

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	4,098	38	4,123	4,174	4,092	1,064	2,794
JAN 23	4,185	71	4,154	4,246	4,148	6,600	25,955
FEB 23	4,219	79	4,195	4,286	4,175	32,556	43,933
MAR 23	4,235	83	4,193	4,300	4,185	8,695	37,113
APR 23	4,213	84	4,184	4,274	4,156	6,132	21,942
MAY 23	4,166	80	4,140	4,230	4,117	4,721	23,852
JUN 23	4,117	80	4,080	4,168	4,065	2,835	15,295
JUL 23	4,060	80	4,035	4,107	4,025	1,568	13,761
AUG 23	4,025	80	3,995	4,064	3,988	674	5,192
SEP 23	4,003	80	3,950	4,028	3,950	454	7,343
OCT 23	3,985	80	3,950	4,015	3,950	113	1,201
NOV 23	3,987	80	3,950	4,007	3,949	560	6,678
JAN 24	3,962	79	3,947	3,985	3,939	169	1,061
MAR 24	3,917	79	3,920	3,955	3,920	70	452
MAY 24	3,867	79	3,895	3,895	3,895	2	73
JUL 24	3,867	79					
SEP 24	3,867	79					
NOV 24	3,867	79					
JAN 25	3,867	79					
MAR 25	3,867	79					
MAY 25	3,867	79					
JUL 25	3,867	79					
SEP 25	3,867	79					
NOV 25	3,867	79					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	76.54	0.47	76.04	77.07	75.33	14,522	15,978
JAN 23	72.98	-0.14	73.10	74.46	72.50	70,059	130,349
MAR 23	71.31	0.00	71.29	72.49	70.85	32,764	127,001
MAY 23	69.81	0.16	69.62	70.71	69.28	17,781	64,969
JUL 23	68.49	0.26	67.89	69.20	67.89	9,321	58,378
AUG 23	67.32	0.30	67.09	67.71	67.00	1,868	8,560
SEP 23	66.37	0.32	65.84	66.87	65.84	1,882	8,661
OCT 23	65.48	0.30	65.30	65.91	65.17	913	6,019
DEC 23	64.96	0.28	64.49	65.42	64.49	1,637	22,497
JAN 24	64.48	0.32	64.47	64.60	64.27	34	770
MAR 24	63.85	0.30	63.72	63.72	63.72	20	478
MAY 24	63.28	0.27	-	-	-	7	356
JUL 24	62.80	0.23	62.80	62.80	62.80	2	392
AUG 24	62.32	0.22	-	-	-	-	115
SEP 24	61.84	0.18	-	-	-	-	186

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	
Feb-23 (9d 12/9/22); CSize 25; KOG3 4260.00																			
KOG3C 3050	3050	1168	0.00	-	-	-	-	-		KOG3P 3050	3050	0.5	0.00	-	-	-	-	-	
KOG3C 3100	3100	1118	0.00	-	-	-	-	-		KOG3P 3100	3100	0.5	0.00	-	-	-	-	-	
KOG3C 3150	3150	1068	0.00	-	-	-	-	-		KOG3P 3150	3150	0.5	0.00	-	-	-	-	-	
