

## Underlying instrument - FCPO

| Cont   | Sett  | Change | Open  | High  | Low   | Volm   | Open Int |
|--------|-------|--------|-------|-------|-------|--------|----------|
| DEC 22 | 4,099 | 1      | 4,120 | 4,145 | 4,070 | 1,075  | 2,264    |
| JAN 23 | 4,189 | 4      | 4,220 | 4,229 | 4,139 | 8,117  | 25,047   |
| FEB 23 | 4,234 | 15     | 4,250 | 4,265 | 4,173 | 27,172 | 42,829   |
| MAR 23 | 4,251 | 16     | 4,274 | 4,285 | 4,193 | 9,988  | 37,104   |
| APR 23 | 4,232 | 19     | 4,251 | 4,261 | 4,175 | 4,287  | 22,002   |
| MAY 23 | 4,190 | 24     | 4,194 | 4,220 | 4,142 | 3,383  | 24,309   |
| JUN 23 | 4,129 | 12     | 4,144 | 4,165 | 4,094 | 1,772  | 15,411   |
| JUL 23 | 4,075 | 15     | 4,086 | 4,115 | 4,042 | 1,624  | 14,048   |
| AUG 23 | 4,040 | 15     | 4,052 | 4,072 | 3,992 | 538    | 5,195    |
| SEP 23 | 4,018 | 15     | 4,050 | 4,050 | 3,971 | 617    | 7,431    |
| OCT 23 | 4,000 | 15     | 4,013 | 4,037 | 3,994 | 132    | 1,230    |
| NOV 23 | 4,000 | 13     | 4,028 | 4,028 | 3,974 | 236    | 6,839    |
| JAN 24 | 3,975 | 13     | 3,960 | 3,960 | 3,953 | 6      | 1,061    |
| MAR 24 | 3,930 | 13     |       |       |       |        | 443      |
| MAY 24 | 3,880 | 13     |       |       |       |        | 73       |
| JUL 24 | 3,880 | 13     |       |       |       |        |          |
| SEP 24 | 3,880 | 13     |       |       |       |        |          |
| NOV 24 | 3,880 | 13     |       |       |       |        |          |
| JAN 25 | 3,880 | 13     |       |       |       |        |          |
| MAR 25 | 3,880 | 13     |       |       |       |        |          |
| MAY 25 | 3,880 | 13     |       |       |       |        |          |
| JUL 25 | 3,880 | 13     |       |       |       |        |          |
| SEP 25 | 3,880 | 13     |       |       |       |        |          |
| NOV 25 | 3,880 | 13     |       |       |       |        |          |

## CBOT Soybean oil futures

| Cont   | Sett  | Change | Open  | High  | Low   | Volm   | Open Int |
|--------|-------|--------|-------|-------|-------|--------|----------|
| DEC 22 | 75.23 | -1.31  | 75.53 | 77.22 | 74.50 | 3,498  | 7,054    |
| JAN 23 | 71.88 | -1.10  | 72.88 | 73.99 | 70.83 | 55,999 | 133,070  |
| MAR 23 | 70.28 | -1.03  | 71.11 | 72.25 | 69.44 | 31,941 | 130,411  |
| MAY 23 | 68.78 | -1.03  | 69.62 | 70.69 | 68.12 | 16,385 | 64,381   |
| JUL 23 | 67.49 | -1.00  | 68.46 | 69.33 | 66.87 | 10,806 | 58,871   |
| AUG 23 | 66.39 | -0.93  | 67.25 | 68.10 | 65.75 | 2,704  | 8,859    |
| SEP 23 | 65.49 | -0.88  | 66.13 | 67.08 | 65.09 | 2,077  | 8,890    |
| OCT 23 | 64.67 | -0.81  | 65.29 | 66.15 | 63.96 | 1,743  | 5,901    |
| DEC 23 | 64.20 | -0.76  | 64.96 | 65.65 | 63.43 | 2,141  | 22,648   |
| JAN 24 | 63.75 | -0.73  | 64.32 | 64.32 | 63.66 | 64     | 782      |
| MAR 24 | 63.13 | -0.72  | 64.10 | 64.10 | 64.10 | 10     | 491      |
| MAY 24 | 62.62 | -0.66  | -     | -     | -     | -      | 356      |
| JUL 24 | 62.18 | -0.62  | -     | -     | -     | -      | 393      |
| AUG 24 | 61.66 | -0.66  | -     | -     | -     | -      | 115      |
| SEP 24 | 61.14 | -0.70  | -     | -     | -     | -      | 186      |

Source : Bloomberg

| Calls                                        |        |        |      |      |     |      |       |      | Puts       |        |        |      |      |     |      |      |      |
|----------------------------------------------|--------|--------|------|------|-----|------|-------|------|------------|--------|--------|------|------|-----|------|------|------|
| Ticker                                       | Strike | Last   | 1D%  | High | Low | Volm | OInt  | OICh | Ticker     | Strike | Last   | 1D%  | High | Low | Volm | OInt | OICh |
| Feb-23 (8d 12/9/22); CSize 25; KOG3 4236.00  |        |        |      |      |     |      |       |      |            |        |        |      |      |     |      |      |      |
