 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 4950 | 4950 | 953 | 0.00 | - | - | - | - | - |
| KOJ3C 5000 | 5000 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 5000 | 5000 | 1003 | 0.00 | - | - | - | - | - |
| KOJ3C 5050 | 5050 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 5050 | 5050 | 1053 | 0.00 | - | - | - | - | - |
| KOJ3C 5100 | 5100 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 5100 | 5100 | 1103 | 0.00 | - | - | - | - | - |
| KOJ3C 5150 | 5150 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 5150 | 5150 | 1153 | 0.00 | - | - | - | - | - |
| KOJ3C 5200 | 5200 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 5200 | 5200 | 1203 | 0.00 | - | - | - | - | - |
| KOJ3C 5250 | 5250 | 0.5 | 0.00 | - | - | - | - | - | KOJ3P 5250 | 5250 | 1253 | 0.00 | - | - | - | - | - |
| May-23 (29d 3/10/23); CSize 25; KOK3 3983.00 | | | | | | | | | | | | | | | | | |
| KOK3C 2800 | 2800 | 1197.5 | 0.00 | 0.0 | 0 | 0 | 0 | 0 | KOK3P 2800 | 2800 | 0.5 | 0.00 | - | - | 0 | - | - |
| KOK3C 2850 | 2850 | 1147.5 | 0.00 | - | - | - | - | - | KOK3P 2850 | 2850 | 0.5 | 0.00 | - | - | - | - | - |
| KOK3C 2900 | 2900 | 1097.5 | 0.00 | - | - | - | - | - | KOK3P 2900 | 2900 | 0.5 | 0.00 | - | - | - | - | - |
| KOK3C 2950 | 2950 | 1048 | 0.00 | - | - | - | - | - | KOK3P 2950 | 2950 | 0.5 | 0.00 | - | - | - | - | - |
| KOK3C 3000 | 3000 | 998.5 | 0.00 | - | - | - | - | - | KOK3P 3000 | 3000 | 0.5 | 0.00 | - | - | - | - | - |
| KOK3C 3050 | 3050 | 949 | 0.00 | - | - | - | - | - | KOK3P 3050 | 3050 | 1 | 0.00 | - | - | - | - | - |
| KOK3C 3100 | 3100 | 899.5 | 0.00 | - | - | - | - | - | KOK3P 3100 | 3100 | 1.5 | 0.00 | - | - | - | - | - |
| KOK3C 3150 | 3150 | 850.5 | 0.00 | - | - | - | - | - | KOK3P 3150 | 3150 | 2 | 0.00 | - | - | - | - | - |
| KOK3C 3200 | 3200 | 801.5 | 0.00 | - | - | - | - | - | KOK3P 3200 | 3200 | 3.5 | 0.00 | - | - | - | - | - |
| KOK3C 3250 | 3250 | 753 | 0.00 | - | - | - | - | - | KOK3P 3250 | 3250 | 5 | 0.00 | - | - | - | - | - |
| KOK3C 3300 | 3300 | 705.5 | 0.00 | - | - | - | - | - | KOK3P 3300 | 3300 | 7 | 0.00 | - | - | - | - | - |
| KOK3C 3350 | 3350 | 658 | 0.00 | - | - | - | - | - | KOK3P 3350 | 3350 | 9.5 | 0.00 | - | - | - | - | - |
| KOK3C 3400 | 3400 | 612 | 0.00 | - | - | - | - | - | KOK3P 3400 | 3400 | 13 | 0.00 | - | - | - | - | - |
| KOK3C 3450 | 3450 | 566.5 | 0.00 | - | - | - | - | - | KOK3P 3450 | 3450 | 17.5 | 0.00 | - | - | - | - | - |
| KOK3C 3500 | 3500 | 522 | 0.00 | - | - | - | - | - | KOK3P 3500 | 3500 | 23.5 | 0 | | | | | |

