

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	3,996	-103	4,072	4,080	3,980	449	2,099
JAN 23	4,041	-148	4,207	4,249	4,025	7,394	23,815
FEB 23	4,078	-156	4,241	4,300	4,060	36,073	42,004
MAR 23	4,096	-155	4,267	4,315	4,076	18,784	38,212
APR 23	4,077	-155	4,243	4,296	4,061	10,508	24,136
MAY 23	4,043	-147	4,201	4,251	4,027	8,426	24,578
JUN 23	3,982	-147	4,170	4,181	3,972	5,664	15,350
JUL 23	3,933	-142	4,089	4,135	3,914	5,038	15,143
AUG 23	3,898	-142	4,021	4,027	3,870	2,306	5,864
SEP 23	3,876	-142	4,050	4,070	3,848	1,959	7,887
OCT 23	3,858	-142	3,950	3,951	3,840	255	1,305
NOV 23	3,858	-142	3,935	3,945	3,830	230	6,956
JAN 24	3,833	-142	3,855	3,855	3,816	14	1,064
MAR 24	3,788	-142					443
MAY 24	3,738	-142					73
JUL 24	3,738	-142					
SEP 24	3,738	-142					
NOV 24	3,738	-142					
JAN 25	3,738	-142					
MAR 25	3,738	-142					
MAY 25	3,738	-142					
JUL 25	3,738	-142					
SEP 25	3,738	-142					
NOV 25	3,738	-142					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	68.40	-6.83	74.50	74.50	68.01	2,911	4,002
JAN 23	67.38	-4.50	71.00	71.31	67.38	103,863	133,821
MAR 23	65.78	-4.50	69.74	69.74	65.78	70,497	132,930
MAY 23	64.28	-4.50	68.31	68.31	64.28	39,773	66,638
JUL 23	63.29	-4.20	67.05	67.05	62.99	45,261	58,165
AUG 23	62.68	-3.71	65.88	65.88	62.21	11,837	9,098
SEP 23	62.11	-3.38	65.47	65.47	61.66	9,047	8,847
OCT 23	61.49	-3.18	64.64	64.64	60.98	6,193	6,053
DEC 23	61.17	-3.03	64.06	64.06	60.59	10,939	22,904
JAN 24	60.87	-2.88	61.60	62.11	61.22	239	798
MAR 24	60.48	-2.65	61.00	61.68	61.00	128	500
MAY 24	60.22	-2.40	60.41	60.41	60.40	89	356
JUL 24	59.99	-2.19	59.51	59.51	59.50	33	393
AUG 24	59.70	-1.96	-	-	-	2	115
SEP 24	59.25	-1.89	-	-	-	1	186

Source : Bloomberg

Calls								Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
<b>Feb-23 (7d 12/9/22); CSize 25; KOG3 4085.00</b>																	
KOG3C 2900	2900	1177.5	0.00	-	-	-	-	-	KOG3P 2900	2900	0.5	0.00	-	-	-	-	-
KOG3C 2950	2950	1127.5	0.00	-	-	-	-	-	KOG3P 2950	2950	0.5	0.00	-	-	-	-	-
KOG3C 3000	3000	1077.5	0.00	-	-	-	-	-	KOG3P 3000	3000	0.5	0.00	-	-	-	-	-
KOG3C 3050	3050	1027.5	0.00	-	-	-	-	-	KOG3P 3050	3050	0.5	0.00	-	-	-	-	-
KOG3C 3100	3100	977.5	0.00	-	-	-	-	-	KOG3P 3100	3100	0.5	0.00	-	-	-	-	-