KOG3C 3200	3200	1018	0.00	-	-	-	-	-		KOG3P 3200	3200	0.5	0.00	-	-	-	-	-	
KOG3C 3250	3250	968.5	0.00	-	-	-	-	-		KOG3P 3250	3250	0.5	0.00	-	-	-	-	-	
KOG3C 3300	3300	918.5	0.00	-	-	-	-	-		KOG3P 3300	3300	0.5	0.00	-	-	-	-	-	
KOG3C 3350	3350	868.5	0.00	-	-	-	-	-		KOG3P 3350	3350	0.5	0.00	-	-	-	-	-	
KOG3C 3400	3400	818.5	0.00	-	-	-	-	-		KOG3P 3400	3400	0.5	0.00	-	-	-	-	-	
KOG3C 3450	3450	768.5	0.00	-	-	-	-	-		KOG3P 3450	3450	0.5	0.00	-	-	-	-	-	
KOG3C 3500	3500	719	0.00	-	-	-	-	-		KOG3P 3500	3500	0.5	0.00	-	-	-	200	-	
KOG3C 3550	3550	669.5	0.00	-	-	-	-	-		KOG3P 3550	3550	1	0.00	-	-	-	-	-	
KOG3C 3600	3600	620.5	0.00	-	-	-	-	-		KOG3P 3600	3600	2	0.00	-	-	-	-	-	
KOG3C 3650	3650	571.5	0.00	-	-	-	-	-		KOG3P 3650	3650	3	0.00	-	-	-	-	-	
KOG3C 3700	3700	523.5	0.00	-	-	-	-	-		KOG3P 3700	3700	4.5	0.00	-	-	-	100	-	
KOG3C 3750	3750	476	0.00	-	-	-	-	-		KOG3P 3750	3750	7.5	0.00	-	-	-	-	-	
KOG3C 3800	3800	429.5	0.00	-	-	-	-	-		KOG3P 3800	3800	11	0.00	-	-	-	-	-	
KOG3C 3850	3850	385	0.00	-	-	-	-	-		KOG3P 3850	3850	16	0.00	-	-	-	150	-	
KOG3C 3900	3900	341.5	0.00	-	-	-	-	-		KOG3P 3900	3900	23	0.00	-	-	-	-	-	
KOG3C 3950	3950	300.5	0.00	-	-	-	-	-		KOG3P 3950	3950	31.5	0.00	-	-	-	-	-	
KOG3C 4000	4000	261.5	0.00	-	-	-	-	-		KOG3P 4000	4000	43	0.00	-	-	-	100	-	
KOG3C 4050	4050	225.5	0.00	-	-	-	-	-		KOG3P 4050	4050	56.5	0.00	-	-	-	-	-	
KOG3C 4100	4100	192.5	0.00	-	-	-	-	-		KOG3P 4100	4100	73.5	0.00	-	-	-	-	-	
KOG3C 4150	4150	162	0.00	-	-	-	-	-		KOG3P 4150	4150	93	0.00	-	-	-	-	-	
KOG3C 4200	4200	135	0.00	-	-	-	-	-		KOG3P 4200	4200	116	0.00	-	-	-	-	-	
KOG3C 4250	4250	111.5	0.00	-	-	-	-	-		KOG3P 4250	4250	142.5	0.00	-	-	-	-	-	
KOG3C 4300	4300	90.5	0.00	-	-	-	-	-		KOG3P 4300	4300	171.5	0.00	-	-	-	-	-	
KOG3C 4350	4350	72.5	0.00	-	-	-	-	-		KOG3P 4350	4350	203.5	0.00	-	-	-	-	-	
KOG3C 4400	4400	57.5	0.00	-	-	-	-	-		KOG3P 4400	4400	238.5	0.00	-	-	-	-	-	
KOG3C 4450	4450	45	0.00	-	-	-	-	-		KOG3P 4450	4450	276	0.00	-	-	-	-	-	
KOG3C 4500	4500	35	0.00	-	-	-	-	-		KOG3P 4500	4500	316	0.00	-	-	-	100	-	
