

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	4,069	4	4,060	4,102	4,042	1,135	4,411
FEB 23	4,078	-6	4,071	4,113	4,053	3,581	24,586
MAR 23	4,087	-13	4,098	4,133	4,068	19,952	54,417
APR 23	4,079	-17	4,084	4,133	4,065	5,353	28,916
MAY 23	4,062	-24	4,073	4,121	4,053	3,136	26,979
JUN 23	4,035	-28	4,058	4,096	4,027	2,162	14,799
JUL 23	4,003	-22	4,020	4,044	3,990	1,698	16,340
AUG 23	3,979	-22	3,995	4,023	3,964	432	7,866
SEP 23	3,964	-25	4,000	4,002	3,937	581	10,601
OCT 23	3,960	-28	3,990	3,990	3,930	309	1,959
NOV 23	3,952	-35	3,985	3,989	3,927	344	7,464
DEC 23	3,951	-35	3,963	3,963	3,946	37	309
JAN 24	3,945	-35	3,980	3,980	3,948	8	1,374
MAR 24	3,928	-35					442
MAY 24	3,878	-35					72
JUL 24	3,878	-35					1
SEP 24	3,878	-35					
NOV 24	3,878	-35					
JAN 25	3,878	-35					
MAR 25	3,878	-35					
MAY 25	3,878	-35					
JUL 25	3,878	-35					
SEP 25	3,878	-35					
NOV 25	3,878	-35					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	65.80	-1.85	67.62	67.88	65.01	14,382	14,692
MAR 23	64.97	-1.42	66.23	66.66	64.37	54,245	158,314
MAY 23	64.33	-1.19	65.31	65.82	63.74	16,127	75,970
JUL 23	63.69	-1.16	64.74	65.19	63.22	8,947	58,243
AUG 23	63.03	-1.14	64.18	64.44	62.64	1,971	11,658
SEP 23	62.40	-1.12	63.57	63.59	62.01	2,754	11,732
OCT 23	61.80	-1.06	63.05	63.20	61.34	1,077	7,949
DEC 23	61.48	-1.02	62.55	62.82	60.94	2,297	27,480
JAN 24	61.16	-0.93	61.70	61.73	60.98	145	1,578
MAR 24	60.74	-0.95	60.77	60.77	60.77	22	1,257
MAY 24	60.39	-0.97	-	-	-	7	423
JUL 24	60.10	-0.99	-	-	-	7	453
AUG 24	59.90	-0.99	-	-	-	5	150
SEP 24	59.59	-1.02	-	-	-	5	195
OCT 24	59.32	-0.94	59.52	59.52	59.35	6	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 (12d 1/10/23); CSize 25; KOH3 4036.00																	
KOH3C 2850	2850	1236	0.00	-	-	-	-	-	KOH3P 2850	2850	0.5	0.00	-	-	-	-	-
KOH3C 2900	2900	1186	0.00	-	-	-	-	-	KOH3P 2900	2900	0.5	0.00	-	-	-	-	-
KOH3C 2950	2950	1136	0.00	-	-	-	-	-	KOH3P 2950	2950	0.5	0.00	-	-	-	-	-
KOH3C 3000	3000	1086	0.00	-	-	-	-	-	KOH3P 3000	3000	0.5	0.00	-	-	-	-	-
KOH3C 3050	3050	1036	0.00	-	-	-	-	-	KOH3P 3050	3050	0.5	0.00	-	-	-	-	-
KOH3C 3100	3100	986	0.00	-	-	-	-	-	KOH3P 3100	3100	0.5	0.00	-	-	-	-	-