| | | | | | | | | | | | | | | | | | |
|------------|------|------|------|---|---|---|---------|---|------------|------|--------|------|---|---|---|---|---|
| KOK3C 4200 | 4200 | 99 | 0.00 | - | - | - | - | - | KOK3P 4200 | 4200 | 298.5 | 0.00 | - | - | - | - | - |
| KOK3C 4250 | 4250 | 84.5 | 0.00 | - | - | - | - | - | KOK3P 4250 | 4250 | 334 | 0.00 | - | - | - | - | - |
| KOK3C 4300 | 4300 | 71.5 | 0.00 | - | - | - | 1,400.0 | - | KOK3P 4300 | 4300 | 371 | 0.00 | - | - | - | - | - |
| KOK3C 4350 | 4350 | 60.5 | 0.00 | - | - | - | - | - | KOK3P 4350 | 4350 | 409.5 | 0.00 | - | - | - | - | - |
| KOK3C 4400 | 4400 | 50.5 | 0.00 | - | - | - | - | - | KOK3P 4400 | 4400 | 449.5 | 0.00 | - | - | - | - | - |
| KOK3C 4450 | 4450 | 42.5 | 0.00 | - | - | - | - | - | KOK3P 4450 | 4450 | 491 | 0.00 | - | - | - | - | - |
| KOK3C 4500 | 4500 | 35 | 0.00 | - | - | - | 100.0 | - | KOK3P 4500 | 4500 | 534 | 0.00 | - | - | - | - | - |
| KOK3C 4550 | 4550 | 29 | 0.00 | - | - | - | - | - | KOK3P 4550 | 4550 | 577.5 | 0.00 | - | - | - | - | - |
| KOK3C 4600 | 4600 | 24 | 0.00 | - | - | - | - | - | KOK3P 4600 | 4600 | 622.5 | 0.00 | - | - | - | - | - |
| KOK3C 4650 | 4650 | 19.5 | 0.00 | - | - | - | - | - | KOK3P 4650 | 4650 | 668 | 0.00 | - | - | - | - | - |
| KOK3C 4700 | 4700 | 16 | 0.00 | - | - | - | - | - | KOK3P 4700 | 4700 | 714 | 0.00 | - | - | - | - | - |
| KOK3C 4750 | 4750 | 13 | 0.00 | - | - | - | - | - | KOK3P 4750 | 4750 | 761 | 0.00 | - | - | - | - | - |
| KOK3C 4800 | 4800 | 10.5 | 0.00 | - | - | - | 1,450.0 | - | KOK3P 4800 | 4800 | 808.5 | 0.00 | - | - | - | - | - |
| KOK3C 4850 | 4850 | 8.5 | 0.00 | - | - | - | - | - | KOK3P 4850 | 4850 | 856.5 | 0.00 | - | - | - | - | - |
| KOK3C 4900 | 4900 | 6.5 | 0.00 | - | - | - | - | - | KOK3P 4900 | 4900 | 904.5 | 0.00 | - | - | - | - | - |
| KOK3C 4950 | 4950 | 5.5 | 0.00 | - | - | - | - | - | KOK3P 4950 | 4950 | 953 | 0.00 | - | - | - | - | - |
| KOK3C 5000 | 5000 | 4 | 0.00 | - | - | - | - | - | KOK3P 5000 | 5000 | 1002 | 0.00 | - | - | - | - | - |
| KOK3C 5050 | 5050 | 3.5 | 0.00 | - | - | - | - | - | KOK3P 5050 | 5050 | 1051 | 0.00 | - | - | - | - | - |
| KOK3C 5100 | 5100 | 2.5 | 0.00 | - | - | - | 1,400.0 | - | KOK3P 5100 | 5100 | 1100 | 0.00 | - | - | - | - | - |
| KOK3C 5150 | 5150 | 2 | 0.00 | - | - | - | - | - | KOK3P 5150 | 5150 | 1149.5 | 0.00 | - | - | - | - | - |
| KOK3C 5200 | 5200 | 1.5 | 0.00 | - | - | - | - | - | KOK3P 5200 | 5200 | 1199 | 0.00 | - | - | - | - | - |
| KOK3C 5250 | 5250 | 1 | 0.00 | - | - | - | - | - | KOK3P 5250 | 5250 | 1248.5 | 0.00 | - | - | - | - | - |