KOG3C 4550	4550	26.5	0.00	-	-	-	-	-		KOG3P 4550	4550	357.5	0.00	-	-	-	-	-	
KOG3C 4600	4600	20	0.00	-	-	-	-	-		KOG3P 4600	4600	401	0.00	-	-	-	-	-	
KOG3C 4650	4650	15	0.00	-	-	-	-	-		KOG3P 4650	4650	445.5	0.00	-	-	-	-	-	
KOG3C 4700	4700	11	0.00	-	-	-	200.0	-		KOG3P 4700	4700	491.5	0.00	-	-	-	-	-	
KOG3C 4750	4750	8	0.00	-	-	-	-	-		KOG3P 4750	4750	538.5	0.00	-	-	-	-	-	
KOG3C 4800	4800	6	0.00	-	-	-	-	-		KOG3P 4800	4800	586.5	0.00	-	-	-	-	-	
KOG3C 4850	4850	4	0.00	-	-	-	-	-		KOG3P 4850	4850	634.5	0.00	-	-	-	-	-	
KOG3C 4900	4900	3	0.00	-	-	-	50.0	-		KOG3P 4900	4900	683.5	0.00	-	-	-	-	-	
KOG3C 4950	4950	2	0.00	-	-	-	-	-		KOG3P 4950	4950	732.5	0.00	-	-	-	-	-	
KOG3C 5000	5000	1.5	0.00	-	-	-	650.0	-		KOG3P 5000	5000	782	0.00	-	-	-	-	-	
KOG3C 5050	5050	1	0.00	-	-	-	-	-		KOG3P 5050	5050	831.5	0.00	-	-	-	-	-	
KOG3C 5100	5100	0.5	0.00	-	-	-	-	-		KOG3P 5100	5100	881	0.00	-	-	-	-	-	
KOG3C 5150	5150	0.5	0.00	-	-	-	-	-		KOG3P 5150	5150	930.5	0.00	-	-	-	-	-	
KOG3C 5200	5200	0.5	0.00	-	-	-	-	-		KOG3P 5200	5200	980.5	0.00	-	-	-	-	-	
KOG3C 5250	5250	0.5	0.00	-	-	-	-	-		KOG3P 5250	5250	1030.5	0.00	-	-	-	-	-	
KOG3C 5300	5300	0.5	0.00	-	-	-	-	-		KOG3P 5300	5300	1080.5	0.00	-	-	-	-	-	
KOG3C 5350	5350	0.5	0.00	-	-	-	-	-		KOG3P 5350	5350	1130	0.00	-	-	-	-	-	
KOG3C 5400	5400	0.5	0.00	-	-	-	-	-		KOG3P 5400	5400	1180	0.00	-	-	-	-	-	
KOG3C 5450	5450	0.5	0.00	-	-	-	-	-		KOG3P 5450	5450	1230	0.00	-	-	-	-	-	
KOG3C 5500	5500	0.5	0.00	-	-	-	-	-		KOG3P 5500	5500	1280	0.00	-	-	-	-	-	
Mar-23 (41d 1/10/23); CSize 25; KOH3 4280.00																			
KOH3C 3100	3100	1135	0.00	0.0	0	0	0	0		KOH3P 3100	3100	4	0.00	-	-	-	0	-	
KOH3C 3150	3150	1086.5	0.00	-	-	-	-	-		KOH3P 3150	3150	5	0.00	-	-	-	-	-	
KOH3C 3200	3200	1038.5	0.00	-	-	-	-	-		KOH3P 3200	3200	7	0.00	-	-	-	-	-	
KOH3C 3250	3250	991	0.00	-	-	-	-	-		KOH3P 3250	3250	9	0.00	-	-	-	-	-	
KOH3C 3300	3300	943.5	0.00	-	-	-	-	-		KOH3P 3300	3300	11.5	0.00	-	-	-	-	-	
KOH3C 3350	3350	897	0.00	-	-	-	-	-		KOH3P 3350	3350	14.5	0.00	-	-	-	-	-	
