

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	3,826	148					1,036
JAN 23	3,850	148	3,726	3,905	3,711	4,473	13,615
FEB 23	3,886	149	3,763	3,941	3,747	32,069	39,870
MAR 23	3,903	139	3,787	3,961	3,776	19,951	46,615
APR 23	3,904	137	3,796	3,962	3,784	7,409	28,393
MAY 23	3,898	120	3,801	3,963	3,783	7,873	28,718
JUN 23	3,874	127	3,800	3,935	3,765	2,525	14,551
JUL 23	3,840	127	3,774	3,913	3,745	2,110	16,025
AUG 23	3,814	127	3,741	3,886	3,715	1,018	6,758
SEP 23	3,796	127	3,726	3,850	3,694	1,093	9,182
OCT 23	3,786	127	3,800	3,839	3,782	365	1,642
NOV 23	3,778	127	3,680	3,840	3,679	135	7,389
JAN 24	3,753	127					1,094
MAR 24	3,708	127					445
MAY 24	3,658	127					73
JUL 24	3,658	127					1
SEP 24	3,658	127					
NOV 24	3,658	127					
JAN 25	3,658	127					
MAR 25	3,658	127					
MAY 25	3,658	127					
JUL 25	3,658	127					
SEP 25	3,658	127					
NOV 25	3,658	127					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	66.31	1.92	65.42	65.42	65.42	1	30
JAN 23	64.12	1.92	62.35	64.54	62.09	57,653	84,087
MAR 23	63.37	1.90	61.60	63.90	61.33	50,982	140,043
MAY 23	62.79	1.81	61.19	63.34	60.81	24,146	74,642
JUL 23	62.28	1.71	60.77	62.81	60.36	14,465	58,418
AUG 23	61.78	1.54	60.21	62.31	60.05	3,009	11,382
SEP 23	61.32	1.43	59.80	61.80	59.73	2,289	12,053
OCT 23	60.82	1.30	59.49	61.33	59.37	1,633	7,882
DEC 23	60.67	1.29	59.29	61.07	59.22	5,146	25,490
JAN 24	60.48	1.28	60.11	60.59	60.09	255	1,527
MAR 24	60.19	1.26	60.19	60.30	60.19	50	956
MAY 24	60.01	1.24	-	-	-	-	417
JUL 24	59.86	1.22	-	-	-	-	1
AUG 24	59.72	1.21	-	-	-	-	151
SEP 24	59.58	1.21	-	-	-	-	205

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
<b>Mar-23 (27d 1/10/23); CSize 25; KOH3 3988.00</b>																	
KOH3C 2800	2800	1101	0.00	-	-	-	-	-	KOH3P 2800	2800	0.5	0.00	-	-	-	-	-
KOH3C 2850	2850	1051.5	0.00	-	-	-	-	-	KOH3P 2850	2850	0.5	0.00	-	-	-	-	-
KOH3C 2900	2900	1002	0.00	-	-	-	-	-	KOH3P 2900	2900	1	0.00	-	-	-	-	-
KOH3C 2950	2950	952.5	0.00	-	-	-	-	-	KOH3P 2950	2950	1.5	0.00	-	-	-	-	-
