

**Underlying instrument - FCPO**

| Cont   | Sett  | Change | Open  | High  | Low   | Volm   | Open Int |
|--------|-------|--------|-------|-------|-------|--------|----------|
| MAR 23 | 4,113 | -71    | 4,145 | 4,156 | 4,111 | 521    | 2,145    |
| APR 23 | 4,129 | -90    | 4,218 | 4,225 | 4,124 | 6,777  | 22,830   |
| MAY 23 | 4,142 | -83    | 4,224 | 4,234 | 4,135 | 25,439 | 49,770   |
| JUN 23 | 4,127 | -81    | 4,203 | 4,215 | 4,120 | 6,162  | 22,602   |
| JUL 23 | 4,099 | -73    | 4,173 | 4,173 | 4,088 | 5,234  | 21,189   |
| AUG 23 | 4,058 | -72    | 4,123 | 4,135 | 4,052 | 3,803  | 12,553   |
| SEP 23 | 4,022 | -68    | 4,085 | 4,099 | 4,018 | 2,906  | 12,460   |
| OCT 23 | 3,996 | -62    | 4,064 | 4,064 | 3,994 | 955    | 4,990    |
| NOV 23 | 3,984 | -65    | 4,055 | 4,055 | 3,984 | 967    | 8,597    |
| DEC 23 | 3,976 | -65    | 4,019 | 4,038 | 3,982 | 424    | 2,535    |
| JAN 24 | 3,975 | -62    | 4,031 | 4,035 | 3,977 | 293    | 3,330    |
| FEB 24 | 3,974 | -62    | 4,019 | 4,019 | 4,019 | 50     | 379      |
| MAR 24 | 3,965 | -62    | 4,028 | 4,028 | 3,967 | 163    | 2,009    |
| MAY 24 | 3,954 | -62    | 4,015 | 4,015 | 4,010 | 10     | 157      |
| JUL 24 | 3,954 | -62    |       |       |       |        | 5        |
| SEP 24 | 3,954 | -62    |       |       |       |        |          |
| NOV 24 | 3,954 | -62    |       |       |       |        |          |
| JAN 25 | 3,954 | -62    |       |       |       |        |          |
| MAR 25 | 3,954 | -62    |       |       |       |        |          |
| MAY 25 | 3,954 | -62    |       |       |       |        |          |
| JUL 25 | 3,954 | -62    |       |       |       |        |          |
| SEP 25 | 3,954 | -62    |       |       |       |        |          |
| NOV 25 | 3,954 | -62    |       |       |       |        |          |
| JAN 26 | 3,954 | -62    |       |       |       |        |          |

**CBOT Soybean oil futures**

| Cont   | Sett  | Change | Open  | High  | Low   | Volm   | Open Int |
|--------|-------|--------|-------|-------|-------|--------|----------|
| MAR 23 | 59.75 | -0.29  | 60.28 | 60.28 | 59.64 | 1,636  | 2,152    |
| MAY 23 | 60.04 | -0.30  | 60.34 | 60.52 | 59.78 | 60,264 | 187,398  |
| JUL 23 | 59.75 | -0.31  | 60.04 | 60.20 | 59.57 | 27,411 | 104,318  |
| AUG 23 | 59.15 | -0.34  | 59.33 | 59.55 | 59.05 | 7,187  | 26,014   |
| SEP 23 | 58.53 | -0.37  | 58.88 | 58.93 | 58.47 | 4,129  | 24,053   |
| OCT 23 | 57.84 | -0.39  | 58.08 | 58.22 | 57.81 | 3,132  | 14,728   |
| DEC 23 | 57.52 | -0.41  | 58.02 | 58.02 | 57.45 | 12,589 | 50,230   |
| JAN 24 | 57.30 | -0.44  | 57.76 | 57.76 | 57.24 | 1,168  | 9,152    |
| MAR 24 | 57.01 | -0.47  | 57.34 | 57.45 | 56.93 | 1,233  | 4,713    |
| MAY 24 | 56.86 | -0.48  | 57.21 | 57.31 | 56.83 | 152    | 1,652    |
| JUL 24 | 56.80 | -0.47  | 56.82 | 56.82 | 56.82 | 115    | 1,437    |
| AUG 24 | 56.62 | -0.46  | -     | -     | -     | -      | 547      |
| SEP 24 | 56.40 | -0.45  | 56.70 | 56.70 | 56.70 | 17     | 615      |
| OCT 24 | 56.06 | -0.45  | -     | -     | -     | 15     | 139      |
| DEC 24 | 55.99 | -0.44  | -     | -     | -     | 109    | 1,770    |

Source : Bloomberg

| Calls   |        |        |      |      |     |      |         |     | Puts       |        |        |      |      |     |      |       |     |
|---|--------|--------|------|------|-----|------|---------|-----|------------|--------|--------|------|------|-----|------|-------|-----|