KOH3C 3150	3150	936	0.00	-	-	-	-	-	KOH3P 3150	3150	0.5	0.00	-	-	-	-	-
KOH3C 3200	3200	886.5	0.00	-	-	-	-	-	KOH3P 3200	3200	0.5	0.00	-	-	-	-	-
KOH3C 3250	3250	836.5	0.00	-	-	-	-	-	KOH3P 3250	3250	0.5	0.00	-	-	-	-	-
KOH3C 3300	3300	786.5	0.00	-	-	-	-	-	KOH3P 3300	3300	0.5	0.00	-	-	-	-	-
KOH3C 3350	3350	737	0.00	-	-	-	-	-	KOH3P 3350	3350	1	0.00	-	-	-	-	-
KOH3C 3400	3400	688	0.00	-	-	-	-	-	KOH3P 3400	3400	1.5	0.00	-	-	-	-	-
KOH3C 3450	3450	639	0.00	-	-	-	-	-	KOH3P 3450	3450	2.5	0.00	-	-	-	-	-
KOH3C 3500	3500	590.5	0.00	-	-	-	-	-	KOH3P 3500	3500	4	0.00	-	-	-	-	-
KOH3C 3550	3550	542.5	0.00	-	-	-	-	-	KOH3P 3550	3550	6	0.00	-	-	-	-	-
KOH3C 3600	3600	495.5	0.00	-	-	-	-	-	KOH3P 3600	3600	9	0.00	-	-	-	-	-
KOH3C 3650	3650	449.5	0.00	-	-	-	-	-	KOH3P 3650	3650	13	0.00	-	-	-	-	-
KOH3C 3700	3700	405	0.00	-	-	-	-	-	KOH3P 3700	3700	18.5	0.00	-	-	-	-	100
KOH3C 3750	3750	362	0.00	-	-	-	-	-	KOH3P 3750	3750	25.5	0.00	-	-	-	-	-
KOH3C 3800	3800	321.5	0.00	-	-	-	-	-	KOH3P 3800	3800	34.5	0.00	-	-	-	-	-
KOH3C 3850	3850	282.5	0.00	-	-	-	-	-	KOH3P 3850	3850	46	0.00	-	-	-	-	-
KOH3C 3900	3900	246.5	0.00	-	-	-	-	-	KOH3P 3900	3900	59.5	0.00	-	-	-	-	600
KOH3C 3950	3950	213	0.00	-	-	-	-	-	KOH3P 3950	3950	76	0.00	-	-	-	-	-
KOH3C 4000	4000	182	0.00	-	-	-	-	-	KOH3P 4000	4000	95.5	0.00	-	-	-	-	-
KOH3C 4050	4050	154.5	0.00	-	-	-	150.0	-	KOH3P 4050	4050	117.5	0.00	-	-	-	-	-
KOH3C 4100	4100	129.5	0.00	-	-	-	-	-	KOH3P 4100	4100	142.5	0.00	-	-	-	-	-
KOH3C 4150	4150	107.5	0.00	-	-	-	-	-	KOH3P 4150	4150	170.5	0.00	-	-	-	-	-
KOH3C 4200	4200	88.5	0.00	-	-	-	-	-	KOH3P 4200	4200	201.5	0.00	-	-	-	-	-
KOH3C 4250	4250	72	0.00	-	-	-	-	-	KOH3P 4250	4250	235	0.00	-	-	-	-	-
KOH3C 4300	4300	58	0.00	-	-	-	-	-	KOH3P 4300	4300	271	0.00	-	-	-	-	-
KOH3C 4350	4350	46	0.00	-	-	-	-	-	KOH3P 4350	4350	309	0.00	-	-	-	-	-
KOH3C 4400	4400	36.5	0.00	-	-	-	-	-	KOH3P 4400	4400	349	0.00	-	-	-	-	-
KOH3C 4450	4450	28.5	0.00	-	-	-	-	-	KOH3P 4450	4450	391	0.00	-	-	-	-	-
KOH3C 4500	4500	22	0.00	-	-	-	-	-	KOH3P 4500	4500	434.5	0.00	-	-	-	-	-
KOH3C 4550	4550	17	0.00	-	-	-	-	-	KOH3P 4550	4550	479.5	0.00	-	-	-	-	-
KOH3C 4600	4600	12.5	0.00	-	-	-	150.0	-	KOH3P 4600	4600	525	0.00	-	-	-	-	-