KOG3C 3150	3150	927.5	0.00	-	-	-	-	-	KOG3P 3150	3150	0.5	0.00	-	-	-	-	-
KOG3C 3200	3200	877.5	0.00	-	-	-	-	-	KOG3P 3200	3200	0.5	0.00	-	-	-	-	-
KOG3C 3250	3250	827.5	0.00	-	-	-	-	-	KOG3P 3250	3250	0.5	0.00	-	-	-	-	-
KOG3C 3300	3300	777.5	0.00	-	-	-	-	-	KOG3P 3300	3300	0.5	0.00	-	-	-	-	-
KOG3C 3350	3350	727.5	0.00	-	-	-	-	-	KOG3P 3350	3350	0.5	0.00	-	-	-	-	-
KOG3C 3400	3400	678	0.00	-	-	-	-	-	KOG3P 3400	3400	0.5	0.00	-	-	-	-	-
KOG3C 3450	3450	628	0.00	-	-	-	-	-	KOG3P 3450	3450	0.5	0.00	-	-	-	-	-
KOG3C 3500	3500	578.5	0.00	-	-	-	-	-	KOG3P 3500	3500	1	0.00	-	-	-	200	-
KOG3C 3550	3550	529.5	0.00	-	-	-	-	-	KOG3P 3550	3550	1.5	0.00	-	-	-	-	-
KOG3C 3600	3600	480.5	0.00	-	-	-	-	-	KOG3P 3600	3600	3	0.00	-	-	-	-	-
KOG3C 3650	3650	432.5	0.00	-	-	-	-	-	KOG3P 3650	3650	5	0.00	-	-	-	-	-
KOG3C 3700	3700	385.5	0.00	-	-	-	-	-	KOG3P 3700	3700	8	0.00	-	-	-	100	-
KOG3C 3750	3750	340	0.00	-	-	-	-	-	KOG3P 3750	3750	12.5	0.00	-	-	-	-	-
KOG3C 3800	3800	296.5	0.00	-	-	-	-	-	KOG3P 3800	3800	19	0.00	-	-	-	-	-
KOG3C 3850	3850	255.5	0.00	-	-	-	-	-	KOG3P 3850	3850	27.5	0.00	-	-	-	150	-
KOG3C 3900	3900	217	0.00	-	-	-	-	-	KOG3P 3900	3900	39	0.00	-	-	-	-	-
KOG3C 3950	3950	181.5	0.00	-	-	-	-	-	KOG3P 3950	3950	53.5	0.00	-	-	-	-	-
KOG3C 4000	4000	149.5	0.00	-	-	-	-	-	KOG3P 4000	4000	71.5	0.00	-	-	-	100	-
KOG3C 4050	4050	121.5	0.00	-	-	-	-	-	KOG3P 4050	4050	93.5	0.00	-	-	-	-	-
KOG3C 4100	4100	97	0.00	-	-	-	-	-	KOG3P 4100	4100	118.5	0.00	-	-	-	-	-
KOG3C 4150	4150	76	0.00	-	-	-	-	-	KOG3P 4150	4150	148	0.00	-	-	-	-	-
KOG3C 4200	4200	58.5	0.00	-	-	-	-	-	KOG3P 4200	4200	180.5	0.00	-	-	-	-	-
KOG3C 4250	4250	44	0.00	-	-	-	-	-	KOG3P 4250	4250	216	0.00	-	-	-	-	-
KOG3C 4300	4300	33	0.00	-	-	-	-	-	KOG3P 4300	4300	254.5	0.00	-	-	-	-	-
KOG3C 4350	4350	24	0.00	-	-	-	-	-	KOG3P 4350	4350	296	0.00	-	-	-	-	-
KOG3C 4400	4400	17	0.00	-	-	-	-	-	KOG3P 4400	4400	339	0.00	-	-	-	-	-
KOG3C 4450	4450	12	0.00	-	-	-	-	-	KOG3P 4450	4450	384	0.00	-	-	-	-	-
KOG3C 4500	4500	8.5	0.00	-	-	-	-	-	KOG3P 4500	4500	430	0.00	-	-	-	100	-
KOG3C 4550	4550	5.5	0.00	-	-	-	-	-	KOG3P 4550	4550	477.5	0.00	-	-	-	-	-
KOG3C 4600	4600	4	0.00	-	-	-	-	-	KOG3P 4600	4600	525.5	0.00	-	-	-	-	-