KOH3C 3400	3400	851	0.00	-	-	-	-	-		KOH3P 3400	3400	18.5	0.00	-	-	-	-	-	
KOH3C 3450	3450	805.5	0.00	-	-	-	-	-		KOH3P 3450	3450	23	0.00	-	-	-	-	-	
KOH3C 3500	3500	761	0.00	-	-	-	-	-		KOH3P 3500	3500	28.5	0.00	-	-	-	-	-	
KOH3C 3550	3550	717.5	0.00	-	-	-	-	-		KOH3P 3550	3550	35	0.00	-	-	-	-	-	
KOH3C 3600	3600	675	0.00	-	-	-	-	-		KOH3P 3600	3600	42	0.00	-	-	-	-	-	
KOH3C 3650	3650	634	0.00	-	-	-	-	-		KOH3P 3650	3650	50.5	0.00	-	-	-	-	-	
KOH3C 3700	3700	593.5	0.00	-															

KOH3C 4500	4500	150.5	0.00	-	-	-	-	-	-	KOH3P 4500	4500	415	0.00	-	-	-	-	-	-
KOH3C 4550	4550	135.5	0.00	-	-	-	-	-	-	KOH3P 4550	4550	449.5	0.00	-	-	-	-	-	-
KOH3C 4600	4600	121.5	0.00	-	-	-	-	150.0	-	KOH3P 4600	4600	485.5	0.00	-	-	-	-	-	-
KOH3C 4650	4650	109	0.00	-	-	-	-	-	-	KOH3P 4650	4650	522.5	0.00	-	-	-	-	-	-
KOH3C 4700	4700	97.5	0.00	-	-	-	-	-	-	KOH3P 4700	4700	561	0.00	-	-	-	-	-	-
KOH3C 4750	4750	87	0.00	-	-	-	-	-	-	KOH3P 4750	4750	600	0.00	-	-	-	-	-	-
KOH3C 4800	4800	77.5	0.00	-	-	-	-	-	-	KOH3P 4800	4800	640.5	0.00	-	-	-	-	-	-
KOH3C 4850	4850	68.5	0.00	-	-	-	-	-	-	KOH3P 4850	4850	681.5	0.00	-	-	-	-	-	-
KOH3C 4900	4900	61	0.00	-	-	-	-	-	-	KOH3P 4900	4900	723.5	0.00	-	-	-	-	-	-
KOH3C 4950	4950	53.5	0.00	-	-	-	-	-	-	KOH3P 4950	4950	766.5	0.00	-	-	-	-	-	-
KOH3C 5000	5000	47.5	0.00	-	-	-	-	-	-	KOH3P 5000	5000	810	0.00	-	-	-	-	-	-
KOH3C 5050	5050	42	0.00	-	-	-	-	-	-	KOH3P 5050	5050	854	0.00	-	-	-	-	-	-
KOH3C 5100	5100	36.5	0.00	-	-	-	-	-	-	KOH3P 5100	5100	899	0.00	-	-	-	-	-	-
KOH3C 5150	5150	32	0.00	-	-	-	-	-	-	KOH3P 5150	5150	944.5	0.00	-	-	-	-	-	-
KOH3C 5200	5200	28	0.00	-	-	-	-	-	-	KOH3P 5200	5200	990	0.00	-	-	-	-	-	-
KOH3C 5250	5250	24.5	0.00	-	-	-	-	-	-	KOH3P 5250	5250	1036.5	0.00	-	-	-	-	-	-
KOH3C 5300	5300	21.5	0.00	-	-	-	-	-	-	KOH3P 5300	5300	1083	0.00	-	-	-	-	-	-
KOH3C 5350	5350	19	0.00	-	-	-	-	-	-	KOH3P 5350	5350	1130	0.00	-	-	-	-	-	-
KOH3C 5400	5400	16.5	0.00	-	-	-	-	-	-	KOH3P 5400	5400	1177.5	0.00	-	-	-	-	-	-