| Ticker  | Strike | Last   | 1D%  | High | Low | Volm | OInt    | OIC | Ticker     | Strike | Last   | 1D%  | High | Low | Volm | OInt  | OIC |
| <b>May-23 (9d 3/10/23); CSize 25; KOK3 4141.00</b>  |        |        |      |      |     |      |         |     |            |        |        |      |      |     |      |       |     |
| KOK3C 2950  | 2950   | 1191   | 0.00 | -    | -   | -    | -       | -   | KOK3P 2950 | 2950   | 0.5    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 3000  | 3000   | 1141   | 0.00 | -    | -   | -    | -       | -   | KOK3P 3000 | 3000   | 0.5    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 3050  | 3050   | 1091   | 0.00 | -    | -   | -    | -       | -   | KOK3P 3050 | 3050   | 0.5    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 3100  | 3100   | 1041   | 0.00 | -    | -   | -    | -       | -   | KOK3P 3100 | 3100   | 0.5    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 3150  | 3150   | 991.5  | 0.00 | -    | -   | -    | -       | -   | KOK3P 3150 | 3150   | 0.5    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 3200  | 3200   | 941.5  | 0.00 | -    | -   | -    | -       | -   | KOK3P 3200 | 3200   | 0.5    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 3250  | 3250   | 891.5  | 0.00 | -    | -   | -    | -       | -   | KOK3P 3250 | 3250   | 0.5    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 3300  | 3300   | 841.5  | 0.00 | -    | -   | -    | -       | -   | KOK3P 3300 | 3300   | 0.5    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 3350  | 3350   | 791.5  | 0.00 | -    | -   | -    | -       | -   | KOK3P 3350 | 3350   | 0.5    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 3400  | 3400   | 741.5  | 0.00 | -    | -   | -    | -       | -   | KOK3P 3400 | 3400   | 0.5    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 3450  | 3450   | 691.5  | 0.00 | -    | -   | -    | -       | -   | KOK3P 3450 | 3450   | 0.5    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 3500  | 3500   | 641.5  | 0.00 | -    | -   | -    | -       | -   | KOK3P 3500 | 3500   | 0.5    | 0.00 | -    | -   | -    | 200   | -   |
| KOK3C 3550  | 3550   | 592    | 0.00 | -    | -   | -    | -       | -   | KOK3P 3550 | 3550   | 0.5    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 3600  | 3600   | 542.5  | 0.00 | -    | -   | -    | -       | -   | KOK3P 3600 | 3600   | 1      | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 3650  | 3650   | 493    | 0.00 | -    | -   | -    | -       | -   | KOK3P 3650 | 3650   | 1.5    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 3700  | 3700   | 444.5  | 0.00 | -    | -   | -    | -       | -   | KOK3P 3700 | 3700   | 3      | 0.00 | -    | -   | -    | 1,250 | -   |
| KOK3C 3750  | 3750   | 396.5  | 0.00 | -    | -   | -    | -       | -   | KOK3P 3750 | 3750   | 5      | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 3800  | 3800   | 350    | 0.00 | -    | -   | -    | -       | -   | KOK3P 3800 | 3800   | 8      | 0.00 | -    | -   | -    | 200   | -   |
| KOK3C 3850  | 3850   | 305    | 0.00 | -    | -   | -    | -       | -   | KOK3P 3850 | 3850   | 13     | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 3900  | 3900   | 262    | 0.00 | -    | -   | -    | -       | -   | KOK3P 3900 | 3900   | 20     | 0.00 | -    | -   | -    | 1,400 | -   |