KOH3C 4650	4650	9.5	0.00	-	-	-	-	-	KOH3P 4650	4650	572	0.00	-	-	-	-	-
KOH3C 4700	4700	7	0.00	-	-	-	-	-	KOH3P 4700	4700	619.5	0.00	-	-	-	-	-
KOH3C 4750	4750	5	0.00	-	-	-	-	-	KOH3P 4750	4750	667.5	0.00	-	-	-	-	-
KOH3C 4800	4800	4	0.00	-	-	-	-	-	KOH3P 4800	4800	716	0.00	-	-	-	-	-
KOH3C 4850	4850	2.5	0.00	-	-	-	-	-	KOH3P 4850	4850	765	0.00	-	-	-	-	-
KOH3C 4900	4900	2	0.00	-	-	-	-	-	KOH3P 4900	4900	814	0.00	-	-	-	-	-
KOH3C 4950	4950	1.5	0.00	-	-	-	-	-	KOH3P 4950	4950	863.5	0.00	-	-	-	-	-
KOH3C 5000	5000	1	0.00	-	-	-	-	-	KOH3P 5000	5000	913	0.00	-	-	-	-	-
KOH3C 5050	5050	0.5	0.00	-	-	-	-	-	KOH3P 5050	5050	962.5	0.00	-	-	-	-	-
KOH3C 5100	5100	0.5	0.00	-	-	-	-	-	KOH3P 5100	5100	1012.5	0.00	-	-	-	-	-
KOH3C 5150	5150	0.5	0.00	-	-	-	-	-	KOH3P 5150	5150	1062.5	0.00	-	-	-	-	-
KOH3C 5200	5200	0.5	0.00	-	-	-	-	-	KOH3P 5200	5200	1112	0.00	-	-	-	-	-
KOH3C 5250	5250	0.5	0.00	-	-	-	-	-	KOH3P 5250	5250	1162	0.00	-	-	-	-	-
KOH3C 5300	5300	0.5	0.00	-	-	-	-	-	KOH3P 5300	5300	1212	0.00	-	-	-	-	-
Apr-23 (43d 2/10/23); CSize 25; KOJ3 4033.00																	
KOJ3C 2850	2850	1226.5	0.00	0.0	0	0	0	0	KOJ3P 2850	2850	1.5	0.00	-	-	0	-	-
KOJ3C 2900	2900	1177	0.00	-	-	-	-	-	KOJ3P 2900	2900	2	0.00	-	-	-	-	-
KOJ3C 2950	2950	1128	0.00	-	-	-	-	-	KOJ3P 2950	2950	3	0.00	-	-	-	-	-
KOJ3C 3000	3000	1079.5	0.00	-	-	-	-	-	KOJ3P 3000	3000	4	0.00	-	-	-	-	-
KOJ3C 3050	3050	1031	0.00	-	-	-	-	-	KOJ3P 3050	3050	5.5	0.00	-	-	-	-	-
KOJ3C 3100	3100	983	0.00	-	-	-	-	-	KOJ3P 3100	3100	7.5	0.00	-	-	-	-	-
KOJ3C 3150	3150	935.5	0.00	-	-	-	-	-	KOJ3P 3150	3150	10	0.00	-	-	-	-	-
KOJ3C 3200	3200	888.5	0.00	-	-	-	-	-	KOJ3P 3200	3200	12.5	0.00	-	-	-	-	-
KOJ3C 3250	3250	842.5	0.00	-	-	-	-	-	KOJ3P 3250	3250	16	0.00	-	-	-	-	-
KOJ3C 3300	3300	796.5	0.00	-	-	-	-	-	KOJ3P 3300	3300	20.5	0.00	-	-	-	-	-
KOJ3C 3350	3350	752	0.00	-	-	-	-	-	KOJ3P 3350	3350	25.5	0.00	-	-	-	-	-
KOJ3C 3400	3400	708	0.00	-	-	-	-	-	KOJ3P 3400	3400	31.5	0.00	-	-	-	-	-
KOJ3C 3450	3450	665.5	0.00	-	-	-	-	-	KOJ3P 3450	3450	38.5	0.00	-	-	-	-	-
KOJ3C 3500	3500	623.5	0.00	-	-	-	-	-	KOJ3P 3500	3500	46.5	0.00	-	-	-	-	-
KOJ3C 3550	3550	583	0.00	-	-	-	-	-	KOJ3P 3550	3550	56	0.					

