

Underlying instrument - FCPO

| Cont | Sett | Change | Open | High | Low | Volm | Open Int |
|--------|-------|--------|-------|-------|-------|--------|----------|
| DEC 20 | 3,538 | -27 | 3,487 | 3,523 | 3,487 | 1,391 | 7,480 |
| JAN 21 | 3,409 | -19 | 3,380 | 3,400 | 3,351 | 8,471 | 36,016 |
| FEB 21 | 3,342 | -22 | 3,299 | 3,328 | 3,278 | 25,623 | 45,576 |
| MAR 21 | 3,271 | -23 | 3,196 | 3,240 | 3,195 | 6,780 | 30,219 |
| APR 21 | 3,194 | -20 | 3,105 | 3,140 | 3,095 | 5,938 | 21,449 |
| MAY 21 | 3,119 | -20 | 3,009 | 3,046 | 3,009 | 5,869 | 18,413 |
| JUN 21 | 3,047 | -20 | 2,920 | 2,960 | 2,920 | 2,749 | 10,922 |
| JUL 21 | 2,988 | -12 | 2,840 | 2,884 | 2,840 | 2,614 | 9,663 |
| AUG 21 | 2,932 | -12 | 2,800 | 2,833 | 2,800 | 1,189 | 6,670 |
| SEP 21 | 2,904 | -9 | 2,773 | 2,809 | 2,771 | 1,404 | 7,983 |
| OCT 21 | 2,885 | -9 | 2,780 | 2,796 | 2,766 | 492 | 1,243 |
| NOV 21 | 2,885 | -9 | 2,795 | 2,800 | 2,771 | 807 | 2,731 |
| JAN 22 | 2,898 | -9 | 2,806 | 2,806 | 2,790 | 85 | 529 |
| MAR 22 | 2,870 | -25 | - | - | - | 55 | 173 |
| MAY 22 | 2,870 | -25 | - | - | - | - | 0 |
| JUL 22 | 2,870 | -25 | - | - | - | - | 0 |
| SEP 22 | 2,870 | -25 | - | - | - | - | 0 |
| NOV 22 | 2,870 | -25 | - | - | - | - | 0 |
| JAN 23 | 2,870 | -25 | - | - | - | - | 0 |
| MAR 23 | 2,870 | -25 | - | - | - | - | 0 |
| MAY 23 | 2,870 | -25 | - | - | - | - | 0 |
| JUL 23 | 2,870 | -25 | - | - | - | - | 0 |
| SEP 23 | 2,870 | -25 | - | - | - | - | 0 |
| NOV 23 | 2,870 | -25 | - | - | - | - | 0 |

CBOT Soybean oil futures

| Cont | Sett | Change | Open | High | Low | Volm | Open Int |
|--------|-------------|--------|-------|-------|-------|--------|----------|
| DEC 20 | 38.81 | 0.96 | 38.45 | 38.96 | 37.99 | 55,179 | 67,418 |
| JAN 21 | 38.51 | 0.90 | 38.19 | 38.68 | 37.73 | 46,934 | 139,956 |
| MAR 21 | 38.13 | 0.82 | 37.77 | 38.28 | 37.36 | 23,558 | 96,350 |
| MAY 21 | 37.79 | 0.77 | 37.48 | 37.94 | 37.05 | 10,925 | 75,635 |
| JUL 21 | 37.46 | 0.72 | 37.11 | 37.57 | 36.72 | 6,068 | 48,228 |
| AUG 21 | 36.92 | 0.64 | 36.93 | 37.00 | 36.34 | 1,878 | 12,492 |
| SEP 21 | 36.21 | 0.62 | 35.70 | 36.33 | 35.68 | 1,039 | 9,265 |
| OCT 21 | 35.51 | 0.55 | 35.54 | 35.67 | 34.95 | 911 | 11,320 |
| DEC 21 | 35.34 | 0.55 | 35.28 | 35.60 | 34.74 | 2,514 | 31,835 |
| JAN 22 | 35.23 | 0.55 | 35.21 | 35.32 | 35.11 | 156 | 1,638 |
| MAR 22 | 35.07 | 0.56 | 34.96 | 35.07 | 34.49 | 174 | 2,203 |
| MAY 22 | 34.98 | 0.54 | 34.31 | 34.91 | 34.31 | 129 | 2,415 |
| JUL 22 | 34.96 3omon | - | 34.75 | 34.96 | 34.75 | 128 | 1,399 |
| AUG 22 | 34.80 | 0.52 | 34.68 | 34.68 | 34.68 | 37 | 81 |
| SEP 22 | 34.83 | 0.44 | 34.76 | 34.81 | 34.76 | 34 | 76 |

Source : Bloomberg