| KOK3C 3950  | 3950   | 221.5  | 0.00 | -    | -   | -    | -       | -   | KOK3P 3950 | 3950   | 30     | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4000  | 4000   | 184.5  | 0.00 | -    | -   | -    | -       | -   | KOK3P 4000 | 4000   | 42.5   | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4050  | 4050   | 151    | 0.00 | -    | -   | -    | -       | -   | KOK3P 4050 | 4050   | 59     | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4100  | 4100   | 121    | 0.00 | -    | -   | -    | 1,250.0 | -   | KOK3P 4100 | 4100   | 79     | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4150  | 4150   | 95.5   | 0.00 | -    | -   | -    | -       | -   | KOK3P 4150 | 4150   | 103.5  | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4200  | 4200   | 73.5   | 0.00 | -    | -   | -    | -       | -   | KOK3P 4200 | 4200   | 131.5  | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4250  | 4250   | 55.5   | 0.00 | -    | -   | -    | -       | -   | KOK3P 4250 | 4250   | 163.5  | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4300  | 4300   | 41     | 0.00 | -    | -   | -    | 1,400.0 | -   | KOK3P 4300 | 4300   | 199    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4350  | 4350   | 30     | 0.00 | -    | -   | -    | -       | -   | KOK3P 4350 | 4350   | 237.5  | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4400  | 4400   | 21     | 0.00 | -    | -   | -    | -       | -   | KOK3P 4400 | 4400   | 279    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4450  | 4450   | 14.5   | 0.00 | -    | -   | -    | -       | -   | KOK3P 4450 | 4450   | 322.5  | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4500  | 4500   | 10     | 0.00 | -    | -   | -    | 100.0   | -   | KOK3P 4500 | 4500   | 367.5  | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4550  | 4550   | 6.5    | 0.00 | -    | -   | -    | -       | -   | KOK3P 4550 | 4550   | 414.5  | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4600  | 4600   | 4.5    | 0.00 | -    | -   | -    | -       | -   | KOK3P 4600 | 4600   | 462    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4650  | 4650   | 2.5    | 0.00 | -    | -   | -    | -       | -   | KOK3P 4650 | 4650   | 510.5  | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4700  | 4700   | 1.5    | 0.00 | -    | -   | -    | -       | -   | KOK3P 4700 | 4700   | 559.5  | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4750  | 4750   | 1      | 0.00 | -    | -   | -    | -       | -   | KOK3P 4750 | 4750   | 608.5  | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4800  | 4800   | 0.5    | 0.00 | -    | -   | -    | 1,450.0 | -   | KOK3P 4800 | 4800   | 658    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4850  | 4850   | 0.5    | 0.00 | -    | -   | -    | -       | -   | KOK3P 4850 | 4850   | 708    | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4900  | 4900   | 0.5    | 0.00 | -    | -   | -    | -       | -   | KOK3P 4900 | 4900   | 757.5  | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 4950  | 4950   | 0.5    | 0.00 | -    | -   | -    | -       | -   | KOK3P 4950 | 4950   | 807.5  | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 5000  | 5000   | 0.5    | 0.00 | -    | -   | -    | -       | -   | KOK3P 5000 | 5000   | 857.5  | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 5050  | 5050   | 0.5    | 0.00 | -    | -   | -    | -       | -   | KOK3P 5050 | 5050   | 907.5  | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 5100  | 5100   | 0.5    | 0.00 | -    | -   | -    | 1,400.0 | -   | KOK3P 5100 | 5100   | 957.5  | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 5150  | 5150   | 0.5    | 0.00 | -    | -   | -    | -       | -   | KOK3P 5150 | 5150   | 1007.5 | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 5200  | 5200   | 0.5    | 0.00 | -    | -   | -    | -       | -   | KOK3P 5200 | 5200   | 1057   | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 5250  | 5250   | 0.5    | 0.00 | -    | -   | -    | -       | -   | KOK3P 5250 | 5250   | 1107   | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 5300  | 5300   | 0.5    | 0.00 | -    | -   | -    | -       | -   | KOK3P 5300 | 5300   | 1157   | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 5350  | 5350   | 0.5    | 0.00 | -    | -   | -    | -       | -   | KOK3P 5350 | 5350   | 1207   | 0.00 | -    | -   | -    | -     | -   |
| KOK3C 5400  | 5400   | 0.5    | 0.00 | -    | -   | -    | -       | -   | KOK3P 5400 | 5400   | 1257   | 0.00 | -    | -   | -    | -     | -   |
| <b>Jun-23 (40d 4/10/23); CSize 25; KOM3 4130.00</b> |        |        |      |      |     |      |         |     |            |        |        |      |      |     |      |       |     |
| KOM3C 2950  | 2950   | 1173.5 | 0.00 | 0.0  | 0   | 0    | 0       | 0   | KOM3P 2950 | 2950   | 0.5    | 0.00 | -    | -   | 0    | -     | -   |
| KOM3C 3000  | 3000   | 1124   | 0.00 | -    | -   | -    | -       | -   | KOM3P 3000 | 3000   | 0.5    | 0.00 | -    | -   | -    | -     | -   |
| KOM3C 3050  | 3050   | 1074.5 | 0.00 | -    | -   | -    | -       | -   | KOM3P 3050 | 3050   | 0.5    | 0.00 | -    | -   | -    | -     | -   |
| KOM3C 3100  | 3100   | 1025   | 0.00 | -    | -   | -    | -       | -   | KOM3P 3100 | 3100   | 1      | 0.00 | -    | -   | -    | -     | -   |
| KOM3C 3150  | 3150   | 975.5  | 0.00 | -    | -   | -    | -       | -   | KOM3P 3150 | 3150   | 1.5    | 0.00 | -    | -   | -    | -     | -   |
| KOM3C 3200  | 3200   | 926.5  | 0.00 | -    | -   | -    | -       | -   | KOM3P 3200 | 3200   | 2.5    | 0.00 | -    | -   | -    | -     | -   |
| KOM3C 3250  | 3250   | 878    | 0.00 | -    | -   | -    | -       | -   | KOM3P 3250 | 3250   | 3.5    | 0.00 | -    | -   | -    | -     | -   |
| KOM3C 3300  | 3300   | 829.5  | 0.00 | -    | -   | -    | -       | -   | KOM3P 3300 | 3300   | 5      | 0.00 | -    | -   | -    | -     | -   |
| KOM3C 3350  | 3350   | 781.5  | 0.00 | -    | -   | -    | -       | -   | KOM3P 3350 | 3350   | 7      | 0.00 | -    | -   | -    | -     | -   |
| KOM3C 3400  | 3400   | 734.5  | 0.00 | -    | -   | -    | -       | -   | KOM3P 3400 | 3400   | 9.5    | 0.00 | -    | -   | -    | -     | -   |
| KOM3C 3450  | 3450   | 688    | 0.00 | -    | -   | -    | -       | -   | KOM3P 3450 | 3450   | 13     | 0.00 | -    | -   | -    | -     | -   |
| KOM3C 3500  | 3500   | 642    | 0.00 | -    | -   | -    | -       | -   | KOM3P 3500 | 3500   | 17     | 0.00 | -    | -   | -    | 300   | -   |
| KOM3C 3550  | 3550   | 597.5  | 0.00 | -    | -   | -    | -       | -   | KOM3P 3550 | 3550   | 22     | 0.00 | -    | -   | -    | -     | -   |
| KOM3C 3600  | 3600   | 554    | 0.00 | -    | -   | -    | -       | -   | KOM3P 3600 | 3600   | 28.5   | 0.00 | -    | -   | -    | 100   | -   |
