

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	3,924	38	3,900	3,900	3,900	5	1,047
JAN 23	3,948	38	3,928	4,000	3,911	4,587	16,317
FEB 23	3,995	52	3,977	4,043	3,951	25,641	42,558
MAR 23	4,032	60	3,996	4,069	3,981	11,364	42,449
APR 23	4,035	60	4,010	4,067	3,985	2,989	26,326
MAY 23	4,025	62	3,993	4,054	3,973	2,476	28,350
JUN 23	3,994	71	3,971	4,018	3,942	1,273	15,527
JUL 23	3,960	71	3,924	3,980	3,903	1,312	16,175
AUG 23	3,928	75	3,902	3,948	3,876	728	6,528
SEP 23	3,907	59	3,899	3,925	3,871	814	8,741
OCT 23	3,897	58	3,890	3,913	3,878	224	1,584
NOV 23	3,889	55	3,848	3,905	3,845	118	7,307
JAN 24	3,864	55	3,875	3,875	3,872	5	1,087
MAR 24	3,819	55	3,800	3,800	3,800	2	445
MAY 24	3,769	55					73
JUL 24	3,769	55					1
SEP 24	3,769	55					
NOV 24	3,769	55					
JAN 25	3,769	55					
MAR 25	3,769	55					
MAY 25	3,769	55					
JUL 25	3,769	55					
SEP 25	3,769	55					
NOV 25	3,769	55					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	62.20	-1.30	63.60	63.60	62.48	13	77
JAN 23	60.01	-1.30	61.71	62.00	59.88	63,499	93,002
MAR 23	59.54	-0.94	61.23	61.23	59.47	47,448	139,804
MAY 23	59.27	-0.76	60.72	60.72	59.18	21,280	73,375
JUL 23	58.97	-0.63	59.91	60.08	58.86	16,668	57,740
AUG 23	58.70	-0.50	59.35	59.70	58.65	4,138	11,450
SEP 23	58.40	-0.40	59.10	59.13	58.36	2,911	11,907
OCT 23	58.07	-0.32	58.57	58.89	57.87	2,951	7,650
DEC 23	57.97	-0.25	58.45	58.69	57.65	5,655	24,499
JAN 24	57.82	-0.16	58.25	58.46	57.74	511	1,526
MAR 24	57.59	-0.06	57.79	58.19	57.52	419	943
MAY 24	57.49	0.02	-	-	-	32	412
JUL 24	57.38	0.05	-	-	-	28	449
AUG 24	57.29	0.11	-	-	-	8	151
SEP 24	57.17	0.23	-	-	-	8	205

Source : Bloomberg

Calls								Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Mar-23 (29d 1/10/23); CSize 25; KOH3 4032.00																	
KOH3C 2850	2850	1179.5	0.00	-	-	-	-	-	KOH3P 2850	2850	0.5	0.00	-	-	-	-	-
KOH3C 2900	2900	1130	0.00	-	-	-	-	-	KOH3P 2900	2900	1	0.00	-	-	-	-	-
KOH3C 2950	2950	1080.5	0.00	-	-	-	-	-	KOH3P 2950	2950	1	0.00	-	-	-	-	-