KOH3C 3000	3000	903.5	0.00	-	-	-	-	-	KOH3P 3000	3000	2.5	0.00	-	-	-	-	-
KOH3C 3050	3050	854.5	0.00	-	-	-	-	-	KOH3P 3050	3050	3.5	0.00	-	-	-	-	-
KOH3C 3100	3100	806	0.00	-	-	-	-	-	KOH3P 3100	3100	5	0.00	-	-	-	-	-
KOH3C 3150	3150	758	0.00	-	-	-	-	-	KOH3P 3150	3150	6.5	0.00	-	-	-	-	-
KOH3C 3200	3200	711	0.00	-	-	-	-	-	KOH3P 3200	3200	9.5	0.00	-	-	-	-	-
KOH3C 3250	3250	664	0.00	-	-	-	-	-	KOH3P 3250	3250	12.5	0.00	-	-	-	-	-
KOH3C 3300	3300	618.5	0.00	-	-	-	-	-	KOH3P 3300	3300	17	0.00	-	-	-	-	-
KOH3C 3350	3350	574	0.00	-	-	-	-	-	KOH3P 3350	3350	22	0.00	-	-	-	-	-
KOH3C 3400	3400	530.5	0.00	-	-	-	-	-	KOH3P 3400	3400	28.5	0.00	-	-	-	-	-
KOH3C 3450	3450	488.5	0.00	-	-	-	-	-	KOH3P 3450	3450	36.5	0.00	-	-	-	-	-
KOH3C 3500	3500	447.5	0.00	-	-	-	-	-	KOH3P 3500	3500	45.5	0.00	-	-	-	-	-
KOH3C 3550	3550	409	0.00	-	-	-	-	-	KOH3P 3550	3550	56.5	0.00	-	-	-	-	-
KOH3C 3600	3600	371.5	0.00	-	-	-	-	-	KOH3P 3600	3600	69	0.00	-	-	-	-	-
KOH3C 3650	3650	336.5	0.00	-	-	-	-	-	KOH3P 3650	3650	84	0.00	-	-	-	-	-
KOH3C 3700	3700	303	0.00	-	-	-	-	-	KOH3P 3700	3700	100.5	0.00	-	-	-	-	-
KOH3C 3750	3750	272	0.00	-	-	-	-	-	KOH3P 3750	3750	119	0.00	-	-	-	-	-
KOH3C 3800	3800	242.5	0.00	-	-	-	-	-	KOH3P 3800	3800	140	0.00	-	-	-	-	-
KOH3C 3850	3850	215.5	0.00	-	-	-	-	-	KOH3P 3850	3850	162.5	0.00	-	-	-	-	-
KOH3C 3900	3900	190.5	0.00	-	-	-	-	-	KOH3P 3900	3900	187.5	0.00	-	-	-	600	-
KOH3C 3950	3950	168	0.00	-	-	-	-	-	KOH3P 3950	3950	214.5	0.00	-	-	-	-	-
KOH3C 4000	4000	147	0.00	-	-	-	-	-	KOH3P 4000	4000	244	0.00	-	-	-	-	-
KOH3C 4050	4050	128.5	0.00	-	-	-	150.0	-	KOH3P 4050	4050	275	0.00	-	-	-	-	-
KOH3C 4100	4100	111.5	0.00	-	-	-	-	-	KOH3P 4100	4100	308	0.00	-	-	-	-	-
KOH3C 4150	4150	96	0.00	-	-	-	-	-	KOH3P 4150	4150	342.5	0.00	-	-	-	-	-
KOH3C 4200	4200	82.5	0.00	-	-	-	-	-	KOH3P 4200	4200	379	0.00	-	-	-	-	-
KOH3C 4250	4250	71	0.00	-	-	-	-	-	KOH3P 4250	4250	417	0.00	-	-	-	-	-
KOH3C 4300	4300	60.5	0.00	-	-	-	-	-	KOH3P 4300	4300	456.5	0.00	-	-	-	-	-
KOH3C 4350	4350	51	0.00	-	-	-	-	-	KOH3P 4350	4350	497.5	0.00	-	-	-	-	-