KOJ3C 4250	4250	174.5	0.00	-	-	-	-	-	-	KOJ3P 4250	4250	345	0.00	-	-	-	-	-	-
KOJ3C 4300	4300	157.5	0.00	-	-	-	-	-	-	KOJ3P 4300	4300	377.5	0.00	-	-	-	-	-	-
KOJ3C 4350	4350	141	0.00	-	-	-	-	-	-	KOJ3P 4350	4350	411.5	0.00	-	-	-	-	-	-
KOJ3C 4400	4400	126.5	0.00	-	-	-	-	-	-	KOJ3P 4400	4400	446.5	0.00	-	-	-	-	-	-
KOJ3C 4450	4450	113	0.00	-	-	-	-	-	-	KOJ3P 4450	4450	483	0.00	-	-	-	-	-	-
KOJ3C 4500	4500	101	0.00	-	-	-	-	-	-	KOJ3P 4500	4500	520.5	0.00	-	-	-	-	-	-
KOJ3C 4550	4550	89.5	0.00	-	-	-	-	-	-	KOJ3P 4550	4550	559	0.00	-	-	-	-	-	-
KOJ3C 4600	4600	79.5	0.00	-	-	-	-	-	-	KOJ3P 4600	4600	599	0.00	-	-	-	-	-	-
KOJ3C 4650	4650	70.5	0.00	-	-	-	-	-	-	KOJ3P 4650	4650	639.5	0.00	-	-	-	-	-	-
KOJ3C 4700	4700	62	0.00	-	-	-	-	-	-	KOJ3P 4700	4700	681	0.00	-	-	-	-	-	-
KOJ3C 4750	4750	55	0.00	-	-	-	-	-	-	KOJ3P 4750	4750	723.5	0.00	-	-	-	-	-	-
KOJ3C 4800	4800	48.5	0.00	-	-	-	-	-	-	KOJ3P 4800	4800	767	0.00	-	-	-	-	-	-
KOJ3C 4850	4850	42.5	0.00	-	-	-	-	-	-	KOJ3P 4850	4850	810.5	0.00	-	-	-	-	-	-
KOJ3C 4900	4900	37	0.00	-	-	-	-	-	-	KOJ3P 4900	4900	855.5	0.00	-	-	-	-	-	-
KOJ3C 4950	4950	32.5	0.00	-	-	-	-	-	-	KOJ3P 4950	4950	900.5	0.00	-	-	-	-	-	-
KOJ3C 5000	5000	28.5	0.00	-	-	-	-	-	-	KOJ3P 5000	5000	946	0.00	-	-	-	-	-	-
KOJ3C 5050	5050	24.5	0.00	-	-	-	-	-	-	KOJ3P 5050	5050	992.5	0.00	-	-	-	-	-	-
KOJ3C 5100	5100	21.5	0.00	-	-	-	-	-	-	KOJ3P 5100	5100	1039	0.00	-	-	-	-	-	-
KOJ3C 5150	5150	18.5	0.00	-	-	-	-	-	-	KOJ3P 5150	5150	1086	0.00	-	-	-	-	-	-
KOJ3C 5200	5200	16	0.00	-	-	-	-	-	-	KOJ3P 5200	5200	1133.5	0.00	-	-	-	-	-	-
KOJ3C 5250	5250	14	0.00	-	-	-	-	-	-	KOJ3P 5250	5250	1181	0.00	-	-	-	-	-	-
KOJ3C 5300	5300	12	0.00	-	-	-	-	-	-	KOJ3P 5300	5300	1229	0.00	-	-	-	-	-	-

May-23 (71d 3/10/23); CSize 25; KOK3 4017.00																			
KOK3C 2800	2800	1260.5	0.00	-	-	-	-	-	-	KOK3P 2800	2800	6	0.00	-	-	-	-	-	-
KOK3C 2850	2850	1212.5	0.00	-	-	-	-	-	-	KOK3P 2850	2850	7.5	0.00	-	-	-	-	-	-