| KOG3C 3050                                   | 3050   | 1183   | 0.00 | -    | -   | -    | -     | -    | KOG3P 3050 | 3050   | 0.5    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 3100                                   | 3100   | 1133   | 0.00 | -    | -   | -    | -     | -    | KOG3P 3100 | 3100   | 0.5    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 3150                                   | 3150   | 1083.5 | 0.00 | -    | -   | -    | -     | -    | KOG3P 3150 | 3150   | 0.5    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 3200                                   | 3200   | 1033.5 | 0.00 | -    | -   | -    | -     | -    | KOG3P 3200 | 3200   | 0.5    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 3250                                   | 3250   | 983.5  | 0.00 | -    | -   | -    | -     | -    | KOG3P 3250 | 3250   | 0.5    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 3300                                   | 3300   | 933.5  | 0.00 | -    | -   | -    | -     | -    | KOG3P 3300 | 3300   | 0.5    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 3350                                   | 3350   | 883.5  | 0.00 | -    | -   | -    | -     | -    | KOG3P 3350 | 3350   | 0.5    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 3400                                   | 3400   | 833.5  | 0.00 | -    | -   | -    | -     | -    | KOG3P 3400 | 3400   | 0.5    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 3450                                   | 3450   | 783.5  | 0.00 | -    | -   | -    | -     | -    | KOG3P 3450 | 3450   | 0.5    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 3500                                   | 3500   | 734    | 0.00 | -    | -   | -    | -     | -    | KOG3P 3500 | 3500   | 0.5    | 0.00 | -    | -   | -    | 200  | -    |
| KOG3C 3550                                   | 3550   | 684    | 0.00 | -    | -   | -    | -     | -    | KOG3P 3550 | 3550   | 0.5    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 3600                                   | 3600   | 634.5  | 0.00 | -    | -   | -    | -     | -    | KOG3P 3600 | 3600   | 1      | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 3650                                   | 3650   | 585.5  | 0.00 | -    | -   | -    | -     | -    | KOG3P 3650 | 3650   | 1.5    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 3700                                   | 3700   | 536.5  | 0.00 | -    | -   | -    | -     | -    | KOG3P 3700 | 3700   | 3      | 0.00 | -    | -   | -    | 100  | -    |
| KOG3C 3750                                   | 3750   | 488.5  | 0.00 | -    | -   | -    | -     | -    | KOG3P 3750 | 3750   | 4.5    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 3800                                   | 3800   | 441    | 0.00 | -    | -   | -    | -     | -    | KOG3P 3800 | 3800   | 7.5    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 3850                                   | 3850   | 395    | 0.00 | -    | -   | -    | -     | -    | KOG3P 3850 | 3850   | 11.5   | 0.00 | -    | -   | -    | 150  | -    |
| KOG3C 3900                                   | 3900   | 350.5  | 0.00 | -    | -   | -    | -     | -    | KOG3P 3900 | 3900   | 17     | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 3950                                   | 3950   | 308    | 0.00 | -    | -   | -    | -     | -    | KOG3P 3950 | 3950   | 24.5   | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4000                                   | 4000   | 268    | 0.00 | -    | -   | -    | -     | -    | KOG3P 4000 | 4000   | 34     | 0.00 | -    | -   | -    | 100  | -    |