KOH3C 4400	4400	43.5	0.00	-	-	-	-	-	KOH3P 4400	4400	539	0.00	-	-	-	-	-
KOH3C 4450	4450	36.5	0.00	-	-	-	-	-	KOH3P 4450	4450	582	0.00	-	-	-	-	-
KOH3C 4500	4500	30.5	0.00	-	-	-	-	-	KOH3P 4500	4500	626	0.00	-	-	-	-	-
KOH3C 4550	4550	25.5	0.00	-	-	-	-	-	KOH3P 4550	4550	671	0.00	-	-	-	-	-
KOH3C 4600	4600	21	0.00	-	-	-	150.0	-	KOH3P 4600	4600	716.5	0.00	-	-	-	-	-
KOH3C 4650	4650	17.5	0.00	-	-	-	-	-	KOH3P 4650	4650	763	0.00	-	-	-	-	-
KOH3C 4700	4700	14.5	0.00	-	-	-	-	-	KOH3P 4700	4700	809.5	0.00	-	-	-	-	-
KOH3C 4750	4750	12	0.00	-	-	-	-	-	KOH3P 4750	4750	857	0.00	-	-	-	-	-
KOH3C 4800	4800	9.5	0.00	-	-	-	-	-	KOH3P 4800	4800	905	0.00	-	-	-	-	-
KOH3C 4850	4850	8	0.00	-	-	-	-	-	KOH3P 4850	4850	953	0.00	-	-	-	-	-
KOH3C 4900	4900	6.5	0.00	-	-	-	-	-	KOH3P 4900	4900	1001.5	0.00	-	-	-	-	-
KOH3C 4950	4950	5	0.00	-	-	-	-	-	KOH3P 4950	4950	1050	0.00	-	-	-	-	-
KOH3C 5000	5000	4	0.00	-	-	-	-	-	KOH3P 5000	5000	1099	0.00	-	-	-	-	-
KOH3C 5050	5050	3.5	0.00	-	-	-	-	-	KOH3P 5050	5050	1148	0.00	-	-	-	-	-
KOH3C 5100	5100	2.5	0.00	-	-	-	-	-	KOH3P 5100	5100	1197	0.00	-	-	-	-	-
KOH3C 5150	5150	2	0.00	-	-	-	-	-	KOH3P 5150	5150	1246.5	0.00	-	-	-	-	-
KOH3C 5200	5200	1.5	0.00	-	-	-	-	-	KOH3P 5200	5200	1296	0.00	-	-	-	-	-
KOH3C 5250	5250	1.5	0.00	-	-	-	-	-	KOH3P 5250	5250	1345.5	0.00	-	-	-	-	-
<b>Apr-23 (58d 2/10/23); CSize 25; KOJ3 3985.00</b>																	
KOJ3C 2800	2800	1105	0.00	0.0	0	0	0	0	KOJ3P 2800	2800	6	0.00	-	-	0	-	-
KOJ3C 2850	2850	1057	0.00	-	-	-	-	-	KOJ3P 2850	2850	8	0.00	-	-	-	-	-
KOJ3C 2900	2900	1009.5	0.00	-	-	-	-	-	KOJ3P 2900	2900	10.5	0.00	-	-	-	-	-
KOJ3C 2950	2950	963	0.00	-	-	-	-	-	KOJ3P 2950	2950	13	0.00	-	-	-	-	-
KOJ3C 3000	3000	916.5	0.00	-	-	-	-	-	KOJ3P 3000	3000	16.5	0.00	-	-	-	-	-
KOJ3C 3050	3050	871	0.00	-	-	-	-	-	KOJ3P 3050	3050	21	0.00	-	-	-	-	-
KOJ3C 3100	3100	826	0.00	-	-	-	-	-	KOJ3P 3100	3100	25.5	0.00	-	-	-	-	-
KOJ3C 3150	3150	782	0.00	-	-	-	-	-	KOJ3P 3150	3150	31.5	0.00	-	-	-	-	-
KOJ3C 3200	3200	739	0.00	-	-	-	-	-	KOJ3P 3200	3200	38	0.00	-	-	-	-	-