| KOM3C 3650  | 3650   | 511.5  | 0.00 | -    |     |      |         |     |            |        |        |      |      |     |      |       |     |

|            |      |       |      |   |   |   |   |   |   |            |      |        |      |   |   |   |   |   |   |
|------------|------|-------|------|---|---|---|---|---|---|------------|------|--------|------|---|---|---|---|---|---|
| KOM3C 4350 | 4350 | 108.5 | 0.00 | - | - | - | - | - | - | KOM3P 4350 | 4350 | 331    | 0.00 | - | - | - | - | - | - |
| KOM3C 4400 | 4400 | 94    | 0.00 | - | - | - | - | - | - | KOM3P 4400 | 4400 | 366    | 0.00 | - | - | - | - | - | - |
| KOM3C 4450 | 4450 | 81    | 0.00 | - | - | - | - | - | - | KOM3P 4450 | 4450 | 403    | 0.00 | - | - | - | - | - | - |
| KOM3C 4500 | 4500 | 69.5  | 0.00 | - | - | - | - | - | - | KOM3P 4500 | 4500 | 441.5  | 0.00 | - | - | - | - | - | - |
| KOM3C 4550 | 4550 | 59.5  | 0.00 | - | - | - | - | - | - | KOM3P 4550 | 4550 | 481    | 0.00 | - | - | - | - | - | - |
| KOM3C 4600 | 4600 | 50.5  | 0.00 | - | - | - | - | - | - | KOM3P 4600 | 4600 | 522    | 0.00 | - | - | - | - | - | - |
| KOM3C 4650 | 4650 | 43    | 0.00 | - | - | - | - | - | - | KOM3P 4650 | 4650 | 564.5  | 0.00 | - | - | - | - | - | - |
| KOM3C 4700 | 4700 | 36.5  | 0.00 | - | - | - | - | - | - | KOM3P 4700 | 4700 | 607.5  | 0.00 | - | - | - | - | - | - |
| KOM3C 4750 | 4750 | 30.5  | 0.00 | - | - | - | - | - | - | KOM3P 4750 | 4750 | 651.5  | 0.00 | - | - | - | - | - | - |
| KOM3C 4800 | 4800 | 25.5  | 0.00 | - | - | - | - | - | - | KOM3P 4800 | 4800 | 696.5  | 0.00 | - | - | - | - | - | - |
| KOM3C 4850 | 4850 | 21.5  | 0.00 | - | - | - | - | - | - | KOM3P 4850 | 4850 | 742    | 0.00 | - | - | - | - | - | - |
| KOM3C 4900 | 4900 | 18    | 0.00 | - | - | - | - | - | - | KOM3P 4900 | 4900 | 788.5  | 0.00 | - | - | - | - | - | - |
| KOM3C 4950 | 4950 | 14.5  | 0.00 | - | - | - | - | - | - | KOM3P 4950 | 4950 | 835    | 0.00 | - | - | - | - | - | - |
| KOM3C 5000 | 5000 | 12    | 0.00 | - | - | - | - | - | - | KOM3P 5000 | 5000 | 882.5  | 0.00 | - | - | - | - | - | - |
| KOM3C 5050 | 5050 | 10    | 0.00 | - | - | - | - | - | - | KOM3P 5050 | 5050 | 930    | 0.00 | - | - | - | - | - | - |
| KOM3C 5100 | 5100 | 8     | 0.00 | - | - | - | - | - | - | KOM3P 5100 | 5100 | 978    | 0.00 | - | - | - | - | - | - |
| KOM3C 5150 | 5150 | 6.5   | 0.00 | - | - | - | - | - | - | KOM3P 5150 | 5150 | 1026.5 | 0.00 | - | - | - | - | - | - |
| KOM3C 5200 | 5200 | 5.5   | 0.00 | - | - | - | - | - | - | KOM3P 5200 | 5200 | 1075   | 0.00 | - | - | - | - | - | - |
| KOM3C 5250 | 5250 | 4.5   | 0.00 | - | - | - | - | - | - | KOM3P 5250 | 5250 | 1124   | 0.00 | - | - | - | - | - | - |
| KOM3C 5300 | 5300 | 3.5   | 0.00 | - | - | - | - | - | - | KOM3P 5300 | 5300 | 1173   | 0.00 | - | - | - | - | - | - |
| KOM3C 5350 | 5350 | 3     | 0.00 | - | - | - | - | - | - | KOM3P 5350 | 5350 | 1222   | 0.00 | - | - | - | - | - | - |
| KOM3C 5400 | 5400 | 2.5   | 0.00 | - | - | - | - | - | - | KOM3P 5400 | 5400 | 1271.5 | 0.00 | - | - | - | - | - | - |

|   |      |        |      |   |   |      |   |      |   |            |      |        |      |   |   |   |   |   |   |
|---|------|--------|------|---|---|------|---|------|---|------------|------|--------|------|---|---|---|---|---|---|
| <b>Jul-23 (70d 5/10/23); CSize 25; KON3 4109.00</b> |      |        |      |   |   |      |   |      |   |            |      |        |      |   |   |   |   |   |   |