| KOG3C 4050                                   | 4050   | 230    | 0.00 | -    | -   | -    | -     | -    | KOG3P 4050 | 4050   | 46.5   | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4100                                   | 4100   | 195.5  | 0.00 | -    | -   | -    | -     | -    | KOG3P 4100 | 4100   | 61.5   | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4150                                   | 4150   | 164    | 0.00 | -    | -   | -    | -     | -    | KOG3P 4150 | 4150   | 80     | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4200                                   | 4200   | 135.5  | 0.00 | -    | -   | -    | -     | -    | KOG3P 4200 | 4200   | 101.5  | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4250                                   | 4250   | 111    | 0.00 | -    | -   | -    | -     | -    | KOG3P 4250 | 4250   | 127    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4300                                   | 4300   | 89     | 0.00 | -    | -   | -    | -     | -    | KOG3P 4300 | 4300   | 155    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4350                                   | 4350   | 71     | 0.00 | -    | -   | -    | -     | -    | KOG3P 4350 | 4350   | 187    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4400                                   | 4400   | 55.5   | 0.00 | -    | -   | -    | -     | -    | KOG3P 4400 | 4400   | 221.5  | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4450                                   | 4450   | 43     | 0.00 | -    | -   | -    | -     | -    | KOG3P 4450 | 4450   | 258.5  | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4500                                   | 4500   | 32.5   | 0.00 | -    | -   | -    | -     | -    | KOG3P 4500 | 4500   | 298.5  | 0.00 | -    | -   | -    | 100  | -    |
| KOG3C 4550                                   | 4550   | 24.5   | 0.00 | -    | -   | -    | -     | -    | KOG3P 4550 | 4550   | 340    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4600                                   | 4600   | 18     | 0.00 | -    | -   | -    | -     | -    | KOG3P 4600 | 4600   | 384    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4650                                   | 4650   | 13     | 0.00 | -    | -   | -    | -     | -    | KOG3P 4650 | 4650   | 429    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4700                                   | 4700   | 9.5    | 0.00 | -    | -   | -    | 200.0 | -    | KOG3P 4700 | 4700   | 475    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4750                                   | 4750   | 6.5    | 0.00 | -    | -   | -    | -     | -    | KOG3P 4750 | 4750   | 522.5  | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4800                                   | 4800   | 4.5    | 0.00 | -    | -   | -    | -     | -    | KOG3P 4800 | 4800   | 570.5  | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4850                                   | 4850   | 3      | 0.00 | -    | -   | -    | -     | -    | KOG3P 4850 | 4850   | 619    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4900                                   | 4900   | 2      | 0.00 | -    | -   | -    | 50.0  | -    | KOG3P 4900 | 4900   | 667.5  | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 4950                                   | 4950   | 1.5    | 0.00 | -    | -   | -    | -     | -    | KOG3P 4950 | 4950   | 717    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 5000                                   | 5000   | 1      | 0.00 | -    | -   | -    | 650.0 | -    | KOG3P 5000 | 5000   | 766.5  | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 5050                                   | 5050   | 0.5    | 0.00 | -    | -   | -    | -     | -    | KOG3P 5050 | 5050   | 816    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 5100                                   | 5100   | 0.5    | 0.00 | -    | -   | -    | -     | -    | KOG3P 5100 | 5100   | 866    | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 5150                                   | 5150   | 0.5    | 0.00 | -    | -   | -    | -     | -    | KOG3P 5150 | 5150   | 915.5  | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 