Jun-23 (60d 4/10/23); CSIZE 25; KOM3 3972.00

| | | | | | | | | | | | | | | | | | |
|------------|------|--------|------|---|---|---|---|---|------------|------|--------|------|---|---|---|---|---|
| KOM3C 2750 | 2750 | 1230.5 | 0.00 | - | - | - | - | - | KOM3P 2750 | 2750 | 1.5 | 0.00 | - | - | - | - | - |
| KOM3C 2800 | 2800 | 1181.5 | 0.00 | - | - | - | - | - | KOM3P 2800 | 2800 | 2 | 0.00 | - | - | - | - | - |
| KOM3C 2850 | 2850 | 1132.5 | 0.00 | - | - | - | - | - | KOM3P 2850 | 2850 | 3 | 0.00 | - | - | - | - | - |
| KOM3C 2900 | 2900 | 1084 | 0.00 | - | - | - | - | - | KOM3P 2900 | 2900 | 4 | 0.00 | - | - | - | - | - |
| KOM3C 2950 | 2950 | 1035.5 | 0.00 | - | - | - | - | - | KOM3P 2950 | 2950 | 5.5 | 0.00 | - | - | - | - | - |
| KOM3C 3000 | 3000 | 987.5 | 0.00 | - | - | - | - | - | KOM3P 3000 | 3000 | 7 | 0.00 | - | - | - | - | - |
| KOM3C 3050 | 3050 | 940 | 0.00 | - | - | - | - | - | KOM3P 3050 | 3050 | 9.5 | 0.00 | - | - | - | - | - |
| KOM3C 3100 | 3100 | 893 | 0.00 | - | - | - | - | - | KOM3P 3100 | 3100 | 12 | 0.00 | - | - | - | - | - |
| KOM3C 3150 | 3150 | 846.5 | 0.00 | - | - | - | - | - | KOM3P 3150 | 3150 | 15.5 | 0.00 | - | - | - | - | - |
| KOM3C 3200 | 3200 | 801 | 0.00 | - | - | - | - | - | KOM3P 3200 | 3200 | 19.5 | 0.00 | - | - | - | - | - |
| KOM3C 3250 | 3250 | 756 | 0.00 | - | - | - | - | - | KOM3P 3250 | 3250 | 24.5 | 0.00 | - | - | - | - | - |
| KOM3C 3300 | 3300 | 712 | 0.00 | - | - | - | - | - | KOM3P 3300 | 3300 | 30.5 | 0.00 | - | - | - | - | - |
| KOM3C 3350 | 3350 | 669.5 | 0.00 | - | - | - | - | - | KOM3P 3350 | 3350 | 37.5 | 0.00 | - | - | - | - | - |
| KOM3C 3400 | 3400 | 627.5 | 0.00 | - | - | - | - | - | KOM3P 3400 | 3400 | 45.5 | 0.00 | - | - | - | - | - |
| KOM3C 3450 | 3450 | 587 | 0.00 | - | - | - | - | - | KOM3P 3450 | 3450 | 54.5 | 0.00 | - | - | - | - | - |
| KOM3C 3500 | 3500 | 548 | 0.00 | - | - | - | - | - | KOM3P 3500 | 3500 | 65 | 0.00 | - | - | - | - | - |
| KOM3C 3550 | 3550 | 510 | 0.00 | - | - | - | - | - | KOM3P 3550 | 3550 | 77 | 0.00 | - | - | - | - | - |
| KOM3C 3600 | 3600 | 473.5 | 0.00 | - | - | - | - | - | KOM3P 3600 | 3600 | 90 | 0.00 | - | - | - | - | - |
| KOM3C 3650 | 3650 | 438.5 | 0.00 | - | - | - | - | - | KOM3P 3650 | 3650 | 105 | 0.00 | - | - | - | - | - |
| KOM3C 3700 | 3700 | 405 | 0.00 | - | - | - | - | - | KOM3P 3700 | 3700 | 121.5 | 0.00 | - | - | - | - | - |
| KOM3C 3750 | 3750 | 373 | 0.00 | - | - | - | - | - | KOM3P 3750 | 3750 | 139.5 | 0.00 | - | - | - | - | - |
| KOM3C 3800 | 3800 | 343 | 0.00 | - | - | - | - | - | KOM3P 3800 | 3800 | 159 | 0.00 | - | - | - | - | - |
| KOM3C 3850 | 3850 | 314.5 | 0.00 | - | - | - | - | - | KOM3P 3850 | 3850 | 180 | 0.00 | - | - | - | - | - |
| KOM3C 3900 | 3900 | 287.5 | 0.00 | - | - | - | - | - | KOM3P 3900 | 3900 | 203 | 0.00 | - | - | - | - | - |