| Calls | | | | | | | | Puts | | | | | | | | | |
|------------------------------------------------------|-------------|------------|---------------|------|-----|------|---------|------|-------------------|-------------|------------|-------------|------|-----|------|------|-------|
| Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICl | Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICl |
| Feb-21 (20d 12/10/20); CSize 25; KOG1 3342.00 | | | | | | | | | | | | | | | | | |
| KOG1C 1650 | 1650 | 1690.5 | -1.26 | - | - | - | - | - | KOG1P 1650 | 1650 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 1700 | 1700 | 1640.5 | -1.29 | - | - | - | - | - | KOG1P 1700 | 1700 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 1750 | 1750 | 1590.5 | -1.36 | - | - | - | - | - | KOG1P 1750 | 1750 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 1800 | 1800 | 1540.5 | -1.41 | - | - | - | - | - | KOG1P 1800 | 1800 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 1850 | 1850 | 1490.5 | -1.45 | - | - | - | - | - | KOG1P 1850 | 1850 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 1900 | 1900 | 1440.5 | -1.50 | - | - | - | - | - | KOG1P 1900 | 1900 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 1950 | 1950 | 1390.5 | -1.56 | - | - | - | - | - | KOG1P 1950 | 1950 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 2000 | 2000 | 1340.5 | -1.61 | - | - | - | - | - | KOG1P 2000 | 2000 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 2050 | 2050 | 1290.5 | -1.68 | - | - | - | - | - | KOG1P 2050 | 2050 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 2100 | 2100 | 1240.5 | -1.74 | - | - | - | - | - | KOG1P 2100 | 2100 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 2150 | 2150 | 1191 | -1.77 | - | - | - | - | - | KOG1P 2150 | 2150 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 2200 | 2200 | 1141 | -1.85 | - | - | - | - | - | KOG1P 2200 | 2200 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 2250 | 2250 | 1091 | -1.98 | - | - | - | - | - | KOG1P 2250 | 2250 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 2300 | 2300 | 1041 | -2.07 | - | - | - | - | - | KOG1P 2300 | 2300 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 2350 | 2350 | 991 | -2.17 | - | - | - | - | - | KOG1P 2350 | 2350 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 2400 | 2400 | 941 | -2.28 | - | - | - | - | - | KOG1P 2400 | 2400 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 2450 | 2450 | 891 | -2.41 | - | - | - | 100.0 | - | KOG1P 2450 | 2450 | 0.5 | 0.00 | - | - | - | 100 | - |
| KOG1C 2500 | 2500 | 841 | -2.55 | - | - | - | - | - | KOG1P 2500 | 2500 | 0.5 | 0.00 | - | - | - | - | 1,100 |
