

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	3,882	19	3,904	3,920	3,855	1,941	10,142
FEB 23	3,902	12	3,902	3,952	3,884	8,704	33,611
MAR 23	3,929	11	3,943	3,978	3,907	25,393	51,259
APR 23	3,928	11	3,932	3,971	3,903	5,749	28,367
MAY 23	3,905	5	3,920	3,950	3,889	4,522	28,069
JUN 23	3,882	5	3,886	3,924	3,866	1,400	14,565
JUL 23	3,859	16	3,860	3,892	3,837	1,291	16,385
AUG 23	3,828	16	3,829	3,864	3,812	272	7,110
SEP 23	3,819	16	3,814	3,850	3,789	401	9,651
OCT 23	3,809	16	3,799	3,819	3,799	95	1,795
NOV 23	3,802	16	3,791	3,831	3,791	185	7,567
DEC 23	3,801	16	3,783	3,800	3,774	109	90
JAN 24	3,799	16	3,786	3,786	3,779	85	1,198
MAR 24	3,754	16					445
MAY 24	3,704	16					73
JUL 24	3,704	16					1
SEP 24	3,704	16					
NOV 24	3,704	16					
JAN 25	3,704	16					
MAR 25	3,704	16					
MAY 25	3,704	16					
JUL 25	3,704	16					
SEP 25	3,704	16					
NOV 25	3,704	16					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	64.41	1.05	63.14	64.58	62.81	25,978	60,590
MAR 23	63.41	0.95	62.21	63.54	61.92	40,528	146,148
MAY 23	62.71	0.82	61.67	62.88	61.38	13,495	76,847
JUL 23	62.12	0.73	61.13	62.34	60.93	9,383	59,113
AUG 23	61.63	0.71	60.58	61.85	60.58	1,323	11,629
SEP 23	61.19	0.70	60.12	61.36	60.12	581	12,023
OCT 23	60.74	0.69	59.84	60.93	59.84	646	7,868
DEC 23	60.50	0.65	59.54	60.73	59.43	2,690	27,012
JAN 24	60.30	0.65	60.12	60.38	59.75	20	1,605
MAR 24	59.99	0.65	59.99	59.99	59.45	29	1,069
MAY 24	59.81	0.64	-	-	-	18	418
JUL 24	59.66	0.64	-	-	-	-	449
AUG 24	59.53	0.64	-	-	-	-	151
SEP 24	59.39	0.64	-	-	-	-	207
OCT 24	59.06	0.65	-	-	-	-	140

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Mar-23 (21d 1/10/23); CSize 25; KOH3 3964.00																	
KOH3C 2750	2750	1177	0.00	-	-	-	-	-	KOH3P 2750	2750	0.5	0.00	-	-	-	-	-
KOH3C 2800	2800	1127	0.00	-	-	-	-	-	KOH3P 2800	2800	0.5	0.00	-	-	-	-	-
KOH3C 2850	2850	1077.5	0.00	-	-	-	-	-	KOH3P 2850	2850	0.5	0.00	-	-	-	-	-
KOH3C 2900	2900	1027.5	0.00	-	-	-	-	-	KOH3P 2900	2900	0.5	0.00	-	-	-	-	-