KOH3C 5450	5450	14	0.00	-	-	-	-	-	-	KOH3P 5450	5450	1225.5	0.00	-	-	-	-	-	-
KOH3C 5500	5500	12.5	0.00	-	-	-	-	-	-	KOH3P 5500	5500	1273	0.00	-	-	-	-	-	-
KOH3C 5550	5550	10.5	0.00	-	-	-	-	-	-	KOH3P 5550	5550	1321.5	0.00	-	-	-	-	-	-

Apr-23 (72d 2/10/23); CSize 25; KOJ3 4259.00																			
KOJ3C 3050	3050	1171	0.00	-	-	-	-	-	-	KOJ3P 3050	3050	14.5	0.00	-	-	-	-	-	-
KOJ3C 3100	3100	1124.5	0.00	-	-	-	-	-	-	KOJ3P 3100	3100	17.5	0.00	-	-	-	-	-	-
KOJ3C 3150	3150	1078.5	0.00	-	-	-	-	-	-	KOJ3P 3150	3150	21.5	0.00	-	-	-	-	-	-
KOJ3C 3200	3200	1033.5	0.00	-	-	-	-	-	-	KOJ3P 3200	3200	26	0.00	-	-	-	-	-	-
KOJ3C 3250	3250	988.5	0.00	-	-	-	-	-	-	KOJ3P 3250	3250	31	0.00	-	-	-	-	-	-
KOJ3C 3300	3300	945	0.00	-	-	-	-	-	-	KOJ3P 3300	3300	37	0.00	-	-	-	-	-	-
KOJ3C 3350	3350	902	0.00	-	-	-	-	-	-	KOJ3P 3350	3350	43.5	0.00	-	-	-	-	-	-
KOJ3C 3400	3400	859.5	0.00	-	-	-	-	-	-	KOJ3P 3400	3400	51	0.00	-	-	-	-	-	-
KOJ3C 3450	3450	818	0.00	-	-	-	-	-	-	KOJ3P 3450	3450	59.5	0.00	-	-	-	-	-	-
KOJ3C 3500	3500	778	0.00	-	-	-	-	-	-	KOJ3P 3500	3500	69	0.00	-	-	-	-	-	-
KOJ3C 3550	3550	738.5	0.00	-	-	-	-	-	-	KOJ3P 3550	3550	79	0.00	-	-	-	-	-	-
KOJ3C 3600	3600	700	0.00	-	-	-	-	-	-	KOJ3P 3600	3600	90.5	0.00	-	-	-	-	-	-
KOJ3C 3650	3650	663	0.00	-	-	-	-	-	-	KOJ3P 3650	3650	103	0.00	-	-	-	-	-	-
KOJ3C 3700	3700	627	0.00	-	-	-	-	-	-	KOJ3P 3700	3700	117	0.00	-	-	-	-	-	-
KOJ3C 3750	3750	592	0.00	-	-	-	-	-	-	KOJ3P 3750	3750	131.5	0.00	-	-	-	-	-	-
KOJ3C 3800	3800	558.5	0.00	-	-	-	-	-	-	KOJ3P 3800	3800	147.5	0.00	-	-	-	-	-	-
KOJ3C 3850	3850	526	0.00	-	-	-	-	-	-	KOJ3P 3850	3850	165	0.00	-	-	-	-	-	-
KOJ3C 3900	3900	494.5	0.00	-	-	-	-	-	-	KOJ3P 3900	3900	183.5	0.00	-	-	-	-	-	-
KOJ3C 3950	3950	464.5	0.00	-	-	-	-	-	-	KOJ3P 3950	3950	203	0.00	-	-	-	-	-	-
KOJ3C 4000	4000	436	0.00	-	-	-	-	-	-	KOJ3P 4000	4000	224	0.00	-	-	-	-	-	-
KOJ3C 4050	4050	408.5	0.00	-	-	-	-	-	-	KOJ3P 4050	4050	246	0.00	-	-	-	-	-	-
KOJ3C 4100	4100	382	0.00	-	-	-	-	-	-	KOJ3P 4100	4100	269.5	0.00	-	-	-	-	-	-
KOJ3C 4150	4150	357	0.00	-	-	-	-	-	-	KOJ3P 4150	4150	294.5	0.00	-	-	-	-	-	-