KOH3C 3000	3000	1031	0.00	-	-	-	-	-	KOH3P 3000	3000	2	0.00	-	-	-	-	-
KOH3C 3050	3050	982	0.00	-	-	-	-	-	KOH3P 3050	3050	2.5	0.00	-	-	-	-	-
KOH3C 3100	3100	933.5	0.00	-	-	-	-	-	KOH3P 3100	3100	3.5	0.00	-	-	-	-	-
KOH3C 3150	3150	885	0.00	-	-	-	-	-	KOH3P 3150	3150	5	0.00	-	-	-	-	-
KOH3C 3200	3200	837	0.00	-	-	-	-	-	KOH3P 3200	3200	7	0.00	-	-	-	-	-
KOH3C 3250	3250	789.5	0.00	-	-	-	-	-	KOH3P 3250	3250	9.5	0.00	-	-	-	-	-
KOH3C 3300	3300	742.5	0.00	-	-	-	-	-	KOH3P 3300	3300	12.5	0.00	-	-	-	-	-
KOH3C 3350	3350	696.5	0.00	-	-	-	-	-	KOH3P 3350	3350	16.5	0.00	-	-	-	-	-
KOH3C 3400	3400	651.5	0.00	-	-	-	-	-	KOH3P 3400	3400	21	0.00	-	-	-	-	-
KOH3C 3450	3450	607.5	0.00	-	-	-	-	-	KOH3P 3450	3450	27	0.00	-	-	-	-	-
KOH3C 3500	3500	564.5	0.00	-	-	-	-	-	KOH3P 3500	3500	34	0.00	-	-	-	-	-
KOH3C 3550	3550	523	0.00	-	-	-	-	-	KOH3P 3550	3550	42.5	0.00	-	-	-	-	-
KOH3C 3600	3600	483	0.00	-	-	-	-	-	KOH3P 3600	3600	52	0.00	-	-	-	-	-
KOH3C 3650	3650	444	0.00	-	-	-	-	-	KOH3P 3650	3650	63	0.00	-	-	-	-	-
KOH3C 3700	3700	407	0.00	-	-	-	-	-	KOH3P 3700	3700	76	0.00	-	-	-	-	-
KOH3C 3750	3750	372	0.00	-	-	-	-	-	KOH3P 3750	3750	90.5	0.00	-	-	-	-	-
KOH3C 3800	3800	338.5	0.00	-	-	-	-	-	KOH3P 3800	3800	107	0.00	-	-	-	-	-
KOH3C 3850	3850	307	0.00	-	-	-	-	-	KOH3P 3850	3850	125.5	0.00	-	-	-	-	-
KOH3C 3900	3900	277	0.00	-	-	-	-	-	KOH3P 3900	3900	145.5	0.00	-	-	-	600	600
KOH3C 3950	3950	249.5	0.00	-	-	-	-	-	KOH3P 3950	3950	167.5	0.00	-	-	-	-	-
KOH3C 4000	4000	223.5	0.00	-	-	-	-	-	KOH3P 4000	4000	191.5	0.00	-	-	-	-	-
KOH3C 4050	4050	199.5	0.00	-	-	-	150.0	-	KOH3P 4050	4050	217.5	0.00	-	-	-	-	-
KOH3C 4100	4100	177.5	0.00	-	-	-	-	-	KOH3P 4100	4100	245.5	0.00	-	-	-	-	-
KOH3C 4150	4150	157.5	0.00	-	-	-	-	-	KOH3P 4150	4150	275	0.00	-	-	-	-	-
KOH3C 4200	4200	139	0.00	-	-	-	-	-	KOH3P 4200	4200	306.5	0.00	-	-	-	-	-
KOH3C 4250	4250	122.5	0.00	-	-	-	-	-	KOH3P 4250	4250	340	0.00	-	-	-	-	-
KOH3C 4300	4300	107	0.00	-	-	-	-	-	KOH3P 4300	4300	374.5	0.00	-	-	-	-	-
KOH3C 4350	4350	93.5	0.00	-	-	-	-	-	KOH3P 4350	4350	411	0.00	-	-	-	-	-