KOH3C 2950	2950	978	0.00	-	-	-	-	-	KOH3P 2950	2950	0.5	0.00	-	-	-	-	-
KOH3C 3000	3000	928	0.00	-	-	-	-	-	KOH3P 3000	3000	1	0.00	-	-	-	-	-
KOH3C 3050	3050	878.5	0.00	-	-	-	-	-	KOH3P 3050	3050	1	0.00	-	-	-	-	-
KOH3C 3100	3100	829.5	0.00	-	-	-	-	-	KOH3P 3100	3100	2	0.00	-	-	-	-	-
KOH3C 3150	3150	780.5	0.00	-	-	-	-	-	KOH3P 3150	3150	3	0.00	-	-	-	-	-
KOH3C 3200	3200	732	0.00	-	-	-	-	-	KOH3P 3200	3200	4	0.00	-	-	-	-	-
KOH3C 3250	3250	684	0.00	-	-	-	-	-	KOH3P 3250	3250	6	0.00	-	-	-	-	-
KOH3C 3300	3300	636.5	0.00	-	-	-	-	-	KOH3P 3300	3300	8.5	0.00	-	-	-	-	-
KOH3C 3350	3350	590	0.00	-	-	-	-	-	KOH3P 3350	3350	12	0.00	-	-	-	-	-
KOH3C 3400	3400	544.5	0.00	-	-	-	-	-	KOH3P 3400	3400	16.5	0.00	-	-	-	-	-
KOH3C 3450	3450	500.5	0.00	-	-	-	-	-	KOH3P 3450	3450	22	0.00	-	-	-	-	-
KOH3C 3500	3500	457.5	0.00	-	-	-	-	-	KOH3P 3500	3500	29	0.00	-	-	-	-	-
KOH3C 3550	3550	416	0.00	-	-	-	-	-	KOH3P 3550	3550	37.5	0.00	-	-	-	-	-
KOH3C 3600	3600	376.5	0.00	-	-	-	-	-	KOH3P 3600	3600	48	0.00	-	-	-	-	-
KOH3C 3650	3650	338.5	0.00	-	-	-	-	-	KOH3P 3650	3650	60	0.00	-	-	-	-	-
KOH3C 3700	3700	303	0.00	-	-	-	-	-	KOH3P 3700	3700	74.5	0.00	-	-	-	100	-
KOH3C 3750	3750	269.5	0.00	-	-	-	-	-	KOH3P 3750	3750	91	0.00	-	-	-	-	-
KOH3C 3800	3800	238.5	0.00	-	-	-	-	-	KOH3P 3800	3800	109.5	0.00	-	-	-	-	-
KOH3C 3850	3850	209.5	0.00	-	-	-	-	-	KOH3P 3850	3850	131	0.00	-	-	-	-	-
KOH3C 3900	3900	183	0.00	-	-	-	-	-	KOH3P 3900	3900	154.5	0.00	-	-	-	600	-
KOH3C 3950	3950	159	0.00	-	-	-	-	-	KOH3P 3950	3950	180	0.00	-	-	-	-	-
KOH3C 4000	4000	137.5	0.00	-	-	-	-	-	KOH3P 4000	4000	208.5	0.00	-	-	-	-	-
KOH3C 4050	4050	118	0.00	-	-	-	150.0	-	KOH3P 4050	4050	238.5	0.00	-	-	-	-	-
KOH3C 4100	4100	100.5	0.00	-	-	-	-	-	KOH3P 4100	4100	271	0.00	-	-	-	-	-
KOH3C 4150	4150	85	0.00	-	-	-	-	-	KOH3P 4150	4150	306	0.00	-	-	-	-	-
KOH3C 4200	4200	72	0.00	-	-	-	-	-	KOH3P 4200	4200	342.5	0.00	-	-	-	-	-
KOH3C 4250	4250	60	0.00	-	-	-	-	-	KOH3P 4250	4250	380.5	0.00	-	-	-	-	-
KOH3C 4300	4300	50	0.00	-	-	-	-	-	KOH3P 4300	4300	420.5	0.00	-	-	-	-	-