| KOG1C 2550 | 2550 | 791 | -2.71 | - | - | - | - | - | KOG1P 2550 | 2550 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 2600 | 2600 | 741 | -2.88 | - | - | - | - | - | KOG1P 2600 | 2600 | 0.5 | 0.00 | - | - | - | - | 200 |
| KOG1C 2650 | 2650 | 691.5 | -3.02 | - | - | - | - | - | KOG1P 2650 | 2650 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 2700 | 2700 | 641.5 | -3.32 | - | - | - | 900.0 | - | KOG1P 2700 | 2700 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 2750 | 2750 | 591.5 | -3.59 | - | - | - | 1,300.0 | - | KOG1P 2750 | 2750 | 0.5 | 0.00 | - | - | - | - | 1,100 |
| KOG1C 2800 | 2800 | 541.5 | -3.90 | - | - | - | - | - | KOG1P 2800 | 2800 | 0.5 | 0.00 | - | - | - | - | - |
| KOG1C 2850 | 2850 | 492 | -4.28 | - | - | - | - | - | KOG1P 2850 | 2850 | 0.5 | 0.00 | - | - | - | - | 1,000 |
| KOG1C 2900 | 2900 | 443 | -4.63 | - | - | - | - | - | KOG1P 2900 | 2900 | 1.5 | 50.00 | - | - | - | - | - |
| KOG1C 2950 | 2950 | 394.5 | -5.17 | - | - | - | - | - | KOG1P 2950 | 2950 | 2.5 | 0.00 | - | - | - | - | - |
| KOG1C 3000 | 3000 | 346.5 | -5.84 | - | - | - | 100.0 | - | KOG1P 3000 | 3000 | 5 | 11.11 | - | - | - | - | - |
| KOG1C 3050 | 3050 | 300.5 | -6.53 | - | - | - | - | - | KOG1P 3050 | 3050 | 9 | 12.50 | - | - | - | - | - |
| KOG1C 3100 | 3100 | 256.5 | -7.23 | - | - | - | - | - | KOG1P 3100 | 3100 | 14.5 | 11.54 | - | - | - | - | - |
| KOG1C 3150 | 3150 | 215 | -8.32 | - | - | - | 1,000.0 | - | KOG1P 3150 | 3150 | 23 | 12.20 | - | - | - | - | - |
| KOG1C 3200 | 3200 | 176.5 | -9.49 | - | - | - | - | - | KOG1P 3200 | 3200 | 34.5 | 11.29 | - | - | - | - | - |
| KOG1C 3250 | 3250 | 142 | -10.69 | - | - | - | - | - | KOG1P 3250 | 3250 | 50.5 | 10.99 | - | - | - | - | - |
| KOG1C 3300 | 3300 | 112 | -12.16 | - | - | - | - | - | KOG1P 3300 | 3300 | 70 | 10.24 | - | - | - | - | - |
| KOG1C 3350 | 3350 | 86 | -13.57 | - | - | - | - | - | KOG1P 3350 | 3350 | 94 | 9.94 | - | - | - | - | - |
| KOG1C 3400 | 3400 | 64.5 | -15.69 | - | - | - | - | - | KOG1P 3400 | 3400 | 122.5 | 8.89 | - | - | - | - | - |
| KOG1C 3450 | 3450 | 47.5 | -16.67 | - | - | - | - | - | KOG1P 3450 | 3450 | 155.5 | 8.74 | - | - | - | - | - |
| KOG1C 3500 | 3500 | 34 | -19.05 | - | - | - | - | - | KOG1P 3500 | 3500 | 191.5 | 7.89 | - | - | - | - | - |
| KOG1C 3550 | 3550 | 23.5 | -21.67 | - | - | - | - | - | KOG1P 3550 | 3550 | 231.5 | 7.42 | - | - | - | - | - |
| KOG1C 3600 | 3600 | 16 | -23.81 | - | - | - | - | - | KOG1P 3600 | 3600 | 274 | 6.82 | - | - | - | - | - |
| KOG1C 3650 | 3650 | 10.5 | -25.00 | - | - | - | - | - | KOG1P 3650 | 3650 | 318.5 | 6.17 | - | - | - | - | - |
| KOG1C 3700 | 3700 | 7 | -26.32 | - | - | - | - | - | KOG1P 3700 | 3700 | 364.5 | 5.65 | - | - | - | - | - |