KOH3C 4400	4400	81.5	0.00	-	-	-	-	-	KOH3P 4400	4400	448.5	0.00	-	-	-	-	-
KOH3C 4450	4450	70.5	0.00	-	-	-	-	-	KOH3P 4450	4450	487.5	0.00	-	-	-	-	-
KOH3C 4500	4500	61	0.00	-	-	-	-	-	KOH3P 4500	4500	528	0.00	-	-	-	-	-
KOH3C 4550	4550	52.5	0.00	-	-	-	-	-	KOH3P 4550	4550	569	0.00	-	-	-	-	-
KOH3C 4600	4600	45	0.00	-	-	-	150.0	-	KOH3P 4600	4600	611.5	0.00	-	-	-	-	-
KOH3C 4650	4650	38.5	0.00	-	-	-	-	-	KOH3P 4650	4650	655	0.00	-	-	-	-	-
KOH3C 4700	4700	33	0.00	-	-	-	-	-	KOH3P 4700	4700	699	0.00	-	-	-	-	-
KOH3C 4750	4750	28	0.00	-	-	-	-	-	KOH3P 4750	4750	744	0.00	-	-	-	-	-
KOH3C 4800	4800	23.5	0.00	-	-	-	-	-	KOH3P 4800	4800	789.5	0.00	-	-	-	-	-
KOH3C 4850	4850	20	0.00	-	-	-	-	-	KOH3P 4850	4850	836	0.00	-	-	-	-	-
KOH3C 4900	4900	17	0.00	-	-	-	-	-	KOH3P 4900	4900	882.5	0.00	-	-	-	-	-
KOH3C 4950	4950	14	0.00	-	-	-	-	-	KOH3P 4950	4950	930	0.00	-	-	-	-	-
KOH3C 5000	5000	12	0.00	-	-	-	-	-	KOH3P 5000	5000	977.5	0.00	-	-	-	-	-
KOH3C 5050	5050	10	0.00	-	-	-	-	-	KOH3P 5050	5050	1025.5	0.00	-	-	-	-	-
KOH3C 5100	5100	8	0.00	-	-	-	-	-	KOH3P 5100	5100	1073.5	0.00	-	-	-	-	-
KOH3C 5150	5150	7	0.00	-	-	-	-	-	KOH3P 5150	5150	1122	0.00	-	-	-	-	-
KOH3C 5200	5200	5.5	0.00	-	-	-	-	-	KOH3P 5200	5200	1170.5	0.00	-	-	-	-	-
KOH3C 5250	5250	4.5	0.00	-	-	-	-	-	KOH3P 5250	5250	1219.5	0.00	-	-	-	-	-
KOH3C 5300	5300	4	0.00	-	-	-	-	-	KOH3P 5300	5300	1268.5	0.00	-	-	-	-	-
Apr-23 (60d 2/10/23); CSize 25; KOJ3 4035.00																	
KOJ3C 2850	2850	1185	0.00	0.0	0	0	0	0	KOJ3P 2850	2850	6	0.00	-	-	0	-	-
KOJ3C 2900	2900	1137	0.00	-	-	-	-	-	KOJ3P 2900	2900	7.5	0.00	-	-	-	-	-
KOJ3C 2950	2950	1089.5	0.00	-	-	-	-	-	KOJ3P 2950	2950	10	0.00	-	-	-	-	-
KOJ3C 3000	3000	1042.5	0.00	-	-	-	-	-	KOJ3P 3000	3000	12.5	0.00	-	-	-	-	-
KOJ3C 3050	3050	996	0.00	-	-	-	-	-	KOJ3P 3050	3050	15.5	0.00	-	-	-	-	-
KOJ3C 3100	3100	950	0.00	-	-	-	-	-	KOJ3P 3100	3100	19.5	0.00	-	-	-	-	-
KOJ3C 3150	3150	904.5	0.00	-	-	-	-	-	KOJ3P 3150	3150	24	0.00	-	-	-	-	-
KOJ3C 3200	3200	860	0.00	-	-	-	-	-	KOJ3P 3200	3200	29	0.00	-	-	-	-	-