KOJ3C 3250	3250	697	0.00	-	-	-	-	-	KOJ3P 3250	3250	46	0.00	-	-	-	-	-
KOJ3C 3300	3300	656	0.00	-	-	-	-	-	KOJ3P 3300	3300	54.5	0.00	-	-	-	-	-
KOJ3C 3350	3350	616	0.00	-	-	-	-	-	KOJ3P 3350	3350	64.5	0.00	-	-	-	-	-
KOJ3C 3400	3400	577.5	0.00	-	-	-	-	-	KOJ3P 3400	3400	76	0.00	-	-	-	-	-
KOJ3C 3450	3450	540.5	0.00	-	-	-	-	-	KOJ3P 3450	3450	88.5	0.00	-	-	-	-	-
KOJ3C 3500	3500	504.5	0.00	-	-	-	-	-	KOJ3P 3500	3500	102.5	0.00	-	-			

KOJ3C 4200	4200	156	0.00	-	-	-	-	-	-	KOJ3P 4200	4200	450.5	0.00	-	-	-	-	-	-
KOJ3C 4250	4250	141.5	0.00	-	-	-	-	-	-	KOJ3P 4250	4250	485.5	0.00	-	-	-	-	-	-
KOJ3C 4300	4300	128	0.00	-	-	-	-	-	-	KOJ3P 4300	4300	522	0.00	-	-	-	-	-	-
KOJ3C 4350	4350	115.5	0.00	-	-	-	-	-	-	KOJ3P 4350	4350	559.5	0.00	-	-	-	-	-	-
KOJ3C 4400	4400	104	0.00	-	-	-	-	-	-	KOJ3P 4400	4400	597.5	0.00	-	-	-	-	-	-
KOJ3C 4450	4450	93.5	0.00	-	-	-	-	-	-	KOJ3P 4450	4450	637	0.00	-	-	-	-	-	-
KOJ3C 4500	4500	84	0.00	-	-	-	-	-	-	KOJ3P 4500	4500	677.5	0.00	-	-	-	-	-	-
KOJ3C 4550	4550	75.5	0.00	-	-	-	-	-	-	KOJ3P 4550	4550	718.5	0.00	-	-	-	-	-	-
KOJ3C 4600	4600	67.5	0.00	-	-	-	-	-	-	KOJ3P 4600	4600	760.5	0.00	-	-	-	-	-	-
KOJ3C 4650	4650	60.5	0.00	-	-	-	-	-	-	KOJ3P 4650	4650	803	0.00	-	-	-	-	-	-
KOJ3C 4700	4700	54	0.00	-	-	-	-	-	-	KOJ3P 4700	4700	846	0.00	-	-	-	-	-	-
KOJ3C 4750	4750	48	0.00	-	-	-	-	-	-	KOJ3P 4750	4750	890	0.00	-	-	-	-	-	-
KOJ3C 4800	4800	42.5	0.00	-	-	-	-	-	-	KOJ3P 4800	4800	934.5	0.00	-	-	-	-	-	-
KOJ3C 4850	4850	38	0.00	-	-	-	-	-	-	KOJ3P 4850	4850	979.5	0.00	-	-	-	-	-	-
KOJ3C 4900	4900	33.5	0.00	-	-	-	-	-	-	KOJ3P 4900	4900	1025	0.00	-	-	-	-	-	-
KOJ3C 4950	4950	30	0.00	-	-	-	-	-	-	KOJ3P 4950	4950	1071	0.00	-	-	-	-	-	-
KOJ3C 5000	5000	26.5	0.00	-	-	-	-	-	-	KOJ3P 5000	5000	1117.5	0.00	-	-	-	-	-	-
KOJ3C 5050	5050	23.5	0.00	-	-	-	-	-	-	KOJ3P 5050	5050	1164	0.00	-	-	-	-	-	-
KOJ3C 5100	5100	20.5	0.00	-	-	-	-	-	-	KOJ3P 5100	5100	1211	0.00	-	-	-	-	-	-
KOJ3C 5150	5150	18	0.00	-	-	-	-	-	-	KOJ3P 5150	5150	1258.5	0.00	-	-	-	-	-	-
KOJ3C 5200	5200	16	0.00	-	-	-	-	-	-	KOJ3P 5200	5200	1306	0.00	-	-	-	-	-	-