| KON3C 2900  | 2900 | 1194.5 | 0.00 | - | - | -    | - | -    | - | KON3P 2900 | 2900 | 2      | 0.00 | - | - | - | - | - | - |
| KON3C 2950  | 2950 | 1145.5 | 0.00 | - | - | -    | - | -    | - | KON3P 2950 | 2950 | 3      | 0.00 | - | - | - | - | - | - |
| KON3C 3000  | 3000 | 1097   | 0.00 | - | - | -    | - | -    | - | KON3P 3000 | 3000 | 4      | 0.00 | - | - | - | - | - | - |
| KON3C 3050  | 3050 | 1048.5 | 0.00 | - | - | -    | - | -    | - | KON3P 3050 | 3050 | 5.5    | 0.00 | - | - | - | - | - | - |
| KON3C 3100  | 3100 | 1001   | 0.00 | - | - | -    | - | -    | - | KON3P 3100 | 3100 | 7.5    | 0.00 | - | - | - | - | - | - |
| KON3C 3150  | 3150 | 953.5  | 0.00 | - | - | -    | - | -    | - | KON3P 3150 | 3150 | 9.5    | 0.00 | - | - | - | - | - | - |
| KON3C 3200  | 3200 | 906.5  | 0.00 | - | - | -    | - | -    | - | KON3P 3200 | 3200 | 12.5   | 0.00 | - | - | - | - | - | - |
| KON3C 3250  | 3250 | 860    | 0.00 | - | - | -    | - | -    | - | KON3P 3250 | 3250 | 16     | 0.00 | - | - | - | - | - | - |
| KON3C 3300  | 3300 | 814.5  | 0.00 | - | - | -    | - | -    | - | KON3P 3300 | 3300 | 20     | 0.00 | - | - | - | - | - | - |
| KON3C 3350  | 3350 | 770    | 0.00 | - | - | -    | - | -    | - | KON3P 3350 | 3350 | 25     | 0.00 | - | - | - | - | - | - |
| KON3C 3400  | 3400 | 726    | 0.00 | - | - | -    | - | -    | - | KON3P 3400 | 3400 | 31     | 0.00 | - | - | - | - | - | - |
| KON3C 3450  | 3450 | 683    | 0.00 | - | - | -    | - | -    | - | KON3P 3450 | 3450 | 37.5   | 0.00 | - | - | - | - | - | - |
| KON3C 3500  | 3500 | 641    | 0.00 | - | - | -    | - | -    | - | KON3P 3500 | 3500 | 45.5   | 0.00 | - | - | - | - | - | - |
| KON3C 3550  | 3550 | 600.5  | 0.00 | - | - | -    | - | -    | - | KON3P 3550 | 3550 | 54.5   | 0.00 | - | - | - | - | - | - |
| KON3C 3600  | 3600 | 561    | 0.00 | - | - | -    | - | -    | - | KON3P 3600 | 3600 | 65     | 0.00 | - | - | - | - | - | - |
| KON3C 3650  | 3650 | 523    | 0.00 | - | - | -    | - | -    | - | KON3P 3650 | 3650 | 76.5   | 0.00 | - | - | - | - | - | - |
| KON3C 3700  | 3700 | 486.5  | 0.00 | - | - | -    | - | -    | - | KON3P 3700 | 3700 | 90     | 0.00 | - | - | - | - | - | - |
| KON3C 3750  | 3750 | 451.5  | 0.00 | - | - | -    | - | -    | - | KON3P 3750 | 3750 | 104.5  | 0.00 | - | - | - | - | - | - |
| KON3C 3800  | 3800 | 417.5  | 0.00 | - | - | -    | - | -    | - | KON3P 3800 | 3800 | 120.5  | 0.00 | - | - | - | - | - | - |
| KON3C 3850  | 3850 | 385.5  | 0.00 | - | - | -    | - | -    | - | KON3P 3850 | 3850 | 138    | 0.00 | - | - | - | - | - | - |
| KON3C 3900  | 3900 | 355    | 0.00 | - | - | -    | - | -    | - | KON3P 3900 | 3900 | 157    | 0.00 | - | - | - | - | - | - |
| KON3C 3950  | 3950 | 326    | 0.00 | - | - | -    | - | -    | - | KON3P 3950 | 3950 | 178    | 0.00 | - | - | - | - | - | - |
| KON3C 4000  | 4000 | 299    | 0.00 | - | - | 50.0 | - | -    | - | KON3P 4000 | 4000 | 200.5  | 0.00 | - | - | - | - | - | - |
| KON3C 4050  | 4050 | 273    | 0.00 | - | - | -    | - | -    | - | KON3P 4050 | 4050 | 224.5  | 0.00 | - | - | - | - | - | - |
| KON3C 4100  | 4100 | 249    | 0.00 | - | - | -    | - | 50.0 | - | KON3P 4100 | 4100 | 250    | 0.00 | - | - | - | - | - | - |
| KON3C 4150  | 4150 | 226.5  | 0.00 | - | - | -    | - | -    | - | KON3P 4150 | 4150 | 277.5  | 0.00 | - | - | - | - | - | - |
| KON3C 4200  | 4200 | 205.5  | 0.00 | - | - | -    | - | 50.0 | - | KON3P 4200 | 4200 | 306    | 0.00 | - | - | - | - | - | - |