KOJ3C 3250	3250	816.5	0.00	-	-	-	-	-	KOJ3P 3250	3250	35	0.00	-	-	-	-	-
KOJ3C 3300	3300	773.5	0.00	-	-	-	-	-	KOJ3P 3300	3300	42	0.00	-	-	-	-	-
KOJ3C 3350	3350	732	0.00	-	-	-	-	-	KOJ3P 3350	3350	50	0.00	-	-	-	-	-
KOJ3C 3400	3400	691	0.00	-	-	-	-	-	KOJ3P 3400	3400	59	0.00	-	-	-	-	-
KOJ3C 3450	3450	651.5	0.00	-	-	-	-	-	KOJ3P 3450	3450	69.5	0.00	-	-	-	-	-
KOJ3C 3500	3500	613	0.00	-	-	-	-	-	KOJ3P 3500	3500	80.5	0.00	-	-	-	-	-
KOJ3C 3550	3550	576	0.00	-	-	-	-	-									

KOJ3C 4250	4250	198.5	0.00	-	-	-	-	-	-	KOJ3P 4250	4250	412.5	0.00	-	-	-	-	-	-
KOJ3C 4300	4300	182	0.00	-	-	-	-	-	-	KOJ3P 4300	4300	445.5	0.00	-	-	-	-	-	-
KOJ3C 4350	4350	166	0.00	-	-	-	-	-	-	KOJ3P 4350	4350	479.5	0.00	-	-	-	-	-	-
KOJ3C 4400	4400	151.5	0.00	-	-	-	-	-	-	KOJ3P 4400	4400	514.5	0.00	-	-	-	-	-	-
KOJ3C 4450	4450	138	0.00	-	-	-	-	-	-	KOJ3P 4450	4450	551	0.00	-	-	-	-	-	-
KOJ3C 4500	4500	125.5	0.00	-	-	-	-	-	-	KOJ3P 4500	4500	588	0.00	-	-	-	-	-	-
KOJ3C 4550	4550	114	0.00	-	-	-	-	-	-	KOJ3P 4550	4550	626.5	0.00	-	-	-	-	-	-
KOJ3C 4600	4600	103	0.00	-	-	-	-	-	-	KOJ3P 4600	4600	665.5	0.00	-	-	-	-	-	-
KOJ3C 4650	4650	93.5	0.00	-	-	-	-	-	-	KOJ3P 4650	4650	705.5	0.00	-	-	-	-	-	-
KOJ3C 4700	4700	84.5	0.00	-	-	-	-	-	-	KOJ3P 4700	4700	746	0.00	-	-	-	-	-	-
KOJ3C 4750	4750	76	0.00	-	-	-	-	-	-	KOJ3P 4750	4750	787.5	0.00	-	-	-	-	-	-
KOJ3C 4800	4800	68.5	0.00	-	-	-	-	-	-	KOJ3P 4800	4800	830	0.00	-	-	-	-	-	-
KOJ3C 4850	4850	61.5	0.00	-	-	-	-	-	-	KOJ3P 4850	4850	873	0.00	-	-	-	-	-	-
KOJ3C 4900	4900	55.5	0.00	-	-	-	-	-	-	KOJ3P 4900	4900	916.5	0.00	-	-	-	-	-	-
KOJ3C 4950	4950	50	0.00	-	-	-	-	-	-	KOJ3P 4950	4950	960.5	0.00	-	-	-	-	-	-
KOJ3C 5000	5000	44.5	0.00	-	-	-	-	-	-	KOJ3P 5000	5000	1005	0.00	-	-	-	-	-	-
KOJ3C 5050	5050	40	0.00	-	-	-	-	-	-	KOJ3P 5050	5050	1050	0.00	-	-	-	-	-	-
KOJ3C 5100	5100	36	0.00	-	-	-	-	-	-	KOJ3P 5100	5100	1095.5	0.00	-	-	-	-	-	-
KOJ3C 5150	5150	32	0.00	-	-	-	-	-	-	KOJ3P 5150	5150	1141.5	0.00	-	-	-	-	-	-
KOJ3C 5200	5200	28.5	0.00	-	-	-	-	-	-	KOJ3P 5200	5200	1188	0.00	-	-	-	-	-	-