KOK3C 2900	2900	1165	0.00	-	-	-	-	-	-	KOK3P 2900	2900	9.5	0.00	-	-	-	-	-	-
KOK3C 2950	2950	1117.5	0.00	-	-	-	-	-	-	KOK3P 2950	2950	12	0.00	-	-	-	-	-	-
KOK3C 3000	3000	1071	0.00	-	-	-	-	-	-	KOK3P 3000	3000	15	0.00	-	-	-	-	-	-
KOK3C 3050	3050	1025	0.00	-	-	-	-	-	-	KOK3P 3050	3050	18.5	0.00	-	-	-	-	-	-
KOK3C 3100	3100	979	0.00	-	-	-	-	-	-	KOK3P 3100	3100	22.5	0.00	-	-	-	-	-	-
KOK3C 3150	3150	934.5	0.00	-	-	-	-	-	-	KOK3P 3150	3150	27.5	0.00	-	-	-	-	-	-
KOK3C 3200	3200	890.5	0.00	-	-	-	-	-	-	KOK3P 3200	3200	33	0.00	-	-	-	-	-	-
KOK3C 3250	3250	847	0.00	-	-	-	-	-	-	KOK3P 3250	3250	39.5	0.00	-	-	-	-	-	-
KOK3C 3300	3300	804.5	0.00	-	-	-	-	-	-	KOK3P 3300	3300	47	0.00	-	-	-	-	-	-
KOK3C 3350	3350	763	0.00	-	-	-	-	-	-	KOK3P 3350	3350	55.5	0.00	-	-	-	-	-	-
KOK3C 3400	3400	723	0.00	-	-	-	-	-	-	KOK3P 3400	3400	64.5	0.00	-	-	-	-	-	-
KOK3C 3450	3450	683.5	0.00	-	-	-	-	-	-	KOK3P 3450	3450	75	0.00	-	-	-	-	-	-
KOK3C 3500	3500	645.5	0.00	-	-	-	-	-	-	KOK3P 3500	3500	86.5	0.00	-	-	-	-	-	200
KOK3C 3550	3550	608.5	0.00	-	-	-	-	-	-	KOK3P 3550	3550	99	0.00	-	-	-	-	-	-
KOK3C 3600	3600	572.5	0.00	-	-	-	-	-	-	KOK3P 3600	3600	113	0.00	-	-	-	-	-	-
KOK3C 3650	3650	538	0.00	-	-	-	-	-	-	KOK3P 3650	3650	128.5	0.00	-	-	-	-	-	-
KOK3C 3700	3700	505	0.00	-	-	-	-	-	-	KOK3P 3700	3700	145	0.00	-	-	-	-	-	1,250
KOK3C 3750	3750	473	0.00	-	-	-	-	-	-	KOK3P 3750	3750	162.5	0.00	-	-	-	-	-	-
KOK3C 3800	3800	442	0.00	-	-	-	-	-	-	KOK3P 3800	3800	181.5	0.00	-	-	-	-	-	-
KOK3C 3850	3850	413	0.00	-	-	-	-	-	-	KOK3P 3850	3850	202	0.00	-	-	-	-	-	-
KOK3C 3900	3900	385	0.00	-	-	-	-	-	-	KOK3P 3900	3900	224	0.00	-	-	-	-	-	1,400
KOK3C 3950	3950	358.5	0.00	-	-	-	-	-	-	KOK3P 3950	3950	247	0.00	-	-	-	-	-	-
KOK3C 4000	4000	333	0.00	-	-	-	-	-	-	KOK3P 4000	4000	271.5	0.00	-	-	-	-	-	-
KOK3C 4050	4050	309.5	0.00	-	-	-	-	-	-	KOK3P 4050	4050	297.5	0.00	-	-	-	-	-	-
KOK3C 4100	4100	286.5	0.00	-	-	-	1,250.0	-	-	KOK3P 4100	4100	324.5	0.00	-	-	-	-	-	-