KOH3C 4350	4350	41.5	0.00	-	-	-	-	-	KOH3P 4350	4350	461.5	0.00	-	-	-	-	-
KOH3C 4400	4400	34	0.00	-	-	-	-	-	KOH3P 4400	4400	504	0.00	-	-	-	-	-
KOH3C 4450	4450	28	0.00	-	-	-	-	-	KOH3P 4450	4450	548	0.00	-	-	-	-	-
KOH3C 4500	4500	22.5	0.00	-	-	-	-	-	KOH3P 4500	4500	592.5	0.00	-	-	-	-	-
KOH3C 4550	4550	18.5	0.00	-	-	-	-	-	KOH3P 4550	4550	638.5	0.00	-	-	-	-	-
KOH3C 4600	4600	14.5	0.00	-	-	-	150.0	-	KOH3P 4600	4600	684.5	0.00	-	-	-	-	-
KOH3C 4650	4650	12	0.00	-	-	-	-	-	KOH3P 4650	4650	731.5	0.00	-	-	-	-	-
KOH3C 4700	4700	9.5	0.00	-	-	-	-	-	KOH3P 4700	4700	779	0.00	-	-	-	-	-
KOH3C 4750	4750	7.5	0.00	-	-	-	-	-	KOH3P 4750	4750	827	0.00	-	-	-	-	-
KOH3C 4800	4800	6	0.00	-	-	-	-	-	KOH3P 4800	4800	875.5	0.00	-	-	-	-	-
KOH3C 4850	4850	4.5	0.00	-	-	-	-	-	KOH3P 4850	4850	924	0.00	-	-	-	-	-
KOH3C 4900	4900	3.5	0.00	-	-	-	-	-	KOH3P 4900	4900	973	0.00	-	-	-	-	-
KOH3C 4950	4950	3	0.00	-	-	-	-	-	KOH3P 4950	4950	1022	0.00	-	-	-	-	-
KOH3C 5000	5000	2	0.00	-	-	-	-	-	KOH3P 5000	5000	1071.5	0.00	-	-	-	-	-
KOH3C 5050	5050	1.5	0.00	-	-	-	-	-	KOH3P 5050	5050	1121	0.00	-	-	-	-	-
KOH3C 5100	5100	1.5	0.00	-	-	-	-	-	KOH3P 5100	5100	1170.5	0.00	-	-	-	-	-
KOH3C 5150	5150	1	0.00	-	-	-	-	-	KOH3P 5150	5150	1220	0.00	-	-	-	-	-
KOH3C 5200	5200	0.5	0.00	-	-	-	-	-	KOH3P 5200	5200	1269.5	0.00	-	-	-	-	-
Apr-23 (52d 2/10/23); CSize 25; KOJ3 3960.00																	
KOJ3C 2750	2750	1176	0.00	0.0	0	0	0	0	KOJ3P 2750	2750	3	0.00	-	-	0	-	-
KOJ3C 2800	2800	1127.5	0.00	-	-	-	-	-	KOJ3P 2800	2800	4	0.00	-	-	-	-	-
KOJ3C 2850	2850	1079	0.00	-	-	-	-	-	KOJ3P 2850	2850	5.5	0.00	-	-	-	-	-
KOJ3C 2900	2900	1031	0.00	-	-	-	-	-	KOJ3P 2900	2900	7	0.00	-	-	-	-	-
KOJ3C 2950	2950	983	0.00	-	-	-	-	-	KOJ3P 2950	2950	9	0.00	-	-	-	-	-
KOJ3C 3000	3000	936	0.00	-	-	-	-	-	KOJ3P 3000	3000	12	0.00	-	-	-	-	-
KOJ3C 3050	3050	889.5	0.00	-	-	-	-	-	KOJ3P 3050	3050	15	0.00	-	-	-	-	-
KOJ3C 3100	3100	844	0.00	-	-	-	-	-	KOJ3P 3100	3100	19	0.00	-	-	-	-	-
KOJ3C 3150	3150	799	0.00	-	-	-	-	-	KOJ3P 3150	3150	24	0.00	-	-	-	-	-