| KOM3C 3950 | 3950 | 262.5 | 0.00 | - | - | - | - | - | KOM3P 3950 | 3950 | 227.5 | 0.00 | - | - | - | - | - |
| KOM3C 4000 | 4000 | 238.5 | 0.00 | - | - | - | - | - | KOM3P 4000 | 4000 | 253.5 | 0.00 | - | - | - | - | - |
| KOM3C 4050 | 4050 | 216.5 | 0.00 | - | - | - | - | - | KOM3P 4050 | 4050 | 281 | 0.00 | - | - | - | - | - |
| KOM3C 4100 | 4100 | 196 | 0.00 | - | - | - | - | - | KOM3P 4100 | 4100 | 310.5 | 0.00 | - | - | - | - | - |
| KOM3C 4150 | 4150 | 177 | 0.00 | - | - | - | - | - | KOM3P 4150 | 4150 | 341 | 0.00 | - | - | - | - | - |
| KOM3C 4200 | 4200 | 159.5 | 0.00 | - | - | - | - | - | KOM3P 4200 | 4200 | 373.5 | 0.00 | - | - | - | - | - |
| KOM3C 4250 | 4250 | 143.5 | 0.00 | - | - | - | - | - | KOM3P 4250 | 4250 | 407 | 0.00 | - | - | - | - | - |
| KOM3C 4300 | 4300 | 128.5 | 0.00 | - | - | - | - | - | KOM3P 4300 | 4300 | 442 | 0.00 | - | - | - | - | - |
| KOM3C 4350 | 4350 | 115 | 0.00 | - | - | - | - | - | KOM3P 4350 | 4350 | 478 | 0.00 | - | - | - | - | - |
| KOM3C 4400 | 4400 | 102.5 | 0.00 | - | - | - | - | - | KOM3P 4400 | 4400 | 515.5 | 0.00 | - | - | - | - | - |
| KOM3C 4450 | 4450 | 91 | 0.00 | - | - | - | - | - | KOM3P 4450 | 4450 | 554 | 0.00 | - | - | - | - | - |
| KOM3C 4500 | 4500 | 81 | 0.00 | - | - | - | - | - | KOM3P 4500 | 4500 | 593.5 | 0.00 | - | - | - | - | - |
| KOM3C 4550 | 4550 | 72 | 0.00 | - | - | - | - | - | KOM3P 4550 | 4550 | 634 | 0.00 | - | - | - | - | - |
| KOM3C 4600 | 4600 | 63.5 | 0.00 | - | - | - | - | - | KOM3P 4600 | 4600 | 675.5 | 0.00 | - | - | - | - | - |
| KOM3C 4650 | 4650 | 56 | 0.00 | - | - | - | - | - | KOM3P 4650 | 4650 | 718 | 0.00 | - | - | - | - | - |
| KOM3C 4700 | 4700 | 49.5 | 0.00 | - | - | - | - | - | KOM3P 4700 | 4700 | 761 | 0.00 | - | - | - | - | - |
| KOM3C 4750 | 4750 | 43.5 | 0.00 | - | - | - | - | - | KOM3P 4750 | 4750 | 804.5 | 0.00 | - | - | - | - | - |
| KOM3C 4800 | 4800 | 38 | 0.00 | - | - | - | - | - | KOM3P 4800 | 4800 | 849 | 0.00 | - | - | - | - | - |
| KOM3C 4850 | 4850 | 33.5 | 0.00 | - | - | - | - | - | KOM3P 4850 | 4850 | 894 | 0.00 | - | - | - | - | - |
| KOM3C 4900 | 4900 | 29 | 0.00 | - | - | - | - | - | KOM3P 4900 | 4900 | 939.5 | 0.00 | - | - | - | - | - |
| KOM3C 4950 | 4950 | 25.5 | 0.00 | - | - | - | - | - | KOM3P 4950 | 4950 | 986 | 0.00 | - | - | - | - | - |
| KOM3C 5000 | 5000 | 22 | 0.00 | - | - | - | - | - | KOM3P 5000 | 5000 | 1032 | 0.00 | - | - | - | - | - |
| KOM3C 5050 | 5050 | 19 | 0.00 | - | - | - | - | - | KOM3P 5050 | 5050 | 1079 | 0.00 | - | - | - | - | - |
| KOM3C 5100 | 5100 | 16.5 | 0.00 | - | - | - | - | - | KOM3P 5100 | 5100 | 1126.5 | 0.00 | - | - | - | - | - |
| KOM3C 5150 | 5150 | 14.5 | 0.00 | - | - | - | - | - | KOM3P 5150 | 5150 | 1174 | 0.00 | - | - | - | - | - |
| KOM3C 5200 | 5200 | 12.5 | 0.00 | - | - | - | - | - | KOM3P 5200 | 5200 | 1221.5 | 0.00 | - | - | - | - | - |