5200                                   | 5200   | 0.5    | 0.00 | -    | -   | -    | -     | -    | KOG3P 5200 | 5200   | 965.5  | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 5250                                   | 5250   | 0.5    | 0.00 | -    | -   | -    | -     | -    | KOG3P 5250 | 5250   | 1015.5 | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 5300                                   | 5300   | 0.5    | 0.00 | -    | -   | -    | -     | -    | KOG3P 5300 | 5300   | 1065.5 | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 5350                                   | 5350   | 0.5    | 0.00 | -    | -   | -    | -     | -    | KOG3P 5350 | 5350   | 1115.5 | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 5400                                   | 5400   | 0.5    | 0.00 | -    | -   | -    | -     | -    | KOG3P 5400 | 5400   | 1165   | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 5450                                   | 5450   | 0.5    | 0.00 | -    | -   | -    | -     | -    | KOG3P 5450 | 5450   | 1215   | 0.00 | -    | -   | -    | -    | -    |
| KOG3C 5500                                   | 5500   | 0.5    | 0.00 | -    | -   | -    | -     | -    | KOG3P 5500 | 5500   | 1265   | 0.00 | -    | -   | -    | -    | -    |
| Mar-23 (40d 1/10/23); CSize 25; KOH3 4254.00 |        |        |      |      |     |      |       |      |            |        |        |      |      |     |      |      |      |
| KOH3C 3050                                   | 3050   | 1199.5 | 0.00 | 0.0  | 0   | 0    | 0     | 0    | KOH3P 3050 | 3050   | 2      | 0.00 | -    | -   | 0    | -    | -    |
| KOH3C 3100                                   | 3100   | 1150.5 | 0.00 | -    | -   | -    | -     | -    | KOH3P 3100 | 3100   | 3      | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 3150                                   | 3150   | 1101.5 | 0.00 | -    | -   | -    | -     | -    | KOH3P 3150 | 3150   | 4      | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 3200                                   | 3200   | 1053   | 0.00 | -    | -   | -    | -     | -    | KOH3P 3200 | 3200   | 5.5    | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 3250                                   | 3250   | 1005   | 0.00 | -    | -   | -    | -     | -    | KOH3P 3250 | 3250   | 7      | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 3300                                   | 3300   | 957.5  | 0.00 | -    | -   | -    | -     | -    | KOH3P 3300 | 3300   | 9.5    | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 3350                                   | 3350   | 910.5  | 0.00 | -    | -   | -    | -     | -    | KOH3P 3350 | 3350   | 12     | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 3400                                   | 3400   | 864    | 0.00 | -    | -   | -    | -     | -    | KOH3P 3400 | 3400   | 15.5   | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 3450                                   | 3450   | 818    | 0.00 | -    | -   | -    | -     | -    | KOH3P 3450 | 3450   | 19.5   | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 3500                                   | 3500   | 773    | 0.00 | -    | -   | -    | -     | -    | KOH3P 3500 | 3500   | 24.5   | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 3550                                   | 3550   | 729    | 0.00 | -    | -   | -    | -     | -    | KOH3P 3550 | 3550   | 30     | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 3600                                   | 3600   | 686    | 0.00 | -    | -   | -    | -     | -    | KOH3P 3600 | 3600   | 37     | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 3650                                   | 3650   | 644    | 0.00 | -    | -   | -    | -     | -    | KOH3P 3650 | 3650   | 44.5   | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 3700                                   | 