KOK3C 4150	4150	265	0.00	-	-	-	-	-	-	KOK3P 4150	4150	352.5	0.00	-	-	-	-	-	-
KOK3C 4200	4200	245	0.00	-	-	-	-	-	-	KOK3P 4200	4200	382.5	0.00	-	-	-	-	-	-
KOK3C 4250	4250	226	0.00	-	-	-	-	-	-	KOK3P 4250	4250	413	0.00	-	-	-	-	-	-
KOK3C 4300	4300	208.5	0.00	-	-	-	1,400.0	-	-	KOK3P 4300	4300	445	0.00	-	-	-	-	-	-
KOK3C 4350	4350	191.5	0.00	-	-	-	-	-	-	KOK3P 4350	4350	478	0.00	-	-	-	-	-	-
KOK3C 4400	4400	176	0.00	-	-	-	-	-	-	KOK3P 4400	4400	512	0.00	-	-	-	-	-	-
KOK3C 4450	4450	161.5	0.00	-	-	-	-	-	-	KOK3P 4450	4450	547.5	0.00	-	-	-	-	-	-
KOK3C 4500	4500	148	0.00	-	-	-	-	-	-	KOK3P 4500	4500	583.5	0.00	-	-	-	-	-	-
KOK3C 4550	4550	135.5	0.00	-	-	-	100.0	-	-	KOK3P 4550	4550	621	0.00	-	-	-	-	-	-
KOK3C 4600	4600	124	0.00	-	-	-	-	-	-	KOK3P 4600	4600	659	0.00	-	-	-	-	-	-
KOK3C 4650	4650	113	0.00	-	-	-	-	-	-	KOK3P 4650	4650	698	0.00	-	-	-	-	-	-
KOK3C 4700	4700	103	0.00	-	-	-	-	-	-	KOK3P 4700	4700	737.5	0.00	-	-	-	-	-	-
KOK3C 4750	4750	94	0.00	-	-	-	-	-	-	KOK3P 4750	4750	778	0.00	-	-	-	-	-	-
KOK3C 4800	4800	85.5	0.00	-	-	-	1,450.0	-	-	KOK3P 4800	4800	819	0.00	-	-	-	-	-	-
KOK3C 4850	4850	77.5	0.00	-	-	-	-	-	-	KOK3P 4850	4850	861	0.00	-	-	-	-	-	-
KOK3C 4900	4900	70.5	0.00	-	-	-	-	-	-	KOK3P 4900	4900	903.5	0.00	-	-	-	-	-	-
KOK3C 4950	4950	64	0.00	-	-	-	-	-	-	KOK3P 4950	4950	947	0.00	-	-	-	-	-	-
KOK3C 5000	5000	58	0.00	-	-	-	-	-	-	KOK3P 5000	5000	990.5	0.00	-	-	-	-	-	-
KOK3C 5050	5050	52.5	0.00	-	-	-	-	-	-	KOK3P 5050	5050	1034.5	0.00	-	-	-	-	-	-
KOK3C 5100	5100	47	0.00	-	-	-	1,400.0	-	-	KOK3P 5100	5100	1079.5	0.00	-	-	-	-	-	-
KOK3C 5150	5150	42.5	0.00	-	-	-	-	-	-	KOK3P 5150	5150	1124.5	0.00	-	-	-	-	-	-
KOK3C 5200	5200	38.5	0.00	-	-	-	-	-	-	KOK3P 5200	5200	1170	0.00	-	-	-	-	-	-
KOK3C 5250	5250	34.5	0.00	-	-	-	-	-	-	KOK3P 5250	5250	1216	0.00	-	-	-	-	-	-

Jun-23 (102d 4/10/23); CSize 25; KOM3 4012.00																			
KOM3C 2800	2800	1240	0.00	-	-	-	-	-	-	KOM3P 2800	2800	15.5	0.00	-	-	-	-	-	-