KOJ3C 3200	3200	754.5	0.00	-	-	-	-	-	KOJ3P 3200	3200	29.5	0.00	-	-	-	-	-
KOJ3C 3250	3250	711.5	0.00	-	-	-	-	-	KOJ3P 3250	3250	36	0.00	-	-	-	-	-
KOJ3C 3300	3300	669	0.00	-	-	-	-	-	KOJ3P 3300	3300	44	0.00	-	-	-	-	-
KOJ3C 3350	3350	628	0.00	-	-	-	-	-	KOJ3P 3350	3350	52.5	0.00	-	-	-	-	-
KOJ3C 3400	3400	588.5	0.00	-	-	-	-	-	KOJ3P 3400	3400	62.5	0.00	-	-	-	-	-
KOJ3C 3450	3450	550	0.00	-	-	-	-	-	KOJ3P 3450	3450	74	0.00	-	-	-	-	-

KOJ3C 4150	4150	167.5	0.00	-	-	-	-	-	KOJ3P 4150	4150	389	0.00	-	-	-	-	-	-
KOJ3C 4200	4200	151.5	0.00	-	-	-	-	-	KOJ3P 4200	4200	422.5	0.00	-	-	-	-	-	-
KOJ3C 4250	4250	136.5	0.00	-	-	-	-	-	KOJ3P 4250	4250	457.5	0.00	-	-	-	-	-	-
KOJ3C 4300	4300	123	0.00	-	-	-	-	-	KOJ3P 4300	4300	493.5	0.00	-	-	-	-	-	-
KOJ3C 4350	4350	110.5	0.00	-	-	-	-	-	KOJ3P 4350	4350	530.5	0.00	-	-	-	-	-	-
KOJ3C 4400	4400	99	0.00	-	-	-	-	-	KOJ3P 4400	4400	569	0.00	-	-	-	-	-	-
KOJ3C 4450	4450	88.5	0.00	-	-	-	-	-	KOJ3P 4450	4450	608	0.00	-	-	-	-	-	-
KOJ3C 4500	4500	79	0.00	-	-	-	-	-	KOJ3P 4500	4500	648.5	0.00	-	-	-	-	-	-
KOJ3C 4550	4550	70	0.00	-	-	-	-	-	KOJ3P 4550	4550	689.5	0.00	-	-	-	-	-	-
KOJ3C 4600	4600	62.5	0.00	-	-	-	-	-	KOJ3P 4600	4600	731.5	0.00	-	-	-	-	-	-
KOJ3C 4650	4650	55.5	0.00	-	-	-	-	-	KOJ3P 4650	4650	774.5	0.00	-	-	-	-	-	-
KOJ3C 4700	4700	49	0.00	-	-	-	-	-	KOJ3P 4700	4700	818	0.00	-	-	-	-	-	-
KOJ3C 4750	4750	43.5	0.00	-	-	-	-	-	KOJ3P 4750	4750	862	0.00	-	-	-	-	-	-
KOJ3C 4800	4800	38.5	0.00	-	-	-	-	-	KOJ3P 4800	4800	907	0.00	-	-	-	-	-	-
KOJ3C 4850	4850	34	0.00	-	-	-	-	-	KOJ3P 4850	4850	952	0.00	-	-	-	-	-	-
KOJ3C 4900	4900	29.5	0.00	-	-	-	-	-	KOJ3P 4900	4900	997.5	0.00	-	-	-	-	-	-
KOJ3C 4950	4950	26	0.00	-	-	-	-	-	KOJ3P 4950	4950	1044	0.00	-	-	-	-	-	-
KOJ3C 5000	5000	23	0.00	-	-	-	-	-	KOJ3P 5000	5000	1090.5	0.00	-	-	-	-	-	-
KOJ3C 5050	5050	20	0.00	-	-	-	-	-	KOJ3P 5050	5050	1137.5	0.00	-	-	-	-	-	-
KOJ3C 5100	5100	17.5	0.00	-	-	-	-	-	KOJ3P 5100	5100	1184.5	0.00	-	-	-	-	-	-
KOJ3C 5150	5150	15.5	0.00	-	-	-	-	-	KOJ3P 5150	5150	1232.5	0.00	-	-	-	-	-	-