3700   | 603    | 0.00 | -    | -   | -    | -     | -    | KOH3P 3700 | 3700   | 53.5   | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 3750                                   | 3750   | 563    | 0.00 | -    | -   | -    | -     | -    | KOH3P 3750 | 3750   | 64     | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 3800                                   | 3800   | 525    | 0.00 | -    | -   | -    | -     | -    | KOH3P 3800 | 3800   | 75.5   | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 3850                                   | 3850   | 488    | 0.00 | -    | -   | -    | -     | -    | KOH3P 3850 | 3850   | 88     | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 3900                                   | 3900   | 452.5  | 0.00 | -    | -   | -    | -     | -    | KOH3P 3900 | 3900   | 102.5  | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 3950                                   | 3950   | 418.5  | 0.00 | -    | -   | -    | -     | -    | KOH3P 3950 | 3950   | 118.5  | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 4000                                   | 4000   | 386.5  | 0.00 | -    | -   | -    | -     | -    | KOH3P 4000 | 4000   | 136    | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 4050                                   | 4050   | 355.5  | 0.00 | -    | -   | -    | 150.0 | -    | KOH3P 4050 | 4050   | 155    | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 4100                                   | 4100   | 326.5  | 0.00 | -    | -   | -    | -     | -    | KOH3P 4100 | 4100   | 176    | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 4150                                   | 4150   | 299    | 0.00 | -    | -   | -    | -     | -    | KOH3P 4150 | 4150   | 198    | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 4200                                   | 4200   | 273    | 0.00 | -    | -   | -    | -     | -    | KOH3P 4200 | 4200   | 222    | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 4250                                   | 4250   | 248.5  | 0.00 | -    | -   | -    | -     | -    | KOH3P 4250 | 4250   | 247.5  | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 4300                                   | 4300   | 226    | 0.00 | -    | -   | -    | -     | -    | KOH3P 4300 | 4300   | 274.5  | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 4350                                   | 4350   | 204.5  | 0.00 | -    | -   | -    | -     | -    | KOH3P 4350 | 4350   | 303.5  | 0.00 | -    | -   | -    | -    | -    |
| KOH3C 4400                                   | 4400   | 185    | 0.00 | -    | -   | -    | -     | -    | KOH3P 4400 | 4400   | 333.5  | 0.00 | -    | -   | -    | -    | -    |

|                                              |      |        |      |   |   |   |       |   |            |      |        |      |   |   |   |   |   |
|----------------------------------------------|------|--------|------|---|---|---|-------|---|------------|------|--------|------|---|---|---|---|---|
| KOH3C 4450                                   | 4450 | 167    | 0.00 | - | - | - | -     | - | KOH3P 4450 | 4450 | 365.5  | 0.00 | - | - | - | - | - |
| KOH3C 4500                                   | 4500 | 150    | 0.00 | - | - | - | -     | - | KOH3P 4500 | 4500 | 398.5  | 0.00 | - | - | - | - | - |
| KOH3C 4550                                   | 4550 | 135    | 0.00 | - | - | - | -     | - | KOH3P 4550 | 4550 | 433    | 0.00 | - | - | - | - | - |
| KOH3C 4600                                   | 4600 | 120.5  | 0.00 | - | - | - | 150.0 | - | KOH3P 4600 | 4600 | 468.5  | 0.00 | - | - | - | - | - |
| KOH3C 4650                                   | 4650 | 108    | 0.00 | - | - | - | -     | - | KOH3P 4650 | 4650 | 505.5  | 0.00 | - | - | - | - | - |
| KOH3C 4700                                   | 4700 | 96     | 0.00 | - | - | - | -     | - | KOH3P 4700 | 4700 | 543.5  | 0.00 | - | - | - | - | - |