KOM3C 2850	2850	1194	0.00	-	-	-	-	-	-	KOM3P 2850	2850	19	0.00	-	-	-	-	-	-
KOM3C 2900	2900	1148	0.00	-	-	-	-	-	-	KOM3P 2900	2900	22.5	0.00	-	-	-	-	-	-
KOM3C 2950	2950	1103	0.00	-	-	-	-	-	-	KOM3P 2950	2950	27	0.00	-	-	-	-	-	-
KOM3C 3000	3000	1058.5	0.00	-	-	-	-	-	-	KOM3P 3000	3000	32.5	0.00	-	-	-	-	-	-
KOM3C 3050	3050	1015	0.00	-	-	-	-	-	-	KOM3P 3050	3050	38	0.00	-	-	-	-	-	-
KOM3C 3100	3100	972	0.00	-	-	-	-	-	-	KOM3P 3100	3100	45	0.00	-	-	-	-	-	-
KOM3C 3150	3150	930	0.00	-	-	-	-	-	-	KOM3P 3150	3150	52	0.00	-	-	-	-	-	-
KOM3C 3200	3200	888.5	0.00	-	-	-	-	-	-	KOM3P 3200	3200	60.5	0.00	-	-	-	-	-	-
KOM3C 3250	3250	848	0.00	-	-	-	-	-	-	KOM3P 3250	3250	69.5	0.00	-	-	-	-	-	-
KOM3C 3300	3300	808.5	0.00	-	-	-	-	-	-	KOM3P 3300	3300	79.5	0.00	-	-	-	-	-	-
KOM3C 3350	3350	770	0.00	-	-	-	-	-	-	KOM3P 3									

KOM3C 4950	4950	95	0.00	-	-	-	-	-	KOM3P 4950	4950	1002.5	0.00	-	-	-	-	-	-
KOM3C 5000	5000	88	0.00	-	-	-	-	-	KOM3P 5000	5000	1044.5	0.00	-	-	-	-	-	-
KOM3C 5050	5050	81	0.00	-	-	-	-	-	KOM3P 5050	5050	1087.5	0.00	-	-	-	-	-	-
KOM3C 5100	5100	75	0.00	-	-	-	-	-	KOM3P 5100	5100	1131	0.00	-	-	-	-	-	-
KOM3C 5150	5150	69	0.00	-	-	-	-	-	KOM3P 5150	5150	1174.5	0.00	-	-	-	-	-	-
KOM3C 5200	5200	63.5	0.00	-	-	-	-	-	KOM3P 5200	5200	1219	0.00	-	-	-	-	-	-
KOM3C 5250	5250	58.5	0.00	-	-	-	-	-	KOM3P 5250	5250	1263.5	0.00	-	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
MAR 23	CALL	41.93	41.25	1.65
	PUT	41.90	41.25	1.58
	MEAN	41.92	41.25	1.61
APR 23	CALL	43.69	43.06	1.46
	PUT	43.69	43.06	1.46
	MEAN	43.69	43.06	1.46
MAY 23	CALL	42.57	41.88	1.65
	PUT	42.57	41.90	1.60
	MEAN	42.57	41.89	1.62

	10Days	20Days	30Days	60Days	90Days
Current	31.34	35.91	34.9	31.88	30
1 week ago	21.81	24.56	29.93	28.38	34
1 month ago	21.06	27.09	26.95	35.52	36
3 months ago	43.62	44.36	40.89	40.65	43
6 months ago	40.44	57.92	48.94	37.69	34

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 be 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.