KOJ3C 5250	5250	14	0.00	-	-	-	-	-	-	KOJ3P 5250	5250	1354	0.00	-	-	-	-	-	-

**May-23 (86d 3/10/23); CSize 25; KOK3 3968.00**

KOK3C 2750	2750	1152.5	0.00	-	-	-	-	-	-	KOK3P 2750	2750	12	0.00	-	-	-	-	-	-
KOK3C 2800	2800	1105.5	0.00	-	-	-	-	-	-	KOK3P 2800	2800	15	0.00	-	-	-	-	-	-
KOK3C 2850	2850	1059.5	0.00	-	-	-	-	-	-	KOK3P 2850	2850	18.5	0.00	-	-	-	-	-	-
KOK3C 2900	2900	1014	0.00	-	-	-	-	-	-	KOK3P 2900	2900	23	0.00	-	-	-	-	-	-
KOK3C 2950	2950	969	0.00	-	-	-	-	-	-	KOK3P 2950	2950	27.5	0.00	-	-	-	-	-	-
KOK3C 3000	3000	925	0.00	-	-	-	-	-	-	KOK3P 3000	3000	33	0.00	-	-	-	-	-	-
KOK3C 3050	3050	882	0.00	-	-	-	-	-	-	KOK3P 3050	3050	39.5	0.00	-	-	-	-	-	-
KOK3C 3100	3100	839.5	0.00	-	-	-	-	-	-	KOK3P 3100	3100	47	0.00	-	-	-	-	-	-
KOK3C 3150	3150	798	0.00	-	-	-	-	-	-	KOK3P 3150	3150	55	0.00	-	-	-	-	-	-
KOK3C 3200	3200	757.5	0.00	-	-	-	-	-	-	KOK3P 3200	3200	64	0.00	-	-	-	-	-	-
KOK3C 3250	3250	718	0.00	-	-	-	-	-	-	KOK3P 3250	3250	74.5	0.00	-	-	-	-	-	-
KOK3C 3300	3300	679.5	0.00	-	-	-	-	-	-	KOK3P 3300	3300	85.5	0.00	-	-	-	-	-	-
KOK3C 3350	3350	642.5	0.00	-	-	-	-	-	-	KOK3P 3350	3350	98	0.00	-	-	-	-	-	-
KOK3C 3400	3400	606.5	0.00	-	-	-	-	-	-	KOK3P 3400	3400	111.5	0.00	-	-	-	-	-	-
KOK3C 3450	3450	571.5	0.00	-	-	-	-	-	-	KOK3P 3450	3450	126.5	0.00	-	-	-	-	-	-
KOK3C 3500	3500	538	0.00	-	-	-	-	-	-	KOK3P 3500	3500	142.5	0.00	-	-	-	-	-	100
KOK3C 3550	3550	505.5	0.00	-	-	-	-	-	-	KOK3P 3550	3550	160	0.00	-	-	-	-	-	100
KOK3C 3600	3600	474.5	0.00	-	-	-	-	-	-	KOK3P 3600	3600	178.5	0.00	-	-	-	-	-	-
KOK3C 3650	3650	445	0.00	-	-	-	-	-	-	KOK3P 3650	3650	198.5	0.00	-	-	-	-	-	-
KOK3C 3700	3700	416.5	0.00	-	-	-	-	-	-	KOK3P 3700	3700	219.5	0.00	-	-	-	-	-	1,250
KOK3C 3750	3750	389	0.00	-	-	-	-	-	-	KOK3P 3750	3750	242	0.00	-	-	-	-	-	-
KOK3C 3800	3800	363	0.00	-	-	-	-	-	-	KOK3P 3800	3800	266	0.00	-	-	-	-	-	-
KOK3C 3850	3850	338.5	0.00	-	-	-	-	-	-	KOK3P 3850	3850	291	0.00	-	-	-	-	-	-
KOK3C 3900	3900	315	0.00	-	-	-	-	-	-	KOK3P 3900	3900	317	0.00	-	-	-	-	-	1,400