KOJ3C 4200	4200	333	0.00	-	-	-	-	-	-	KOJ3P 4200	4200	320	0.00	-	-	-	-	-	-
KOJ3C 4250	4250	310.5	0.00	-	-	-	-	-	-	KOJ3P 4250	4250	347	0.00	-	-	-	-	-	-
KOJ3C 4300	4300	289	0.00	-	-	-	-	-	-	KOJ3P 4300	4300	375.5	0.00	-	-	-	-	-	-
KOJ3C 4350	4350	268.5	0.00	-	-	-	-	-	-	KOJ3P 4350	4350	405	0.00	-	-	-	-	-	-
KOJ3C 4400	4400	249.5	0.00	-	-	-	-	-	-	KOJ3P 4400	4400	435.5	0.00	-	-	-	-	-	-
KOJ3C 4450	4450	231.5	0.00	-	-	-	-	-	-	KOJ3P 4450	4450	467	0.00	-	-	-	-	-	-
KOJ3C 4500	4500	214.5	0.00	-	-	-	-	-	-	KOJ3P 4500	4500	500	0.00	-	-	-	-	-	-
KOJ3C 4550	4550	198.5	0.00	-	-	-	-	-	-	KOJ3P 4550	4550	533.5	0.00	-	-	-	-	-	-
KOJ3C 4600	4600	183.5	0.00	-	-	-	-	-	-	KOJ3P 4600	4600	568	0.00	-	-	-	-	-	-
KOJ3C 4650	4650	169.5	0.00	-	-	-	-	-	-	KOJ3P 4650	4650	604	0.00	-	-	-	-	-	-
KOJ3C 4700	4700	156	0.00	-	-	-	-	-	-	KOJ3P 4700	4700	640.5	0.00	-	-	-	-	-	-
KOJ3C 4750	4750	144	0.00	-	-	-	-	-	-	KOJ3P 4750	4750	678	0.00	-	-	-	-	-	-
KOJ3C 4800	4800	132.5	0.00	-	-	-	-	-	-	KOJ3P 4800	4800	716	0.00	-	-	-	-	-	-
KOJ3C 4850	4850	121.5	0.00	-	-	-	-	-	-	KOJ3P 4850	4850	755	0.00	-	-	-	-	-	-
KOJ3C 4900	4900	112	0.00	-	-	-	-	-	-	KOJ3P 4900	4900	795	0.00	-	-	-	-	-	-
KOJ3C 4950	4950	102.5	0.00	-	-	-	-	-	-	KOJ3P 4950	4950	835.5	0.00	-	-	-	-	-	-
KOJ3C 5000	5000	94	0.00	-	-	-	-	-	-	KOJ3P 5000	5000	876.5	0.00	-	-	-	-	-	-
KOJ3C 5050	5050	86	0.00	-	-	-	-	-	-	KOJ3P 5050	5050	918.5	0.00	-	-	-	-	-	-
KOJ3C 5100	5100	78.5	0.00	-	-	-	-	-	-	KOJ3P 5100	5100	961	0.00	-	-	-	-	-	-
KOJ3C 5150	5150	72	0.00	-	-	-	-	-	-	KOJ3P 5150	5150	1003.5	0.00	-	-	-	-	-	-
KOJ3C 5200	5200	65.5	0.00	-	-	-	-	-	-	KOJ3P 5200	5200	1047	0.00	-	-	-	-	-	-
KOJ3C 5250	5250	60	0.00	-	-	-	-	-	-	KOJ3P 5250	5250	1091	0.00	-	-	-	-	-	-
KOJ3C 5300	5300	54.5	0.00	-	-	-	-	-	-	KOJ3P 5300	5300	1135.5	0.00	-	-	-	-	-	-
KOJ3C 5350	5350	50	0.00	-	-	-	-	-	-	KOJ3P 5350	5350	1180.5	0.00	-	-	-	-	-	-
KOJ3C 5400	5400	45.5	0.00	-	-	-	-	-	-	KOJ3P 5400	5400	1225.5	0.00	-	-	-	-	-	-