KOJ3C 5200	5200	13.5	0.00	-	-	-	-	-	KOJ3P 5200	5200	1280	0.00	-	-	-	-	-	-

May-23 (80d 3/10/23); CSize 25; KOK3 3947.00																		
KOK3C 2750	2750	1157.5	0.00	-	-	-	-	-	KOK3P 2750	2750	10	0.00	-	-	-	-	-	-
KOK3C 2800	2800	1110.5	0.00	-	-	-	-	-	KOK3P 2800	2800	12.5	0.00	-	-	-	-	-	-
KOK3C 2850	2850	1064	0.00	-	-	-	-	-	KOK3P 2850	2850	15.5	0.00	-	-	-	-	-	-
KOK3C 2900	2900	1018	0.00	-	-	-	-	-	KOK3P 2900	2900	19	0.00	-	-	-	-	-	-
KOK3C 2950	2950	972.5	0.00	-	-	-	-	-	KOK3P 2950	2950	23.5	0.00	-	-	-	-	-	-
KOK3C 3000	3000	928	0.00	-	-	-	-	-	KOK3P 3000	3000	28.5	0.00	-	-	-	-	-	-
KOK3C 3050	3050	884	0.00	-	-	-	-	-	KOK3P 3050	3050	34.5	0.00	-	-	-	-	-	-
KOK3C 3100	3100	841	0.00	-	-	-	-	-	KOK3P 3100	3100	41	0.00	-	-	-	-	-	-
KOK3C 3150	3150	798.5	0.00	-	-	-	-	-	KOK3P 3150	3150	48.5	0.00	-	-	-	-	-	-
KOK3C 3200	3200	757.5	0.00	-	-	-	-	-	KOK3P 3200	3200	57	0.00	-	-	-	-	-	-
KOK3C 3250	3250	717.5	0.00	-	-	-	-	-	KOK3P 3250	3250	66.5	0.00	-	-	-	-	-	-
KOK3C 3300	3300	678.5	0.00	-	-	-	-	-	KOK3P 3300	3300	77.5	0.00	-	-	-	-	-	-
KOK3C 3350	3350	640.5	0.00	-	-	-	-	-	KOK3P 3350	3350	89	0.00	-	-	-	-	-	-
KOK3C 3400	3400	604	0.00	-	-	-	-	-	KOK3P 3400	3400	102	0.00	-	-	-	-	-	-
KOK3C 3450	3450	568.5	0.00	-	-	-	-	-	KOK3P 3450	3450	116.5	0.00	-	-	-	-	-	-
KOK3C 3500	3500	534	0.00	-	-	-	-	-	KOK3P 3500	3500	132	0.00	-	-	-	-	-	200
KOK3C 3550	3550	501.5	0.00	-	-	-	-	-	KOK3P 3550	3550	148.5	0.00	-	-	-	-	-	-
KOK3C 3600	3600	470	0.00	-	-	-	-	-	KOK3P 3600	3600	166.5	0.00	-	-	-	-	-	-
KOK3C 3650	3650	439.5	0.00	-	-	-	-	-	KOK3P 3650	3650	186	0.00	-	-	-	-	-	-
KOK3C 3700	3700	410.5	0.00	-	-	-	-	-	KOK3P 3700	3700	207	0.00	-	-	-	-	-	1,250
KOK3C 3750	3750	383	0.00	-	-	-	-	-	KOK3P 3750	3750	229	0.00	-	-	-	-	-	-
KOK3C 3800	3800	356.5	0.00	-	-	-	-	-	KOK3P 3800	3800	252.5	0.00	-	-	-	-	-	-
KOK3C 3850	3850	331.5	0.00	-	-	-	-	-	KOK3P 3850	3850	277	0.00	-	-	-	-	-	-
KOK3C 3900	3900	308	0.00	-	-	-	-	-	KOK3P 3900	3900	303	0.00	-	-	-	-	-	1,400
KOK3C 3950	3950	285.5	0.00	-	-	-	-	-	KOK3P 3950	3950	330.5	0.00	-	-	-	-	-	-