KOG3C 4650	4650	2.5	0.00	-	-	-	-	-	KOG3P 4650	4650	574	0.00	-	-	-	-	-
KOG3C 4700	4700	1.5	0.00	-	-	-	200.0	-	KOG3P 4700	4700	623	0.00	-	-	-	-	-
KOG3C 4750	4750	1	0.00	-	-	-	-	-	KOG3P 4750	4750	672.5	0.00	-	-	-	-	-
KOG3C 4800	4800	0.5	0.00	-	-	-	-	-	KOG3P 4800	4800	722	0.00	-	-	-	-	-
KOG3C 4850	4850	0.5	0.00	-	-	-	-	-	KOG3P 4850	4850	772	0.00	-	-	-	-	-
KOG3C 4900	4900	0.5	0.00	-	-	-	50.0	-	KOG3P 4900	4900	821.5	0.00	-	-	-	-	-
KOG3C 4950	4950	0.5	0.00	-	-	-	-	-	KOG3P 4950	4950	871.5	0.00	-	-	-	-	-
KOG3C 5000	5000	0.5	0.00	-	-	-	650.0	-	KOG3P 5000	5000	921.5	0.00	-	-	-	-	-
KOG3C 5050	5050	0.5	0.00	-	-	-	-	-	KOG3P 5050	5050	971.5	0.00	-	-	-	-	-
KOG3C 5100	5100	0.5	0.00	-	-	-	-	-	KOG3P 5100	5100	1021.5	0.00	-	-	-	-	-
KOG3C 5150	5150	0.5	0.00	-	-	-	-	-	KOG3P 5150	5150	1071.5	0.00	-	-	-	-	-
KOG3C 5200	5200	0.5	0.00	-	-	-	-	-	KOG3P 5200	5200	1121.5	0.00	-	-	-	-	-
KOG3C 5250	5250	0.5	0.00	-	-	-	-	-	KOG3P 5250	5250	1171.5	0.00	-	-	-	-	-
KOG3C 5300	5300	0.5	0.00	-	-	-	-	-	KOG3P 5300	5300	1221.5	0.00	-	-	-	-	-
KOG3C 5350	5350	0.5	0.00	-	-	-	-	-	KOG3P 5350	5350	1271	0.00	-	-	-	-	-
<b>Mar-23 (39d 1/10/23); CSize 25; KOH3 4102.00</b>																	
KOH3C 2900	2900	1194	0.00	0.0	0	0	0	0	KOH3P 2900	2900	1.5	0.00	-	-	0	-	-
KOH3C 2950	2950	1144.5	0.00	-	-	-	-	-	KOH3P 2950	2950	2	0.00	-	-	-	-	-
KOH3C 3000	3000	1095.5	0.00	-	-	-	-	-	KOH3P 3000	3000	3	0.00	-	-	-	-	-
KOH3C 3050	3050	1047	0.00	-	-	-	-	-	KOH3P 3050	3050	4	0.00	-	-	-	-	-
KOH3C 3100	3100	998.5	0.00	-	-	-	-	-	KOH3P 3100	3100	5.5	0.00	-	-	-	-	-
KOH3C 3150	3150	950.5	0.00	-	-	-	-	-	KOH3P 3150	3150	7	0.00	-	-	-	-	-
KOH3C 3200	3200	903	0.00	-	-	-	-	-	KOH3P 3200	3200	9.5	0.00	-	-	-	-	-
KOH3C 3250	3250	856	0.00	-	-	-	-	-	KOH3P 3250	3250	12.5	0.00	-	-	-	-	-
KOH3C 3300	3300	809.5	0.00	-	-	-	-	-	KOH3P 3300	3300	16	0.00	-	-	-	-	-
KOH3C 3350	3350	764	0.00	-	-	-	-	-	KOH3P 3350	3350	20	0.00	-	-	-	-	-
KOH3C 3400	3400	719.5	0.00	-	-	-	-	-	KOH3P 3400	3400	25.5	0.00	-	-	-	-	-
KOH3C 3450	3450	675.5	0.00	-	-	-	-	-	KOH3P 3450	3450	31.5	0.00	-	-	-	-	-
KOH3C 3500	3500	633	0.00	-	-	-	-	-	KOH3P 3500	3500	38.5	0.00	-	-	-	-	-
KOH3C 3550	3550	591.5	0.00	-	-	-	-	-	KOH3P 3550	3550	47	0.00	-	-	-	-	-
KOH3C 3600	3600	551.															