| KOH3C 4750                                   | 4750 | 85.5   | 0.00 | - | - | - | -     | - | KOH3P 4750 | 4750 | 583    | 0.00 | - | - | - | - | - |
| KOH3C 4800                                   | 4800 | 75.5   | 0.00 | - | - | - | -     | - | KOH3P 4800 | 4800 | 623    | 0.00 | - | - | - | - | - |
| KOH3C 4850                                   | 4850 | 67     | 0.00 | - | - | - | -     | - | KOH3P 4850 | 4850 | 664    | 0.00 | - | - | - | - | - |
| KOH3C 4900                                   | 4900 | 59     | 0.00 | - | - | - | -     | - | KOH3P 4900 | 4900 | 706    | 0.00 | - | - | - | - | - |
| KOH3C 4950                                   | 4950 | 52     | 0.00 | - | - | - | -     | - | KOH3P 4950 | 4950 | 749    | 0.00 | - | - | - | - | - |
| KOH3C 5000                                   | 5000 | 46     | 0.00 | - | - | - | -     | - | KOH3P 5000 | 5000 | 792.5  | 0.00 | - | - | - | - | - |
| KOH3C 5050                                   | 5050 | 40     | 0.00 | - | - | - | -     | - | KOH3P 5050 | 5050 | 836.5  | 0.00 | - | - | - | - | - |
| KOH3C 5100                                   | 5100 | 35     | 0.00 | - | - | - | -     | - | KOH3P 5100 | 5100 | 881.5  | 0.00 | - | - | - | - | - |
| KOH3C 5150                                   | 5150 | 31     | 0.00 | - | - | - | -     | - | KOH3P 5150 | 5150 | 927    | 0.00 | - | - | - | - | - |
| KOH3C 5200                                   | 5200 | 27     | 0.00 | - | - | - | -     | - | KOH3P 5200 | 5200 | 973    | 0.00 | - | - | - | - | - |
| KOH3C 5250                                   | 5250 | 23.5   | 0.00 | - | - | - | -     | - | KOH3P 5250 | 5250 | 1019   | 0.00 | - | - | - | - | - |
| KOH3C 5300                                   | 5300 | 20.5   | 0.00 | - | - | - | -     | - | KOH3P 5300 | 5300 | 1066   | 0.00 | - | - | - | - | - |
| KOH3C 5350                                   | 5350 | 17.5   | 0.00 | - | - | - | -     | - | KOH3P 5350 | 5350 | 1113   | 0.00 | - | - | - | - | - |
| KOH3C 5400                                   | 5400 | 15     | 0.00 | - | - | - | -     | - | KOH3P 5400 | 5400 | 1160.5 | 0.00 | - | - | - | - | - |
| KOH3C 5450                                   | 5450 | 13     | 0.00 | - | - | - | -     | - | KOH3P 5450 | 5450 | 1208.5 | 0.00 | - | - | - | - | - |
| KOH3C 5500                                   | 5500 | 11.5   | 0.00 | - | - | - | -     | - | KOH3P 5500 | 5500 | 1256.5 | 0.00 | - | - | - | - | - |
| Apr-23 (71d 2/10/23); CSize 25; KOJ3 4235.00 |      |        |      |   |   |   |       |   |            |      |        |      |   |   |   |   |   |
| KOJ3C 3050                                   | 3050 | 1187.5 | 0.00 | - | - | - | -     | - | KOJ3P 3050 | 3050 | 12     | 0.00 | - | - | - | - | - |
| KOJ3C 3100                                   | 3100 | 1141   | 0.00 | - | - | - | -     | - | KOJ3P 3100 | 3100 | 15     | 0.00 | - | - | - | - | - |
| KOJ3C 3150                                   | 3150 | 1094.5 | 0.00 | - | - | - | -     | - | KOJ3P 3150 | 3150 | 18.5   | 0.00 | - | - | - | - | - |
| KOJ3C 3200                                   | 3200 | 1049   | 0.00 | - | - | - | -     | - | KOJ3P 3200 | 3200 | 22.5   | 0.00 | - | - | - | - | - |
| KOJ3C 3250                                   | 3250 | 1004   | 0.00 | - | - | - | -     | - | KOJ3P 3250 | 3250 | 27     | 0.00 | - | - | - | - | - |
| KOJ3C 3300                                   | 3300 | 959.5  | 0.00 | - | - | - | -     | - | KOJ3P 3300 | 3300 | 32.5   | 0.00 | - | - | - | - | - |
| KOJ3C 3350                                   | 3350 | 916    | 0.00 | - | - | - | -     | - | KOJ3P 3350 | 3350 | 38.5   | 0.00 | - | - | - | - | - |
| KOJ3C 3400                                   | 3400 | 873    | 0.00 | - | - | - | -     | - | KOJ3P 3400 | 3400 | 45.5   | 0.00 | - | - | - | - | - |
| KOJ3C 3450                                   | 3450 | 831    | 0.00 | - | - | - | -     | - | KOJ3P 3450 | 3450 | 53.5   | 0.00 | - | - | - | - | - |