KOJ3C 5250	5250	25.5	0.00	-	-	-	-	-	-	KOJ3P 5250	5250	1234.5	0.00	-	-	-	-	-	-
KOJ3C 5300	5300	22.5	0.00	-	-	-	-	-	-	KOJ3P 5300	5300	1281.5	0.00	-	-	-	-	-	-

May-23 (88d 3/10/23); CSize 25; KOK3 4025.00																			
KOK3C 2800	2800	1228	0.00	-	-	-	-	-	-	KOK3P 2800	2800	12	0.00	-	-	-	-	-	-
KOK3C 2850	2850	1181.5	0.00	-	-	-	-	-	-	KOK3P 2850	2850	14.5	0.00	-	-	-	-	-	-
KOK3C 2900	2900	1135	0.00	-	-	-	-	-	-	KOK3P 2900	2900	18	0.00	-	-	-	-	-	-
KOK3C 2950	2950	1089	0.00	-	-	-	-	-	-	KOK3P 2950	2950	22	0.00	-	-	-	-	-	-
KOK3C 3000	3000	1044	0.00	-	-	-	-	-	-	KOK3P 3000	3000	26.5	0.00	-	-	-	-	-	-
KOK3C 3050	3050	999.5	0.00	-	-	-	-	-	-	KOK3P 3050	3050	31.5	0.00	-	-	-	-	-	-
KOK3C 3100	3100	956	0.00	-	-	-	-	-	-	KOK3P 3100	3100	37.5	0.00	-	-	-	-	-	-
KOK3C 3150	3150	913	0.00	-	-	-	-	-	-	KOK3P 3150	3150	44	0.00	-	-	-	-	-	-
KOK3C 3200	3200	871	0.00	-	-	-	-	-	-	KOK3P 3200	3200	51.5	0.00	-	-	-	-	-	-
KOK3C 3250	3250	829.5	0.00	-	-	-	-	-	-	KOK3P 3250	3250	60	0.00	-	-	-	-	-	-
KOK3C 3300	3300	789.5	0.00	-	-	-	-	-	-	KOK3P 3300	3300	69.5	0.00	-	-	-	-	-	-
KOK3C 3350	3350	750.5	0.00	-	-	-	-	-	-	KOK3P 3350	3350	80	0.00	-	-	-	-	-	-
KOK3C 3400	3400	712	0.00	-	-	-	-	-	-	KOK3P 3400	3400	91.5	0.00	-	-	-	-	-	-
KOK3C 3450	3450	675	0.00	-	-	-	-	-	-	KOK3P 3450	3450	104	0.00	-	-	-	-	-	-
KOK3C 3500	3500	639	0.00	-	-	-	-	-	-	KOK3P 3500	3500	118	0.00	-	-	-	-	-	-
KOK3C 3550	3550	604.5	0.00	-	-	-	-	-	-	KOK3P 3550	3550	132.5	0.00	-	-	-	-	-	-
KOK3C 3600	3600	570.5	0.00	-	-	-	-	-	-	KOK3P 3600	3600	148.5	0.00	-	-	-	-	-	-
KOK3C 3650	3650	538	0.00	-	-	-	-	-	-	KOK3P 3650	3650	166	0.00	-	-	-	-	-	-
KOK3C 3700	3700	507	0.00	-	-	-	-	-	-	KOK3P 3700	3700	184.5	0.00	-	-	-	-	-	1,250
KOK3C 3750	3750	477	0.00	-	-	-	-	-	-	KOK3P 3750	3750	204	0.00	-	-	-	-	-	-
KOK3C 3800	3800	448	0.00	-	-	-	-	-	-	KOK3P 3800	3800	225	0.00	-	-	-	-	-	-
KOK3C 3850	3850	420.5	0.00	-	-	-	-	-	-	KOK3P 3850	3850	247	0.00	-	-	-	-	-	-
KOK3C 3900	3900	394.5	0.00	-	-	-	-	-	-	KOK3P 3900	3900	270	0.00	-	-	-	-	-	1,400