KOH3C 4300	4300	154	0.00	-	-	-	-	-	-	KOH3P 4300	4300	357	0.00	-	-	-	-	-	-
KOH3C 4350	4350	137.5	0.00	-	-	-	-	-	-	KOH3P 4350	4350	390.5	0.00	-	-	-	-	-	-
KOH3C 4400	4400	122.5	0.00	-	-	-	-	-	-	KOH3P 4400	4400	425.5	0.00	-	-	-	-	-	-
KOH3C 4450	4450	109	0.00	-	-	-	-	-	-	KOH3P 4450	4450	462	0.00	-	-	-	-	-	-
KOH3C 4500	4500	96.5	0.00	-	-	-	-	-	-	KOH3P 4500	4500	499.5	0.00	-	-	-	-	-	-
KOH3C 4550	4550	85.5	0.00	-	-	-	-	-	-	KOH3P 4550	4550	538	0.00	-	-	-	-	-	-
KOH3C 4600	4600	75.5	0.00	-	-	-	-	-	150.0	KOH3P 4600	4600	578	0.00	-	-	-	-	-	-
KOH3C 4650	4650	66.5	0.00	-	-	-	-	-	-	KOH3P 4650	4650	618.5	0.00	-	-	-	-	-	-
KOH3C 4700	4700	58	0.00	-	-	-	-	-	-	KOH3P 4700	4700	660.5	0.00	-	-	-	-	-	-
KOH3C 4750	4750	51	0.00	-	-	-	-	-	-	KOH3P 4750	4750	703	0.00	-	-	-	-	-	-
KOH3C 4800	4800	44.5	0.00	-	-	-	-	-	-	KOH3P 4800	4800	746.5	0.00	-	-	-	-	-	-
KOH3C 4850	4850	39	0.00	-	-	-	-	-	-	KOH3P 4850	4850	790.5	0.00	-	-	-	-	-	-
KOH3C 4900	4900	34	0.00	-	-	-	-	-	-	KOH3P 4900	4900	835.5	0.00	-	-	-	-	-	-
KOH3C 4950	4950	29.5	0.00	-	-	-	-	-	-	KOH3P 4950	4950	880.5	0.00	-	-	-	-	-	-
KOH3C 5000	5000	25.5	0.00	-	-	-	-	-	-	KOH3P 5000	5000	926.5	0.00	-	-	-	-	-	-
KOH3C 5050	5050	22	0.00	-	-	-	-	-	-	KOH3P 5050	5050	973	0.00	-	-	-	-	-	-
KOH3C 5100	5100	19	0.00	-	-	-	-	-	-	KOH3P 5100	5100	1020	0.00	-	-	-	-	-	-
KOH3C 5150	5150	16	0.00	-	-	-	-	-	-	KOH3P 5150	5150	1067	0.00	-	-	-	-	-	-
KOH3C 5200	5200	14	0.00	-	-	-	-	-	-	KOH3P 5200	5200	1114.5	0.00	-	-	-	-	-	-
KOH3C 5250	5250	12	0.00	-	-	-	-	-	-	KOH3P 5250	5250	1162.5	0.00	-	-	-	-	-	-
KOH3C 5300	5300	10	0.00	-	-	-	-	-	-	KOH3P 5300	5300	1210.5	0.00	-	-	-	-	-	-
KOH3C 5350	5350	8.5	0.00	-	-	-	-	-	-	KOH3P 5350	5350	1259	0.00	-	-	-	-	-	-

**Apr-23 (70d 2/10/23); CSize 25; KOJ3 4076.00**

KOJ3C 2900	2900	1180	0.00	-	-	-	-	-	-	KOJ3P 2900	2900	9.5	0.00	-	-	-	-	-	-
KOJ3C 2950	2950	1132.5	0.00	-	-	-	-	-	-	KOJ3P 2950	2950	12	0.00	-	-	-	-	-	-
KOJ3C 3000	3000	1086	0.00	-	-	-	-	-	-	KOJ3P 3000	3000	14.5	0.00	-	-	-	-	-	-
KOJ3C 3050	3050	1039.5	0.00	-	-	-	-	-	-	KOJ3P 3050	3050	18	0.00	-	-	-	-	-	-