| KOJ3C 3500                                   | 3500 | 790    | 0.00 | - | - | - | -     | - | KOJ3P 3500 | 3500 | 62     | 0.00 | - | - | - | - | - |
| KOJ3C 3550                                   | 3550 | 750    | 0.00 | - | - | - | -     | - | KOJ3P 3550 | 3550 | 72     | 0.00 | - | - | - | - | - |
| KOJ3C 3600                                   | 3600 | 711    | 0.00 | - | - | - | -     | - | KOJ3P 3600 | 3600 | 82.5   | 0.00 | - | - | - | - | - |
| KOJ3C 3650                                   | 3650 | 673    | 0.00 | - | - | - | -     | - | KOJ3P 3650 | 3650 | 94.5   | 0.00 | - | - | - | - | - |
| KOJ3C 3700                                   | 3700 | 636.5  | 0.00 | - | - | - | -     | - | KOJ3P 3700 | 3700 | 107.5  | 0.00 | - | - | - | - | - |
| KOJ3C 3750                                   | 3750 | 601    | 0.00 | - | - | - | -     | - | KOJ3P 3750 | 3750 | 121.5  | 0.00 | - | - | - | - | - |
| KOJ3C 3800                                   | 3800 | 566.5  | 0.00 | - | - | - | -     | - | KOJ3P 3800 | 3800 | 137    | 0.00 | - | - | - | - | - |
| KOJ3C 3850                                   | 3850 | 533.5  | 0.00 | - | - | - | -     | - | KOJ3P 3850 | 3850 | 153.5  | 0.00 | - | - | - | - | - |
| KOJ3C 3900                                   | 3900 | 501.5  | 0.00 | - | - | - | -     | - | KOJ3P 3900 | 3900 | 171.5  | 0.00 | - | - | - | - | - |
| KOJ3C 3950                                   | 3950 | 471    | 0.00 | - | - | - | -     | - | KOJ3P 3950 | 3950 | 190.5  | 0.00 | - | - | - | - | - |
| KOJ3C 4000                                   | 4000 | 441.5  | 0.00 | - | - | - | -     | - | KOJ3P 4000 | 4000 | 210.5  | 0.00 | - | - | - | - | - |
| KOJ3C 4050                                   | 4050 | 413    | 0.00 | - | - | - | -     | - | KOJ3P 4050 | 4050 | 232    | 0.00 | - | - | - | - | - |
| KOJ3C 4100                                   | 4100 | 386.5  | 0.00 | - | - | - | -     | - | KOJ3P 4100 | 4100 | 255    | 0.00 | - | - | - | - | - |
| KOJ3C 4150                                   | 4150 | 361    | 0.00 | - | - | - | -     | - | KOJ3P 4150 | 4150 | 279    | 0.00 | - | - | - | - | - |
| KOJ3C 4200                                   | 4200 | 336.5  | 0.00 | - | - | - | -     | - | KOJ3P 4200 | 4200 | 304.5  | 0.00 | - | - | - | - | - |
| KOJ3C 4250                                   | 4250 | 313.5  | 0.00 | - | - | - | -     | - | KOJ3P 4250 | 4250 | 331    | 0.00 | - | - | - | - | - |
| KOJ3C 4300                                   | 4300 | 291.5  | 0.00 | - | - | - | -     | - | KOJ3P 4300 | 4300 | 359    | 0.00 | - | - | - | - | - |
| KOJ3C 4350                                   | 4350 | 270.5  | 0.00 | - | - | - | -     | - | KOJ3P 4350 | 4350 | 388    | 0.00 | - | - | - | - | - |
| KOJ3C 4400                                   | 4400 | 251    | 0.00 | - | - | - | -     | - | KOJ3P 4400 | 4400 | 418    | 0.00 | - | - | - | - | - |
| KOJ3C 4450                                   | 4450 | 232.5  | 0.00 | - | - | - | -     | - | KOJ3P 4450 | 4450 | 449.5  | 0.00 | - | - | - | - | - |
| KOJ3C 4500                                   | 4500 | 215    | 0.00 | - | - | - | -     | - | KOJ3P 4500 | 4500 | 481.5  | 0.00 | - | - | - | - | - |
| KOJ3C 4550                                   | 4550 | 199    | 0.00 | - | - | - | -     | - | KOJ3P 4550 | 4550 | 515    | 0.00 | - | - | - | - | - |
| KOJ3C 4600                                   | 4600 | 183.5  | 0.00 | - | - | - | -     | - | KOJ3P 4600 | 4600 | 549.5  | 0.00 | - | - | - | - | - |
| KOJ3C 4650                                   | 4650 | 169    | 0.00 | - | - | - | -     | - | KOJ3P 4650 | 4650 | 585    | 0.00 | - | - | - | - | - |
| KOJ3C 4700                                   | 4700 | 156    | 0.00 | - | - | - | -     | - | KOJ3P 4700 | 4700 | 621.5  | 0.00 | - | - | - | - | - |
| KOJ3C 4750                                   | 4750 | 143.5  | 0.00 | - | - | - | -     | - | KOJ3P 4750 | 4750 | 658.5  | 0.00 | - | - | - | - | - |