| KON3C 4250  | 4250 | 186    | 0.00 | - | - | -    | - | -    | - | KON3P 4250 | 4250 | 336    | 0.00 | - | - | - | - | - | - |
| KON3C 4300  | 4300 | 168    | 0.00 | - | - | -    | - | -    | - | KON3P 4300 | 4300 | 368    | 0.00 | - | - | - | - | - | - |
| KON3C 4350  | 4350 | 151.5  | 0.00 | - | - | -    | - | -    | - | KON3P 4350 | 4350 | 401    | 0.00 | - | - | - | - | - | - |
| KON3C 4400  | 4400 | 136    | 0.00 | - | - | -    | - | -    | - | KON3P 4400 | 4400 | 435.5  | 0.00 | - | - | - | - | - | - |
| KON3C 4450  | 4450 | 122    | 0.00 | - | - | -    | - | -    | - | KON3P 4450 | 4450 | 471    | 0.00 | - | - | - | - | - | - |
| KON3C 4500  | 4500 | 109    | 0.00 | - | - | -    | - | -    | - | KON3P 4500 | 4500 | 508    | 0.00 | - | - | - | - | - | - |
| KON3C 4550  | 4550 | 97.5   | 0.00 | - | - | -    | - | -    | - | KON3P 4550 | 4550 | 546    | 0.00 | - | - | - | - | - | - |
| KON3C 4600  | 4600 | 87     | 0.00 | - | - | -    | - | -    | - | KON3P 4600 | 4600 | 585    | 0.00 | - | - | - | - | - | - |
| KON3C 4650  | 4650 | 77     | 0.00 | - | - | -    | - | -    | - | KON3P 4650 | 4650 | 625    | 0.00 | - | - | - | - | - | - |
| KON3C 4700  | 4700 | 68.5   | 0.00 | - | - | -    | - | -    | - | KON3P 4700 | 4700 | 666    | 0.00 | - | - | - | - | - | - |
| KON3C 4750  | 4750 | 60.5   | 0.00 | - | - | -    | - | -    | - | KON3P 4750 | 4750 | 708    | 0.00 | - | - | - | - | - | - |
| KON3C 4800  | 4800 | 53.5   | 0.00 | - | - | -    | - | -    | - | KON3P 4800 | 4800 | 750.5  | 0.00 | - | - | - | - | - | - |
| KON3C 4850  | 4850 | 47     | 0.00 | - | - | -    | - | -    | - | KON3P 4850 | 4850 | 794    | 0.00 | - | - | - | - | - | - |
| KON3C 4900  | 4900 | 41.5   | 0.00 | - | - | -    | - | -    | - | KON3P 4900 | 4900 | 838    | 0.00 | - | - | - | - | - | - |
| KON3C 4950  | 4950 | 36.5   | 0.00 | - | - | -    | - | -    | - | KON3P 4950 | 4950 | 882.5  | 0.00 | - | - | - | - | - | - |
| KON3C 5000  | 5000 | 32     | 0.00 | - | - | -    | - | -    | - | KON3P 5000 | 5000 | 928    | 0.00 | - | - | - | - | - | - |
| KON3C 5050  | 5050 | 28     | 0.00 | - | - | -    | - | -    | - | KON3P 5050 | 5050 | 973.5  | 0.00 | - | - | - | - | - | - |
| KON3C 5100  | 5100 | 24.5   | 0.00 | - | - | -    | - | -    | - | KON3P 5100 | 5100 | 1019.5 | 0.00 | - | - | - | - | - | - |
| KON3C 5150  | 5150 | 21     | 0.00 | - | - | -    | - | -    | - | KON3P 5150 | 5150 | 1066.5 | 0.00 | - | - | - | - | - | - |
| KON3C 5200  | 5200 | 18.5   | 0.00 | - | - | -    | - | -    | - | KON3P 5200 | 5200 | 1113.5 | 0.00 | - | - | - | - | - | - |
| KON3C 5250  | 5250 | 16     | 0.00 | - | - | -    | - | -    | - | KON3P 5250 | 5250 | 1160.5 | 0.00 | - | - | - | - | - | - |
| KON3C 5300  | 5300 | 14     | 0.00 | - | - | -    | - | -    | - | KON3P 5300 | 5300 | 1208   | 0.00 | - | - | - | - | - | - |
| KON3C 5350  | 5350 | 12     | 0.00 | - | - | -    | - | -    | - | KON3P 5350 | 5350 | 1256   | 0.00 | - | - | - | - | - | - |

|   |      |        |      |   |   |   |   |   |   |            |      |      |      |   |   |   |   |   |   |
|---|------|--------|------|---|---|---|---|---|---|------------|------|------|------|---|---|---|---|---|---|
| <b>Aug-23 (100d 6/9/23); CSize 25; KOQ3 4077.00</b> |      |        |      |   |   |   |   |   |   |            |      |      |      |   |   |   |   |   |   |
| KOQ3C 2900  | 2900 | 1155.5 | 0.00 | - | - | - | - | - | - | KOQ3P 2900 | 2900 | 7    | 0.00 | - | - | - | - | - | - |