KOK3C 3950	3950	369	0.00	-	-	-	-	-	-	KOK3P 3950	3950	294.5	0.00	-	-	-	-	-	-
KOK3C 4000	4000	345.5	0.00	-	-	-	-	-	-	KOK3P 4000	4000	320.5	0.00	-	-	-	-	-	-
KOK3C 4050	4050	322.5	0.00	-	-	-	-	-	-	KOK3P 4050	4050	347.5	0.00	-	-	-	-	-	-
KOK3C 4100	4100	301	0.00	-	-	-	-	1,250.0	-	KOK3P 4100	4100	375.5	0.00	-	-	-	-	-	-
KOK3C 4150	4150	280.5	0.00	-	-	-	-	-	-	KOK3P 4150	4150	404.5	0.00	-	-	-	-	-	-
KOK3C 4200	4200	261	0.00	-	-	-	-	-	-	KOK3P 4200	4200	435	0.00	-	-	-	-	-	-
KOK3C 4250	4250	243	0.00	-	-	-	-	-	-	KOK3P 4250	4250	466	0.00	-	-	-	-	-	-
KOK3C 4300	4300	225.5	0.00	-	-	-	-	1,400.0	1,000.0	KOK3P 4300	4300	498.5	0.00	-	-	-	-	-	-
KOK3C 4350	4350	209.5	0.00	-	-	-	-	-	-	KOK3P 4350	4350	532	0.00	-	-	-	-	-	-
KOK3C 4400	4400	194	0.00	-	-	-	-	-	-	KOK3P 4400	4400	566.5	0.00	-	-	-	-	-	-
KOK3C 4450	4450	179.5	0.00	-	-	-	-	-	-	KOK3P 4450	4450	601.5	0.00	-	-	-	-	-	-
KOK3C 4500	4500	166	0.00	-	-	-	-	-	-	KOK3P 4500	4500	638	0.00	-	-	-	-	-	-
KOK3C 4550	4550	153.5	0.00	-	-	-	-	-	-	KOK3P 4550	4550	675	0.00	-	-	-	-	-	-
KOK3C 4600	4600	142	0.00	-	-	-	-	-	-	KOK3P 4600	4600	713	0.00	-	-	-	-	-	-
KOK3C 4650	4650	131	0.00	-	-	-	-	-	-	KOK3P 4650	4650	751.5	0.00	-	-	-	-	-	-
KOK3C 4700	4700	120.5	0.00	-	-	-	-	-	-	KOK3P 4700	4700	791	0.00	-	-	-	-	-	-
KOK3C 4750	4750	111	0.00	-	-	-	-	-	-	KOK3P 4750	4750	831	0.00	-	-	-	-	-	-
KOK3C 4800	4800	102	0.00	-	-	-	-	1,450.0	-	KOK3P 4800	4800	871.5	0.00	-	-	-	-	-	-
KOK3C 4850	4850	94	0.00	-	-	-	-	-	-	KOK3P 4850	4850	913	0.00	-	-	-	-	-	-
KOK3C 4900	4900	86.5	0.00	-	-	-	-	-	-	KOK3P 4900	4900	955	0.00	-	-	-	-	-	-
KOK3C 4950	4950	79	0.00	-	-	-	-	-	-	KOK3P 4950	4950	997.5	0.00	-	-	-	-	-	-
KOK3C 5000	5000	72.5	0.00	-	-	-	-	-	-	KOK3P 5000	5000	1040.5	0.00	-	-	-	-	-	-
KOK3C 5050	5050	66.5	0.00	-	-	-	-	-	-	KOK3P 5050	5050	1084.5	0.00	-	-	-	-	-	-
KOK3C 5100	5100	61	0.00	-	-	-	-	1,400.0	1,000.0	KOK3P 5100	5100	1128.5	0.00	-	-	-	-	-	-
KOK3C 5150	5150	55.5	0.00	-	-	-	-	-	-	KOK3P 5150	5150	1173	0.00	-	-	-	-	-	-
KOK3C 5200	5200	51	0.00	-	-	-	-	-	-	KOK3P 5200	5200	1217.5	0.00	-	-	-	-	-	-