KOJ3C 5450	5450	41	0.00	-	-	-	-	-	-	KOJ3P 5450	5450	1271.5	0.00	-	-	-	-	-	-
KOJ3C 5500	5500	37.5	0.00	-	-	-	-	-	-	KOJ3P 5500	5500	1317	0.00	-	-	-	-	-	-

May-23 (100d 3/10/23); CSize 25; KOK3 4207.00																			
KOK3C 3000	3000	1182	0.00	-	-	-	-	-	-	KOK3P 3000	3000	25.5	0.00	-	-	-	-	-	-
KOK3C 3050	3050	1137.5	0.00	-	-	-	-	-	-	KOK3P 3050	3050	30	0.00	-	-	-	-	-	-
KOK3C 3100	3100	1093	0.00	-	-	-	-	-	-	KOK3P 3100	3100	35.5	0.00	-	-	-	-	-	-
KOK3C 3150	3150	1049.5	0.00	-	-	-	-	-	-	KOK3P 3150	3150	41.5	0.00	-	-	-	-	-	-
KOK3C 3200	3200	1007	0.00	-	-	-	-	-	-	KOK3P 3200	3200	48.5	0.00	-	-	-	-	-	-
KOK3C 3250	3250	964.5	0.00	-	-	-	-	-	-	KOK3P 3250	3250	56	0.00	-	-	-	-	-	-
KOK3C 3300	3300	923.5	0.00	-	-	-	-	-	-	KOK3P 3300	3300	64.5	0.00	-	-	-	-	-	-
KOK3C 3350	3350	883	0.00	-	-	-	-	-	-	KOK3P 3350	3350	73.5	0.00	-	-	-	-	-	-
KOK3C 3400	3400	844	0.00	-	-	-	-	-	-	KOK3P 3400	3400	84	0.00	-	-	-	-	-	-
KOK3C 3450	3450	805.5	0.00	-	-	-	-	-	-	KOK3P 3450	3450	95	0.00	-	-	-	-	-	-
KOK3C 3500	3500	768	0.00	-	-	-	-	-	-	KOK3P 3500	3500	107	0.00	-	-	-	-	-	-
KOK3C 3550	3550	731.5	0.00	-</															

KOK3C 5150	5150	96	0.00	-	-	-	-	-	KOK3P 5150	5150	1072	0.00	-	-	-	-	-	-
KOK3C 5200	5200	89	0.00	-	-	-	-	-	KOK3P 5200	5200	1115	0.00	-	-	-	-	-	-
KOK3C 5250	5250	82.5	0.00	-	-	-	-	-	KOK3P 5250	5250	1158	0.00	-	-	-	-	-	-
KOK3C 5300	5300	76.5	0.00	-	-	-	-	-	KOK3P 5300	5300	1201.5	0.00	-	-	-	-	-	-
KOK3C 5350	5350	70.5	0.00	-	-	-	-	-	KOK3P 5350	5350	1245.5	0.00	-	-	-	-	-	-
KOK3C 5400	5400	65.5	0.00	-	-	-	-	-	KOK3P 5400	5400	1289.5	0.00	-	-	-	-	-	-
KOK3C 5450	5450	60.5	0.00	-	-	-	-	-	KOK3P 5450	5450	1334.5	0.00	-	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
FEB 23	CALL	43.87	43.87	0.00
	PUT	43.85	43.87	-0.05
	MEAN	43.86	43.87	-0.02
MAR 23	CALL	44.52	44.53	-0.02
	PUT	44.52	44.53	-0.02
	MEAN	44.52	44.53	-0.02
APR 23	CALL	43.87	43.87	0.00
	PUT	43.85	43.87	-0.05
	MEAN	43.86	43.87	-0.02

	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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