KOK3C 3950	3950	293	0.00	-	-	-	-	-	-	KOK3P 3950	3950	344.5	0.00	-	-	-	-	-	-
KOK3C 4000	4000	272	0.00	-	-	-	-	-	-	KOK3P 4000	4000	373.5	0.00	-	-	-	-	-	-
KOK3C 4050	4050	252.5	0.00	-	-	-	-	-	-	KOK3P 4050	4050	403.5	0.00	-	-	-	-	-	-
KOK3C 4100	4100	234	0.00	-	-	-	-	1,250.0	-	KOK3P 4100	4100	434.5	0.00	-	-	-	-	-	-
KOK3C 4150	4150	216.5	0.00	-	-	-	-	-	-	KOK3P 4150	4150	466.5	0.00	-	-	-	-	-	-
KOK3C 4200	4200	200	0.00	-	-	-	-	-	-	KOK3P 4200	4200	500	0.00	-	-	-	-	-	-
KOK3C 4250	4250	184.5	0.00	-	-	-	-	-	-	KOK3P 4250	4250	534	0.00	-	-	-	-	-	-
KOK3C 4300	4300	170	0.00	-	-	-	-	1,400.0	-	KOK3P 4300	4300	569.5	0.00	-	-	-	-	-	-
KOK3C 4350	4350	156.5	0.00	-	-	-	-	-	-	KOK3P 4350	4350	605.5	0.00	-	-	-	-	-	-
KOK3C 4400	4400	144	0.00	-	-	-	-	-	-	KOK3P 4400	4400	642.5	0.00	-	-	-	-	-	-
KOK3C 4450	4450	132.5	0.00	-	-	-	-	-	-	KOK3P 4450	4450	680.5	0.00	-	-	-	-	-	-
KOK3C 4500	4500	121.5	0.00	-	-	-	-	100.0	100.0	KOK3P 4500	4500	719.5	0.00	-	-	-	-	-	-
KOK3C 4550	4550	111.5	0.00	-	-	-	-	-	-	KOK3P 4550	4550	759	0.00	-	-	-	-	-	-
KOK3C 4600	4600	102	0.00	-	-	-	-	-	-	KOK3P 4600	4600	799	0.00	-	-	-	-	-	-
KOK3C 4650	4650	93.5	0.00	-	-	-	-	-	-	KOK3P 4650	4650	840	0.00	-	-	-	-	-	-
KOK3C 4700	4700	85.5	0.00	-	-	-	-	-	-	KOK3P 4700	4700	882	0.00	-	-	-	-	-	-
KOK3C 4750	4750	78	0.00	-	-	-	-	-	-	KOK3P 4750	4750	924	0.00	-	-	-	-	-	-
KOK3C 4800	4800	71	0.00	-	-	-	-	1,450.0	-	KOK3P 4800	4800	967	0.00	-	-	-	-	-	-
KOK3C 4850	4850	65	0.00	-	-	-	-	-	-	KOK3P 4850	4850	1010.5	0.00	-	-	-	-	-	-
KOK3C 4900	4900	59	0.00	-	-	-	-	-	-	KOK3P 4900	4900	1054	0.00	-	-	-	-	-	-
KOK3C 4950	4950	53.5	0.00	-	-	-	-	-	-	KOK3P 4950	4950	1098.5	0.00	-	-	-	-	-	-
KOK3C 5000	5000	49	0.00	-	-	-	-	-	-	KOK3P 5000	5000	1143.5	0.00	-	-	-	-	-	-
KOK3C 5050	5050	44.5	0.00	-	-	-	-	-	-	KOK3P 5050	5050	1188.5	0.00	-	-	-	-	-	-
KOK3C 5100	5100	40.5	0.00	-	-	-	-	1,400.0	-	KOK3P 5100	5100	1234	0.00	-	-	-	-	-	-
KOK3C 5150	5150	36.5	0.00	-	-	-	-	-	-	KOK3P 5150	5150	1280	0.00	-	-	-	-	-	-
KOK3C 5200	5200	33	0.00	-	-	-	-	-	-	KOK3P 5200	5200	1326	0.00	-	-	-	-	-	-