KOK3C 5250	5250	46.5	0.00	-	-	-	-	-	-	KOK3P 5250	5250	1263	0.00	-	-	-	-	-	-

Jun-23 (119d 4/10/23); CSize 25; KOM3 3994.00																			
KOM3C 2800	2800	1206	0.00	-	-	-	-	-	-	KOM3P 2800	2800	24	0.00	-	-	-	-	-	-
KOM3C 2850	2850	1161	0.00	-	-	-	-	-	-	KOM3P 2850	2850	28.5	0.00	-	-	-	-	-	-
KOM3C 2900	2900	1117	0.00	-	-	-	-	-	-	KOM3P 2900	2900	33.5	0.00	-	-	-	-	-	-
KOM3C 2950	2950	1073	0.00	-	-	-	-	-	-	KOM3P 2950	2950	39.5	0.00	-	-	-	-	-	-
KOM3C 3000	3000	1030	0.00	-	-	-	-	-	-	KOM3P 3000	3000	46	0.00	-	-	-	-	-	-
KOM3C 3050	3050	988	0.00	-	-	-	-	-	-	KOM3P 3050	3050	53.5	0.00	-	-	-	-	-	-
KOM3C 3100	3100	946.5	0.00	-	-	-	-	-	-	KOM3P 3100	3100	61.5	0.00	-	-	-	-	-	-
KOM3C 3150	3150	906	0.00	-	-	-	-	-	-	KOM3P 3150	3150	70.5	0.00	-	-	-	-	-	-
KOM3C 3200	3200	866.5	0.00	-	-	-	-	-	-	KOM3P 3200	3200	80.5	0.00	-	-	-	-	-	-
KOM3C 3250	3250	828	0.00	-	-	-	-	-	-	KOM3P 3250	3250	91	0.00	-	-	-	-	-	-
KOM3C 3300	3300	790.5	0.00	-	-	-	-	-	-	KOM3P 3300	3300	103	0.00	-	-	-	-	-	-
KOM3C 3350	3350	753.5	0.00	-	-	-													

KOM3C 4950	4950	105.5	0.00	-	-	-	-	-	KOM3P 4950	4950	1052	0.00	-	-	-	-	-	-
KOM3C 5000	5000	98	0.00	-	-	-	-	-	KOM3P 5000	5000	1094.5	0.00	-	-	-	-	-	-
KOM3C 5050	5050	91	0.00	-	-	-	-	-	KOM3P 5050	5050	1137	0.00	-	-	-	-	-	-
KOM3C 5100	5100	85	0.00	-	-	-	-	-	KOM3P 5100	5100	1180	0.00	-	-	-	-	-	-
KOM3C 5150	5150	78.5	0.00	-	-	-	-	-	KOM3P 5150	5150	1223.5	0.00	-	-	-	-	-	-
KOM3C 5200	5200	73	0.00	-	-	-	-	-	KOM3P 5200	5200	1267	0.00	-	-	-	-	-	-
KOM3C 5250	5250	67.5	0.00	-	-	-	-	-	KOM3P 5250	5250	1311.5	0.00	-	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG
FEB 23	CALL	43.05	43.05
	PUT	43.05	43.05
	MEAN	43.05	43.05
MAR 23	CALL	43.80	43.79
	PUT	43.80	43.85
	MEAN	43.80	43.82
APR 23	CALL	43.05	43.05
	PUT	43.05	43.05
	MEAN	43.05	43.05

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

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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 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.