| KOG1C 3750 | 3750 | 4.5 | -25.00 | - | - | - | - | - | KOG1P 3750 | 3750 | 412 | 5.24 | - | - | - | - | - |
| KOG1C 3800 | 3800 | 2.5 | -37.50 | - | - | - | - | - | KOG1P 3800 | 3800 | 460 | 4.66 | - | - | - | - | - |
| KOG1C 3850 | 3850 | 1.5 | -40.00 | 0.0 | 0 | 0 | 0 | 0 | KOG1P 3850 | 3850 | 509 | 4.30 | - | - | - | 0 | - |
| Mar-21 (49d 1/8/21); CSize 25; KOH1 3271.00 | | | | | | | | | | | | | | | | | |
| KOH1C 1450 | 1450 | 1816.5 | -1.25 | - | - | - | - | - | KOH1P 1450 | 1450 | 0.5 | 0.00 | - | - | - | - | - |
| KOH1C 1500 | 1500 | 1766.5 | -1.29 | - | - | - | - | - | KOH1P 1500 | 1500 | 0.5 | 0.00 | - | - | - | - | - |
| KOH1C 1550 | 1550 | 1717 | -1.29 | - | - | - | - | - | KOH1P 1550 | 1550 | 0.5 | 0.00 | - | - | - | - | - |
| KOH1C 1600 | 1600 | 1667 | -1.36 | - | - | - | - | - | KOH1P 1600 | 1600 | 0.5 | 0.00 | - | - | - | - | - |
| KOH1C 1650 | 1650 | 1617 | -1.40 | - | - | - | - | - | KOH1P 1650 | 1650 | 0.5 | 0.00 | - | - | - | - | - |
| KOH1C 1700 | 1700 | 1567 | -1.45 | - | - | - | - | - | KOH1P 1700 | 1700 | 0.5 | 0.00 | - | - | - | - | - |
| KOH1C 1750 | 1750 | 1517.5 | -1.46 | - | - | - | - | - | KOH1P 1750 | 1750 | 0.5 | 0.00 | - | - | - | - | - |
| KOH1C 1800 | 1800 | 1467.5 | -1.54 | - | - | - | - | - | KOH1P 1800 | 1800 | 0.5 | 0.00 | - | - | - | - | - |
| KOH1C 1850 | 1850 | 1417.5 | -1.60 | - | - | - | - | - | KOH1P 1850 | 1850 | 0.5 | 0.00 | - | - | - | - | - |
| KOH1C 1900 | 1900 | 1367.5 | -1.65 | - | - | - | - | - | KOH1P 1900 | 1900 | 0.5 | 0.00 | - | - | - | - | - |
| KOH1C 1950 | 1950 | 1318 | -1.68 | - | - | - | - | - | KOH1P 1950 | 1950 | 0.5 | 0.00 | - | - | - | - | - |
| KOH1C 2000 | 2000 | 1268 | -1.78 | - | - | - | - | - | KOH1P 2000 | 2000 | 0.5 | 0.00 | - | - | - | - | 500 |
| KOH1C 2050 | 2050 | 1218 | -1.85 | - | - | - | - | - | KOH1P 2050 | 2050 | 0.5 | 0.00 | - | - | - | - | - |
| KOH1C 2100 | 2100 | 1168 | -1.93 | - | - | - | - | - | KOH1P 2100 | 2100 | 0.5 | 0.00 | - | - | - | - | - |
| KOH1C 2150 | 2150 | 1118.5 | -1.97 | - | - | - | - | - | KOH1P 2150 | 2150 | 0.5 | 0.00 | - | - | - | - | - |
| KOH1C 2200 | 2200 | 1068.5 | -2.11 | - | - | - | - | - | KOH1P 2200 | 2200 | 0.5 | 0.00 | - | - | - | - | - |
| KOH1C 2250 | 2250 | 1018.5 | -2.21 | - | - | - | - | - | KOH1P 2250 | 2250 | 0.5 | 0.00 | - | - | - | - | - |
| KOH1C 2300 | 2300 | 968.5 | -2.32 | - | - | | | | | | | | | | | | |

| | | | | | | | | | | | | | | | | | |
|-----------------------------------------------------|-------------|--------------|--------------|-----|---|---|-------|---|-------------------|-------------|-------------|-------------|---|---|---|-----|-----|