Jul-23 (90d 5/10/23); CSIZE 25; KON3 3953.00

| | | | | | | | | | | | | | | | | | |
|------------|------|--------|------|---|---|---|---|---|------------|------|-------|------|---|---|---|---|---|
| KON3C 2750 | 2750 | 1208 | 0.00 | - | - | - | - | - | KON3P 2750 | 2750 | 6 | 0.00 | - | - | - | - | - |
| KON3C 2800 | 2800 | 1160 | 0.00 | - | - | - | - | - | KON3P 2800 | 2800 | 7.5 | 0.00 | - | - | - | - | - |
| KON3C 2850 | 2850 | 1112.5 | 0.00 | - | - | - | - | - | KON3P 2850 | 2850 | 9.5 | 0.00 | - | - | - | - | - |
| KON3C 2900 | 2900 | 1065.5 | 0.00 | - | - | - | - | - | KON3P 2900 | 2900 | 12 | 0.00 | - | - | - | - | - |
| KON3C 2950 | 2950 | 1019 | 0.00 | - | - | - | - | - | KON3P 2950 | 2950 | 15.5 | 0.00 | - | - | - | - | - |
| KON3C 3000 | 3000 | 973 | 0.00 | - | - | - | - | - | KON3P 3000 | 3000 | 19 | 0.00 | - | - | - | - | - |
| KON3C 3050 | 3050 | 928 | 0.00 | - | - | - | - | - | KON3P 3050 | 3050 | 23.5 | 0.00 | - | - | - | - | - |
| KON3C 3100 | 3100 | 883.5 | 0.00 | - | - | - | - | - | KON3P 3100 | 3100 | 28.5 | 0.00 | - | - | - | - | - |
| KON3C 3150 | 3150 | 839.5 | 0.00 | - | - | - | - | - | KON3P 3150 | 3150 | 34.5 | 0.00 | - | - | - | - | - |
| KON3C 3200 | 3200 | 797 | 0.00 | - | - | - | - | - | KON3P 3200 | 3200 | 41 | 0.00 | - | - | - | - | - |
| KON3C 3250 | 3250 | 755 | 0.00 | - | - | - | - | - | KON3P 3250 | 3250 | 49 | 0.00 | - | - | - | - | - |
| KON3C 3300 | 3300 | 714 | 0.00 | - | - | - | - | - | KON3P 3300 | 3300 | 58 | 0.00 | - | - | - | - | - |
| KON3C 3350 | 3350 | 674.5 | 0.00 | - | - | - | - | - | KON3P 3350 | 3350 | 67.5 | 0.00 | - | - | - | - | - |
| KON3C 3400 | 3400 | 635.5 | 0.00 | - | - | - | - | - | KON3P 3400 | 3400 | 78.5 | 0.00 | - | - | - | - | - |
| KON3C 3450 | 3450 | 598 | 0.00 | - | - | - | - | - | KON3P 3450 | 3450 | 91 | 0.00 | - | - | - | - | - |
| KON3C 3500 | 3500 | 562 | 0.00 | - | - | - | - | - | KON3P 3500 | 3500 | 104.5 | 0.00 | - | - | - | - | - |
| KON3C 3550 | 3550 | 527 | 0.00 | - | - | - | - | - | KON3P 3550 | 3550 | 119 | 0.00 | - | - | - | - | - |
| KON3C 3600 | 3600 | 493.5 | 0.00 | - | - | - | - | - | KON3P 3600 | 3600 | 135 | 0.00 | - | - | - | - | - |