| KOQ3C 2950  | 2950 | 1108   | 0.00 | - | - | - | - | - | - | KOQ3P 2950 | 2950 | 9    | 0.00 | - | - | - | - | - | - |
| KOQ3C 3000  | 3000 | 1061   | 0.00 | - | - | - | - | - | - | KOQ3P 3000 | 3000 | 11.5 | 0.00 | - | - | - | - | - | - |
| KOQ3C 3050  | 3050 | 1014.5 | 0.00 | - | - | - | - | - | - | KOQ3P 3050 | 3050 | 14.5 | 0.00 | - | - | - | - | - | - |
| KOQ3C 3100  | 3100 | 968.5  | 0.00 | - | - | - | - | - | - | KOQ3P 3100 | 3100 | 18   | 0.00 | - | - | - | - | - | - |
| KOQ3C 3150  | 3150 | 923    | 0.00 | - | - | - | - | - | - | KOQ3P 3150 | 3150 | 22.5 | 0.00 | - | - | - | - | - | - |
| KOQ3C 3200  | 3200 | 878.5  | 0.00 | - | - | - | - | - | - | KOQ3P 3200 | 3200 | 27.5 | 0.00 | - | - | - | - | - | - |
| KOQ3C 3250  | 3250 | 834.5  | 0.00 | - | - | - | - | - | - | KOQ3P 3250 | 3250 | 33   | 0.00 | - | - | - | - | - | - |
| KOQ3C 3300  | 3300 | 791.5  | 0.00 | - | - | - | - | - | - | KOQ3P 3300 | 3300 | 39.5 | 0.00 | - | - | - | - | - | - |
| KOQ3C 3350  | 3350 | 749.5  | 0.00 | - | - | - | - | - | - | KOQ3P 3350 | 3350 | 47.5 | 0.00 | - | - | - | - | - | - |
| KOQ3C 3400  | 3400 | 708.5  | 0.00 | - | - | - | - | - | - | KOQ3P 3400 | 3400 | 56   | 0.00 | - | - | - | - | - | - |
| KOQ3C 3450  | 3450 | 668.5  | 0.00 | - | - | - | - | - | - | KOQ3P 3450 | 3450 | 65.5 | 0.00 | - | - | - | - | - | - |
| KOQ3C 3500  |      |        |      |   |   |   |   |   |   |            |      |      |      |   |   |   |   |   |   |

|            |      |      |      |   |   |   |   |   |            |      |        |      |   |   |   |   |   |   |
|------------|------|------|------|---|---|---|---|---|------------|------|--------|------|---|---|---|---|---|---|
| KOQ3C 5050 | 5050 | 43   | 0.00 | - | - | - | - | - | KOQ3P 5050 | 5050 | 1027   | 0.00 | - | - | - | - | - | - |
| KOQ3C 5100 | 5100 | 38.5 | 0.00 | - | - | - | - | - | KOQ3P 5100 | 5100 | 1072   | 0.00 | - | - | - | - | - | - |
| KOQ3C 5150 | 5150 | 34.5 | 0.00 | - | - | - | - | - | KOQ3P 5150 | 5150 | 1117.5 | 0.00 | - | - | - | - | - | - |
| KOQ3C 5200 | 5200 | 30.5 | 0.00 | - | - | - | - | - | KOQ3P 5200 | 5200 | 1163.5 | 0.00 | - | - | - | - | - | - |
| KOQ3C 5250 | 5250 | 27.5 | 0.00 | - | - | - | - | - | KOQ3P 5250 | 5250 | 1209.5 | 0.00 | - | - | - | - | - | - |
| KOQ3C 5300 | 5300 | 24.5 | 0.00 | - | - | - | - | - | KOQ3P 5300 | 5300 | 1256.5 | 0.00 | - | - | - | - | - | - |
| KOQ3C 5350 | 5350 | 22   | 0.00 | - | - | - | - | - | KOQ3P 5350 | 5350 | 1303.5 | 0.00 | - | - | - | - | - | - |

| Implied volatility for ATM |      | Previous day | 1D%CHG |       |
|----------------------------|------|--------------|--------|-------|
| MAY 23                     | CALL | 34.06        | 34.73  | -1.93 |
|                            | PUT  | 34.05        | 34.75  | -2.01 |
|                            | MEAN | 34.06        | 34.74  | -1.97 |
| JUN 23                     | CALL | 35.53        | 36.18  | -1.80 |
|                            | PUT  | 35.53        | 36.18  | -1.80 |
|                            | MEAN | 35.53        | 36.18  | -1.80 |
| JUL 23                     | CALL | 34.85        | 35.54  | -1.94 |
|                            | PUT  | 34.85        | 35.51  | -1.86 |
|                            | MEAN | 34.85        | 35.53  | -1.90 |

|              | 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

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