KOK3C 4000	4000	264.5	0.00	-	-	-	-	-	KOK3P 4000	4000	359	0.00	-	-	-	-	-	-
KOK3C 4050	4050	244.5	0.00	-	-	-	-	-	KOK3P 4050	4050	389	0.00	-	-	-	-	-	-
KOK3C 4100	4100	226	0.00	-	-	-	1,250.0	-	KOK3P 4100	4100	419.5	0.00	-	-	-	-	-	-
KOK3C 4150	4150	208.5	0.00	-	-	-	-	-	KOK3P 4150	4150	452	0.00	-	-	-	-	-	-
KOK3C 4200	4200	192	0.00	-	-	-	-	-	KOK3P 4200	4200	485	0.00	-	-	-	-	-	-
KOK3C 4250	4250	176.5	0.00	-	-	-	-	-	KOK3P 4250	4250	519.5	0.00	-	-	-	-	-	-
KOK3C 4300	4300	162	0.00	-	-	-	1,400.0	-	KOK3P 4300	4300	554.5	0.00	-	-	-	-	-	-
KOK3C 4350	4350	149	0.00	-	-	-	-	-	KOK3P 4350	4350	591	0.00	-	-	-	-	-	-
KOK3C 4400	4400	136.5	0.00	-	-	-	-	-	KOK3P 4400	4400	628.5	0.00	-	-	-	-	-	-
KOK3C 4450	4450	125	0.00	-	-	-	-	-	KOK3P 4450	4450	666.5	0.00	-	-	-	-	-	-
KOK3C 4500	4500	114	0.00	-	-	-	100.0	-	KOK3P 4500	4500	705.5	0.00	-	-	-	-	-	-
KOK3C 4550	4550	104	0.00	-	-	-	-	-	KOK3P 4550	4550	745	0.00	-	-	-	-	-	-
KOK3C 4600	4600	95	0.00	-	-	-	-	-	KOK3P 4600	4600	785.5	0.00	-	-	-	-	-	-
KOK3C 4650	4650	86.5	0.00	-	-	-	-	-	KOK3P 4650	4650	827	0.00	-	-	-	-	-	-
KOK3C 4700	4700	79	0.00	-	-	-	-	-	KOK3P 4700	4700	869	0.00	-	-	-	-	-	-
KOK3C 4750	4750	71.5	0.00	-	-	-	-	-	KOK3P 4750	4750	911.5	0.00	-	-	-	-	-	-
KOK3C 4800	4800	65	0.00	-	-	-	1,450.0	-	KOK3P 4800	4800	954.5	0.00	-	-	-	-	-	-
KOK3C 4850	4850	59	0.00	-	-	-	-	-	KOK3P 4850	4850	998	0.00	-	-	-	-	-	-
KOK3C 4900	4900	53.5	0.00	-	-	-	-	-	KOK3P 4900	4900	1042	0.00	-	-	-	-	-	-
KOK3C 4950	4950	48.5	0.00	-	-	-	-	-	KOK3P 4950	4950	1087	0.00	-	-	-	-	-	-
KOK3C 5000	5000	44	0.00	-	-	-	-	-	KOK3P 5000	5000	1132	0.00	-	-	-	-	-	-
KOK3C 5050	5050	39.5	0.00	-	-	-	-	-	KOK3P 5050	5050	1177.5	0.00	-	-	-	-	-	-
KOK3C 5100	5100	36	0.00	-	-	-	1,400.0	-	KOK3P 5100	5100	1223	0.00	-	-	-	-	-	-
KOK3C 5150	5150	32.5	0.00	-	-	-	-	-	KOK3P 5150	5150	1269.5	0.00	-	-	-	-	-	-
KOK3C 5200	5200	29	0.00	-	-	-	-	-	KOK3P 5200	5200	1316	0.00	-	-	-	-	-	-

Jun-23 (111d 4/10/23); CSize 25; KOM3 3907.00																		