| | | | | | | | | | | | | | | | | | | |
|------------|------|------|------|---|---|---|---|---|------------|------|--------|------|---|---|---|---|---|---|
| KON3C 4900 | 4900 | 51.5 | 0.00 | - | - | - | - | - | KON3P 4900 | 4900 | 983.5 | 0.00 | - | - | - | - | - | - |
| KON3C 4950 | 4950 | 46 | 0.00 | - | - | - | - | - | KON3P 4950 | 4950 | 1028 | 0.00 | - | - | - | - | - | - |
| KON3C 5000 | 5000 | 41.5 | 0.00 | - | - | - | - | - | KON3P 5000 | 5000 | 1073 | 0.00 | - | - | - | - | - | - |
| KON3C 5050 | 5050 | 37.5 | 0.00 | - | - | - | - | - | KON3P 5050 | 5050 | 1118.5 | 0.00 | - | - | - | - | - | - |
| KON3C 5100 | 5100 | 33.5 | 0.00 | - | - | - | - | - | KON3P 5100 | 5100 | 1164.5 | 0.00 | - | - | - | - | - | - |
| KON3C 5150 | 5150 | 30 | 0.00 | - | - | - | - | - | KON3P 5150 | 5150 | 1210.5 | 0.00 | - | - | - | - | - | - |
| KON3C 5200 | 5200 | 27 | 0.00 | - | - | - | - | - | KON3P 5200 | 5200 | 1257 | 0.00 | - | - | - | - | - | - |

| Implied volatility for ATM | | Previous day | 1D%CHG |
|----------------------------|------|--------------|--------|
| APR 23 | CALL | 38.03 | 38.68 |
| | PUT | 38.03 | 38.68 |
| | MEAN | 38.03 | 38.68 |
| MAY 23 | CALL | 38.80 | 39.55 |
| | PUT | 38.80 | 39.55 |
| | MEAN | 38.80 | 39.55 |
| JUN 23 | CALL | 38.03 | 38.68 |
| | PUT | 38.03 | 38.68 |
| | MEAN | 38.03 | 38.68 |

| | 10Days | 20Days | 30Days | 60Days | 90Days |
|--------------|--------|--------|--------|--------|--------|
| Current | 31.34 | 35.91 | 34.9 | 31.88 | 30 |
| 1 week ago | 21.81 | 24.56 | 29.93 | 28.38 | 34 |
| 1 month ago | 21.06 | 27.09 | 26.95 | 35.52 | 36 |
| 3 months ago | 43.62 | 44.36 | 40.89 | 40.65 | 43 |
| 6 months ago | 40.44 | 57.92 | 48.94 | 37.69 | 34 |

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

Dealing Desk: (603) 2172 3820 Fax: (603) 2172 2729 Email: futures@kenanga.com.my

Disclaimer: This document has been prepared for general circulation based on information from sources believed to be reliable but we do not make any representations as to its accuracy. Kenanga Futures Sdn Bhd shall not be liable for any negligence, default or lack of care and accepts no liability whatsoever for any direct or consequential loss arising from any use of this document.