| KOH1C 2600 | 2600 | 670.5 | -3.32 | - | - | - | 900.0 | - | KOH1P 2600 | 2600 | 1 | 0.00 | - | - | - | 200 | - |
| KOH1C 2650 | 2650 | 621.5 | -3.57 | - | - | - | - | - | KOH1P 2650 | 2650 | 2 | 0.00 | - | - | - | - | - |
| KOH1C 2700 | 2700 | 573 | -3.78 | - | - | - | 400.0 | - | KOH1P 2700 | 2700 | 3.5 | 16.67 | - | - | - | 400 | - |
| KOH1C 3000 | 3000 | 305.5 | -6.00 | 0.0 | 0 | 0 | 300 | 0 | KOH1P 3000 | 3000 | 35 | 9.38 | - | - | - | 0 | - |
| KOH1C 3050 | 3050 | 267.5 | -6.47 | 0.0 | 0 | 0 | 0 | 0 | KOH1P 3050 | 3050 | 47 | 10.59 | - | - | - | 0 | - |
| KOH1C 3100 | 3100 | 232 | -7.01 | 0.0 | 0 | 0 | 0 | 0 | KOH1P 3100 | 3100 | 61 | 8.93 | - | - | - | 0 | - |
| KOH1C 3150 | 3150 | 199 | -7.87 | 0.0 | 0 | 0 | 0 | 0 | KOH1P 3150 | 3150 | 78.5 | 9.03 | - | - | - | 0 | - |
| KOH1C 3200 | 3200 | 169.5 | -8.38 | - | - | - | - | - | KOH1P 3200 | 3200 | 98.5 | 8.24 | - | - | - | - | - |
| KOH1C 3250 | 3250 | 143 | -8.92 | - | - | - | - | - | KOH1P 3250 | 3250 | 122 | 7.96 | - | - | - | - | - |
| KOH1C 3300 | 3300 | 119 | -9.85 | - | - | - | - | - | KOH1P 3300 | 3300 | 148 | 7.25 | - | - | - | - | - |
| KOH1C 3350 | 3350 | 98.5 | -10.05 | - | - | - | - | - | KOH1P 3350 | 3350 | 177 | 6.95 | - | - | - | - | - |
| KOH1C 3400 | 3400 | 80.5 | -11.05 | - | - | - | - | - | KOH1P 3400 | 3400 | 209 | 6.63 | - | - | - | - | - |
| KOH1C 3450 | 3450 | 65 | -12.16 | - | - | - | - | - | KOH1P 3450 | 3450 | 243.5 | 6.10 | - | - | - | - | - |
| KOH1C 3500 | 3500 | 52 | -12.61 | - | - | - | - | - | KOH1P 3500 | 3500 | 280.5 | 5.85 | - | - | - | - | - |
| KOH1C 3550 | 3550 | 41.5 | -12.63 | - | - | - | - | - | KOH1P 3550 | 3550 | 319.5 | 5.45 | - | - | - | - | - |
| KOH1C 3600 | 3600 | 32.5 | -14.47 | - | - | - | - | - | KOH1P 3600 | 3600 | 360.5 | 5.10 | - | - | - | - | - |
| KOH1C 3650 | 3650 | 25 | -15.25 | - | - | - | - | - | KOH1P 3650 | 3650 | 403.5 | 4.81 | - | - | - | - | - |
| KOH1C 3700 | 3700 | 19.5 | -15.22 | - | - | - | - | - | KOH1P 3700 | 3700 | 447.5 | 4.56 | - | - | - | - | - |
| KOH1C 3750 | 3750 | 15 | -16.67 | - | - | - | - | - | KOH1P 3750 | 3750 | 492.5 | 4.23 | - | - | - | - | - |
| KOH1C 3800 | 3800 | 11 | -18.52 | - | - | - | - | - | KOH1P 3800 | 3800 | 539 | 3.95 | - | - | - | - | - |
| Apr-21 (82d 2/10/21); CSize 25; KOJ1 3194.00 | | | | | | | | | | | | | | | | | |