KOM3C 2700	2700	1189	0.00	-	-	-	-	-	KOM3P 2700	2700	17.5	0.00	-	-	-	-	-	-
KOM3C 2750	2750	1143	0.00	-	-	-	-	-	KOM3P 2750	2750	21.5	0.00	-	-	-	-	-	-
KOM3C 2800	2800	1098	0.00	-	-	-	-	-	KOM3P 2800	2800	25.5	0.00	-	-	-	-	-	-
KOM3C 2850	2850	1053.5	0.00	-	-	-	-	-	KOM3P 2850	2850	30.5	0.00	-	-	-	-	-	-
KOM3C 2900	2900	1009.5	0.00	-	-	-	-	-	KOM3P 2900	2900	36.5	0.00	-	-	-	-	-	-
KOM3C 2950	2950	966.5	0.00	-	-	-	-	-	KOM3P 2950	2950	43	0.00	-	-	-	-	-	-
KOM3C 3000	3000	924.5	0.00	-	-	-	-	-	KOM3P 3000	3000	50.5	0.00	-	-	-	-	-	-
KOM3C 3050	3050	883	0.00	-	-	-	-	-	KOM3P 3050	3050	58.5	0.00	-	-	-	-	-	-
KOM3C 3100	3100	842.5	0.00	-	-	-	-	-	KOM3P 3100	3100	67.5	0.00	-	-	-	-	-	-
KOM3C 3150	3150	803	0.00	-	-	-	-	-	KOM3P 3150	3150	77.5	0.00	-	-	-	-	-	-
KOM3C 3200	3200	764.5	0.00	-	-	-	-	-	KOM3P 3200	3200	88.5	0.00	-	-	-	-	-	-
KOM3C 3250	3250	727	0.00	-	-	-	-	-	KOM3P 3250	3250	100.5	0.00	-	-	-	-	-	-
KOM3C 3300	3300	690.5	0.00	-	-	-	-	-	KOM3P 3300	3300	114	0.00	-	-	-	-	-	-
KOM3C 3350	3350	655	0.00	-	-	-	-	-	KOM3P 3350	3350	128	0.00	-	-	-	-	-	-
KOM3C 3400	3400	621	0.00	-	-													

KOM3C 4850	4850	86	0.00	-	-	-	-	-	KOM3P 4850	4850	1045.5	0.00	-	-	-	-	-	-
KOM3C 4900	4900	79.5	0.00	-	-	-	-	-	KOM3P 4900	4900	1088.5	0.00	-	-	-	-	-	-
KOM3C 4950	4950	73.5	0.00	-	-	-	-	-	KOM3P 4950	4950	1131.5	0.00	-	-	-	-	-	-
KOM3C 5000	5000	67.5	0.00	-	-	-	-	-	KOM3P 5000	5000	1175.5	0.00	-	-	-	-	-	-
KOM3C 5050	5050	62.5	0.00	-	-	-	-	-	KOM3P 5050	5050	1220	0.00	-	-	-	-	-	-
KOM3C 5100	5100	57.5	0.00	-	-	-	-	-	KOM3P 5100	5100	1264.5	0.00	-	-	-	-	-	-
KOM3C 5150	5150	53	0.00	-	-	-	-	-	KOM3P 5150	5150	1309.5	0.00	-	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
MAR 23	CALL	41.42	41.42	0.00
	PUT	41.42	41.38	0.10
	MEAN	41.42	41.40	0.05
APR 23	CALL	43.19	43.23	-0.09
	PUT	43.23	43.21	0.05
	MEAN	43.21	43.22	-0.02
MAY 23	CALL	42.05	42.08	-0.07
	PUT	42.05	42.08	-0.07
	MEAN	42.05	42.08	-0.07

	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)

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