| KOJ3C 4800                                   | 4800 | 131.5  | 0.00 | - | - | - | -     | - | KOJ3P 4800 | 4800 | 696.5  | 0.00 | - | - | - | - | - |
| KOJ3C 4850                                   | 4850 | 121    | 0.00 | - | - | - | -     | - | KOJ3P 4850 | 4850 | 735.5  | 0.00 | - | - | - | - | - |
| KOJ3C 4900                                   | 4900 | 111    | 0.00 | - | - | - | -     | - | KOJ3P 4900 | 4900 | 775    | 0.00 | - | - | - | - | - |
| KOJ3C 4950                                   | 4950 | 101.5  | 0.00 | - | - | - | -     | - | KOJ3P 4950 | 4950 | 815.5  | 0.00 | - | - | - | - | - |
| KOJ3C 5000                                   | 5000 | 93     | 0.00 | - | - | - | -     | - | KOJ3P 5000 | 5000 | 856.5  | 0.00 | - | - | - | - | - |
| KOJ3C 5050                                   | 5050 | 85     | 0.00 | - | - | - | -     | - | KOJ3P 5050 | 5050 | 898.5  | 0.00 | - | - | - | - | - |
| KOJ3C 5100                                   | 5100 | 77.5   | 0.00 | - | - | - | -     | - | KOJ3P 5100 | 5100 | 940.5  | 0.00 | - | - | - | - | - |
| KOJ3C 5150                                   | 5150 | 70.5   | 0.00 | - | - | - | -     | - | KOJ3P 5150 | 5150 | 983.5  | 0.00 | - | - | - | - | - |
| KOJ3C 5200                                   | 5200 | 64.5   | 0.00 | - | - | - | -     | - | KOJ3P 5200 | 5200 | 1027   | 0.00 | - | - | - | - | - |
| KOJ3C 5250                                   | 5250 | 58.5   | 0.00 | - | - | - | -     | - | KOJ3P 5250 | 5250 | 1071   | 0.00 | - | - | - | - | - |
| KOJ3C 5300                                   | 5300 | 53.5   | 0.00 | - | - | - | -     | - | KOJ3P 5300 | 5300 | 1115.5 | 0.00 | - | - | - | - | - |
| KOJ3C 5350                                   | 5350 | 48.5   | 0.00 | - | - | - | -     | - | KOJ3P 5350 | 5350 | 1160.5 | 0.00 | - | - | - | - | - |
| KOJ3C 5400                                   | 5400 | 44     | 0.00 | - | - | - | -     | - | KOJ3P 5400 | 54   |        |      |   |   |   |   |   |

|            |      |      |      |   |   |   |   |   |            |      |        |      |   |   |   |   |   |
|------------|------|------|------|---|---|---|---|---|------------|------|--------|------|---|---|---|---|---|
| KOK3C 5150 | 5150 | 95.5 | 0.00 | - | - | - | - | - | KOK3P 5150 | 5150 | 1048   | 0.00 | - | - | - | - | - |
| KOK3C 5200 | 5200 | 88.5 | 0.00 | - | - | - | - | - | KOK3P 5200 | 5200 | 1090.5 | 0.00 | - | - | - | - | - |
| KOK3C 5250 | 5250 | 82   | 0.00 | - | - | - | - | - | KOK3P 5250 | 5250 | 1133.5 | 0.00 | - | - | - | - | - |
| KOK3C 5300 | 5300 | 75.5 | 0.00 | - | - | - | - | - | KOK3P 5300 | 5300 | 1177   | 0.00 | - | - | - | - | - |
| KOK3C 5350 | 5350 | 70   | 0.00 | - | - | - | - | - | KOK3P 5350 | 5350 | 1221   | 0.00 | - | - | - | - | - |
| KOK3C 5400 | 5400 | 64.5 | 0.00 | - | - | - | - | - | KOK3P 5400 | 5400 | 1265   | 0.00 | - | - | - | - | - |
| KOK3C 5450 | 5450 | 59.5 | 0.00 | - | - | - | - | - | KOK3P 5450 | 5450 | 1310   | 0.00 | - | - | - | - | - |

| Implied volatility for ATM |      |       | Previous day | 1D%CHG |
|----------------------------|------|-------|--------------|--------|
| FEB 23                     | CALL | 43.24 | 43.87        | -1.44  |
|                            | PUT  | 43.20 | 43.85        | -1.48  |
|                            | MEAN | 43.22 | 43.86        | -1.46  |
| MAR 23                     | CALL | 43.83 | 44.52        | -1.55  |
|                            | PUT  | 43.82 | 44.52        | -1.57  |
|                            | MEAN | 43.83 | 44.52        | -1.56  |
| APR 23                     | CALL | 43.24 | 43.87        | -1.44  |
|                            | PUT  | 43.20 | 43.85        | -1.48  |
|                            | MEAN | 43.22 | 43.86        | -1.46  |

|              | 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

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