**Jun-23 (117d 4/10/23); CSize 25; KOM3 3942.00**

KOM3C 2750	2750	1137.5	0.00	-	-	-	-	-	-	KOM3P 2750	2750	24.5	0.00	-	-	-	-	-	-
KOM3C 2800	2800	1093	0.00	-	-	-	-	-	-	KOM3P 2800	2800	29	0.00	-	-	-	-	-	-
KOM3C 2850	2850	1049	0.00	-	-	-	-	-	-	KOM3P 2850	2850	34.5	0.00	-	-	-	-	-	-
KOM3C 2900	2900	1005.5	0.00	-	-	-	-	-	-	KOM3P 2900	2900	41	0.00	-	-	-	-	-	-
KOM3C 2950	2950	963	0.00	-	-	-	-	-	-	KOM3P 2950	2950	47.5	0.00	-	-	-	-	-	-
KOM3C 3000	3000	921	0.00	-	-	-	-	-	-	KOM3P 3000	3000	55.5	0.00	-	-	-	-	-	-
KOM3C 3050	3050	880.5	0.00	-	-	-	-	-	-	KOM3P 3050	3050	64	0.00	-	-	-	-	-	-
KOM3C 3100	3100	840.5	0.00	-	-	-	-	-	-	KOM3P 3100	3100	74	0.00	-	-	-	-	-	-
KOM3C 3150	3150	801.5	0.00	-	-	-	-	-	-	KOM3P 3150	3150	84.5	0.00	-	-	-	-	-	-
KOM3C 3200	3200	763.5	0.00	-	-	-	-	-	-	KOM3P 3200	3200	96	0.00	-	-	-	-	-	-
KOM3C 3250	3250	726.5	0.00	-	-	-	-	-	-	KOM3P 3250	3250	108.5	0.00	-	-	-	-	-	-
KOM3C																			

KOM3C 4900	4900	84	0.00	-	-	-	-	-	KOM3P 4900	4900	1100.5	0.00	-	-	-	-	-	-
KOM3C 4950	4950	78	0.00	-	-	-	-	-	KOM3P 4950	4950	1143.5	0.00	-	-	-	-	-	-
KOM3C 5000	5000	72	0.00	-	-	-	-	-	KOM3P 5000	5000	1187.5	0.00	-	-	-	-	-	-
KOM3C 5050	5050	66.5	0.00	-	-	-	-	-	KOM3P 5050	5050	1231.5	0.00	-	-	-	-	-	-
KOM3C 5100	5100	61.5	0.00	-	-	-	-	-	KOM3P 5100	5100	1276	0.00	-	-	-	-	-	-
KOM3C 5150	5150	56.5	0.00	-	-	-	-	-	KOM3P 5150	5150	1320.5	0.00	-	-	-	-	-	-
KOM3C 5200	5200	52.5	0.00	-	-	-	-	-	KOM3P 5200	5200	1365.5	0.00	-	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
FEB 23	CALL	43.18	43.04	0.33
	PUT	43.18	43.04	0.33
	MEAN	43.18	43.04	0.33
MAR 23	CALL	43.97	43.80	0.39
	PUT	43.96	43.80	0.37
	MEAN	43.97	43.80	0.38
APR 23	CALL	43.18	43.04	0.33
	PUT	43.18	43.04	0.33
	MEAN	43.18	43.04	0.33

	10Days	20Days	30Days	60Days	90Days
<b>Current</b>	31.01	38.12	35.16	32.18	30
<b>1 week ago</b>	24.23	29.2	30.87	28.34	34
<b>1 month ago</b>	23.12	26.24	26.61	35.56	37
<b>3 months ago</b>	40.08	42.53	39.26	40.19	43
<b>6 months ago</b>	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.