| KOJ1C 1650 | 1650 | 1538 | -1.28 | - | - | - | - | - | KOJ1P 1650 | 1650 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ1C 1700 | 1700 | 1488.5 | -1.29 | - | - | - | - | - | KOJ1P 1700 | 1700 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ1C 1750 | 1750 | 1438.5 | -1.37 | - | - | - | - | - | KOJ1P 1750 | 1750 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ1C 1800 | 1800 | 1389 | -1.38 | - | - | - | - | - | KOJ1P 1800 | 1800 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ1C 1850 | 1850 | 1339 | -1.44 | - | - | - | - | - | KOJ1P 1850 | 1850 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ1C 1900 | 1900 | 1289 | -1.53 | - | - | - | - | - | KOJ1P 1900 | 1900 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ1C 1950 | 1950 | 1239.5 | -1.55 | - | - | - | - | - | KOJ1P 1950 | 1950 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ1C 2000 | 2000 | 1189.5 | -1.65 | - | - | - | - | - | KOJ1P 2000 | 2000 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ1C 2050 | 2050 | 1140 | -1.68 | - | - | - | - | - | KOJ1P 2050 | 2050 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ1C 2100 | 2100 | 1090 | -1.76 | - | - | - | - | - | KOJ1P 2100 | 2100 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ1C 2150 | 2150 | 1040 | -1.89 | - | - | - | - | - | KOJ1P 2150 | 2150 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ1C 2200 | 2200 | 990.5 | -1.93 | - | - | - | - | - | KOJ1P 2200 | 2200 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ1C 2250 | 2250 | 940.5 | -2.08 | - | - | - | - | - | KOJ1P 2250 | 2250 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ1C 2300 | 2300 | 891 | -2.20 | - | - | - | - | - | KOJ1P 2300 | 2300 | 0.5 | 0.00 | - | - | - | - | - |
| KOJ1C 2350 | 2350 | 841.5 | -2.32 | - | - | - | 50.0 | - | KOJ1P 2350 | 2350 | 1 | 100.00 | - | - | - | - | 100 |
| KOJ1C 2400 | 2400 | 792.5 | -2.40 | - | - | - | 50.0 | - | KOJ1P 2400 | 2400 | 1.5 | 50.00 | - | - | - | - | 50 |
| KOJ1C 2450 | 2450 | 743.5 | -2.56 | - | - | - | - | - | KOJ1P 2450 | 2450 | 2 | 0.00 | - | - | - | - | - |
| KOJ1C 2500 | 2500 | 694.5 | -2.73 | - | - | - | - | - | KOJ1P 2500 | 2500 | 3.5 | 16.67 | - | - | - | - | - |
| KOJ1C 2550 | 2550 | 646.5 | -2.93 | - | - | - | 500.0 | - | KOJ1P 2550 | 2550 | 5 | 11.11 | - | - | - | - | 500 |
| KOJ1C 2600 | 2600 | 599 | -3.15 | - | - | - | - | - | KOJ1P 2600 | 2600 | 7.5 | 7.14 | - | - | - | - | - |
| KOJ1C 2650 | 2650 | 552.5 | -3.32 | - | - | - | - | - | KOJ1P 2650 | 2650 | 10.5 | 5.00 | - | - | - | - | - |
| KOJ1C 2700 | 2700 | 507 | -3.61 | - | - | - | 650.0 | - | KOJ1P 2700 | 2700 | 15 | 7.14 | - | - | - | - | 650 |
| KOJ1C 2750 | 2750 | 463 | -3.84 | - | - | - | - | - | KOJ1P 2750 | 2750 | 20.5 | 7.89 | - | - | - | - | - |
| KOJ1C 2800 | 2800 | 420.5 | -4.00 | - | - | - | 500.0 | - | KOJ1P 2800 | 2800 | 28 | 7.69 | - | - | - | - | 500 |
| KOJ1C 2850 | 2850 | 379.5 | -4.29 | - | - | - | 200.0 | - | KOJ1P 2850 | 2850 | 36.5 | 7.35 | - | - | - | - | 200 |
| KOJ1C 2900 | 2900 | 340.5 | -4.62 | - | - | - | 150.0 | - | KOJ1P 2900 | 2900 | 47.5 | 6.74 | - | - | - | - | 100 |