KOJ3C 3100	3100	994	0.00	-	-	-	-	-	-	KOJ3P 3100	3100	22	0.00	-	-	-	-	-	-
KOJ3C 3150	3150	949	0.00	-	-	-	-	-	-	KOJ3P 3150	3150	27	0.00	-	-	-	-	-	-
KOJ3C 3200	3200	904.5	0.00	-	-	-	-	-	-	KOJ3P 3200	3200	32.5	0.00	-	-	-	-	-	-
KOJ3C 3250	3250	861.5	0.00	-	-	-	-	-	-	KOJ3P 3250	3250	39	0.00	-	-	-	-	-	-
KOJ3C 3300	3300	818.5	0.00	-	-	-	-	-	-	KOJ3P 3300	3300	46	0.00	-	-	-	-	-	-
KOJ3C 3350	3350	777	0.00	-	-	-	-	-	-	KOJ3P 3350	3350	54	0.00	-	-	-	-	-	-
KOJ3C 3400	3400	736.5	0.00	-	-	-	-	-	-	KOJ3P 3400	3400	63	0.00	-	-	-	-	-	-
KOJ3C 3450	3450	697	0.00	-	-	-	-	-	-	KOJ3P 3450	3450	73.5	0.00	-	-	-	-	-	-
KOJ3C 3500	3500	658.5	0.00	-	-	-	-	-	-	KOJ3P 3500	3500	84.5	0.00	-	-	-	-	-	-
KOJ3C 3550	3550	621.5	0.00	-	-	-	-	-	-	KOJ3P 3550	3550	97	0.00	-	-	-	-	-	-
KOJ3C 3600	3600	585.5	0.00	-	-	-	-	-	-	KOJ3P 3600	3600	111	0.00	-	-	-	-	-	-
KOJ3C 3650	3650	550.5	0.00	-	-	-	-	-	-	KOJ3P 3650	3650	126	0.00	-	-	-	-	-	-
KOJ3C 3700	3700	517	0.00	-	-	-	-	-	-	KOJ3P 3700	3700	142	0.00	-	-	-	-	-	-
KOJ3C 3750	3750	484.5	0.00	-	-	-	-	-	-	KOJ3P 3750	3750	159.5	0.00	-	-	-	-	-	-
KOJ3C 3800	3800	453.5	0.00	-	-	-	-	-	-	KOJ3P 3800	3800	178	0.00	-	-	-	-	-	-
KOJ3C 3850	3850	424	0.00	-	-	-	-	-	-	KOJ3P 3850	3850	198.5	0.00	-	-	-	-	-	-
KOJ3C 3900	3900	396	0.00	-	-	-	-	-	-	KOJ3P 3900	3900	220	0.00	-	-	-	-	-	-
KOJ3C 3950	3950	369	0.00	-	-	-	-	-	-	KOJ3P 3950	3950	242.5	0.00	-	-	-	-	-	-
KOJ3C 4000	4000	343.5	0.00	-	-	-	-	-	-	KOJ3P 4000	4000	266.5	0.00	-	-	-	-	-	-
KOJ3C 4050	4050	319	0.00	-	-	-	-	-	-	KOJ3P 4050	4050	292	0.00	-	-	-	-	-	-
KOJ3C 4100	4100	296	0.00	-	-	-	-	-	-	KOJ3P 4100	4100	319	0.00	-	-	-	-	-	-
KOJ3C 4150	4150	274	0.00	-	-	-	-	-	-	KOJ3P 4150	4150	346.5	0.00	-	-	-	-	-	-
KOJ3C 4200	4200	253.5	0.00	-	-	-	-	-	-	KOJ3P 4200	4200	376	0.00	-	-	-	-	-	-
KOJ3C 4250	4250	234.5	0.00	-	-	-	-	-	-	KOJ3P 4250	4250	406.5	0.00	-	-	-	-	-	-
KOJ3C 4300	4300	216	0.00	-	-	-	-	-	-	KOJ3P 4300	4300	438	0.00	-	-	-	-	-	-
KOJ3C 4350	4350	199	0.00	-	-	-	-	-	-	KOJ3P 4350	4350	470.5	0.00	-	-	-	-	-	-