| KOJ1C 2950 | 2950 | 303.5 | -5.01 | - | - | - | - | - | KOJ1P 2950 | 2950 | 60.5 | 7.08 | - | - | - | - | - |
| KOJ1C 3000 | 3000 | 269 | -5.28 | - | - | - | 300.0 | - | KOJ1P 3000 | 3000 | 76 | 7.04 | - | - | - | - | 300 |
| KOJ1C 3050 | 3050 | 237 | -5.58 | - | - | - | - | - | KOJ1P 3050 | 3050 | 93.5 | 6.25 | - | - | - | - | - |
| KOJ1C 3100 | 3100 | 207.5 | -5.90 | - | - | - | - | - | KOJ1P 3100 | 3100 | 113.5 | 6.07 | - | - | - | - | - |
| KOJ1C 3150 | 3150 | 180 | -6.49 | - | - | - | - | - | KOJ1P 3150 | 3150 | 136.5 | 5.81 | - | - | - | - | - |
| KOJ1C 3200 | 3200 | 155.5 | -6.89 | - | - | - | 100.0 | - | KOJ1P 3200 | 3200 | 161.5 | 5.56 | - | - | - | - | - |
| KOJ1C 3250 | 3250 | 133.5 | -7.29 | - | - | - | - | - | KOJ1P 3250 | 3250 | 189 | 5.29 | - | - | - | - | - |
| KOJ1C 3300 | 3300 | 113.5 | -7.72 | - | - | - | - | - | KOJ1P 3300 | 3300 | 219 | 4.78 | - | - | - | - | - |
| KOJ1C 3350 | 3350 | 96 | -8.13 | - | - | - | - | - | KOJ1P 3350 | 3350 | 251.5 | 4.79 | - | - | - | - | - |
| KOJ1C 3400 | 3400 | 81 | -8.47 | - | - | - | - | - | KOJ1P 3400 | 3400 | 286 | 4.38 | - | - | - | - | - |
| KOJ1C 3450 | 3450 | 67.5 | -9.40 | - | - | - | - | - | KOJ1P 3450 | 3450 | 322.5 | 4.20 | - | - | - | - | - |
| KOJ1C 3500 | 3500 | 56 | -9.68 | - | - | - | - | - | KOJ1P 3500 | 3500 | 361 | 4.03 | - | - | - | - | - |
| KOJ1C 3550 | 3550 | 46.5 | -9.71 | - | - | - | - | - | KOJ1P 3550 | 3550 | 401 | 3.89 | - | - | - | - | - |
| KOJ1C 3600 | 3600 | 38 | -10.59 | - | - | - | - | - | KOJ1P 3600 | 3600 | 442.5 | 3.63 | - | - | - | - | - |
| KOJ1C 3650 | 3650 | 31 | -11.43 | - | - | - | - | - | KOJ1P 3650 | 3650 | 485 | 3.41 | - | - | - | - | - |
| KOJ1C 3700 | 3700 | 25 | -12.28 | - | - | - | - | - | KOJ1P 3700 | 3700 | 529 | 3.22 | - | - | - | - | - |

| Implied volatility for ATM | | | Previous day | 1D%CHG |
|----------------------------|------|-------|--------------|--------|
| FEB 21 | CALL | 25.68 | 25.70 | -0.08 |
| | PUT | 25.72 | 25.70 | 0.08 |
| | MEAN | 25.70 | 25.70 | 0.00 |
| MAR 21 | CALL | 27.53 | 27.54 | -0.04 |
| | PUT | 27.53 | 27.54 | -0.04 |
| | MEAN | 27.53 | 27.54 | -0.04 |
| APR 21 | CALL | 26.18 | 26.20 | -0.08 |
| | PUT | 26.19 | 26.17 | 0.08 |
| | MEAN | 26.19 | 26.19 | 0.00 |

| | 10Days | 20Days | 30Days | 60Days | 90Days |
|--------------|--------|--------|--------|--------|--------|
| Current | 25.93 | 22.62 | 23.03 | 22.77 | 21 |
| 1 week ago | 13.60 | 16.4 | 20.92 | 19.27 | 18 |
| 1 month ago | 19.66 | 18.97 | 16.38 | 16.89 | 19 |
| 3 months ago | 14.77 | 19.09 | 22.97 | 21.59 | 21 |
| 6 months ago | 13.16 | 14.54 | 19.24 | 17.61 | 20 |

Source: Bloomberg

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