KOJ3C 4400	4400	183	0.00	-	-	-	-	-	-	KOJ3P 4400	4400	504.5	0.00	-	-	-	-	-	-
KOJ3C 4450	4450	168.5	0.00	-	-	-	-	-	-	KOJ3P 4450	4450	539	0.00	-	-	-	-	-	-
KOJ3C 4500	4500	154.5	0.00	-	-	-	-	-	-	KOJ3P 4500	4500	575	0.00	-	-	-	-	-	-
KOJ3C 4550	4550	141.5	0.00	-	-	-	-	-	-	KOJ3P 4550	4550	612	0.00	-	-	-	-	-	-
KOJ3C 4600	4600	129.5	0.00	-	-	-	-	-	-	KOJ3P 4600	4600	649.5	0.00	-	-	-	-	-	-
KOJ3C 4650	4650	118.5	0.00	-	-	-	-	-	-	KOJ3P 4650	4650	688	0.00	-	-	-	-	-	-
KOJ3C 4700	4700	108	0.00	-	-	-	-	-	-	KOJ3P 4700	4700	727.5	0.00	-	-	-	-	-	-
KOJ3C 4750	4750	98.5	0.00	-	-	-	-	-	-	KOJ3P 4750	4750	768	0.00	-	-	-	-	-	-
KOJ3C 4800	4800	89.5	0.00	-	-	-	-	-	-	KOJ3P 4800	4800	809	0.00	-	-	-	-	-	-
KOJ3C 4850	4850	81.5	0.00	-	-	-	-	-	-	KOJ3P 4850	4850	850.5	0.00	-	-	-	-	-	-
KOJ3C 4900	4900	74	0.00	-	-	-	-	-	-	KOJ3P 4900	4900	892.5	0.00	-	-	-	-	-	-
KOJ3C 4950	4950	67.5	0.00	-	-	-	-	-	-	KOJ3P 4950	4950	935.5	0.00	-	-	-	-	-	-
KOJ3C 5000	5000	61	0.00	-	-	-	-	-	-	KOJ3P 5000	5000	979	0.00	-	-	-	-	-	-
KOJ3C 5050	5050	55.5	0.00	-	-	-	-	-	-	KOJ3P 5050	5050	1023	0.00	-	-	-	-	-	-
KOJ3C 5100	5100	50	0.00	-	-	-	-	-	-	KOJ3P 5100	5100	1067.5	0.00	-	-	-	-	-	-
KOJ3C 5150	5150	45.5	0.00	-	-	-	-	-	-	KOJ3P 5150	5150	1112.5	0.00	-	-	-	-	-	-
KOJ3C 5200	5200	41	0.00	-	-	-	-	-	-	KOJ3P 5200	5200	1158	0.00	-	-	-	-	-	-
KOJ3C 5250	5250	37	0.00	-	-	-	-	-	-	KOJ3P 5250	5250	1203.5	0.00	-	-	-	-	-	-
KOJ3C 5300	5300	33	0.00	-	-	-	-	-	-	KOJ3P 5300	5300	1249.5	0.00	-	-	-	-	-	-
KOJ3C 5350	5350	30	0.00	-	-	-	-	-	-	KOJ3P 5350	5350	1296	0.00	-	-	-	-	-	-

**May-23 (98d 3/10/23); CSize 25; KOK3 4042.00**

KOK3C 2850	2850	1201	0.00	-	-	-	-	-	-	KOK3P 2850	2850	17	0.00	-	-	-	-	-	-
KOK3C 2900	2900	1155	0.00	-	-	-	-	-	-	KOK3P 2900	2900	21	0.00	-	-	-	-	-	-
KOK3C 2950	2950	1109.5	0.00	-	-	-	-	-	-	KOK3P 2950	2950	25	0.00	-	-	-	-	-	-
KOK3C 3000	3000	1065	0.00	-	-	-	-	-	-	KOK3P 3000	3000	30	0.00	-	-	-	-	-	-
KOK3C 3050	3050	1020.5	0.00	-	-	-	-	-	-	KOK3P 3050	3050	35.5	0.00	-	-	-	-	-	-
KOK3C 3100	3100	977.5	0.00	-	-	-	-	-	-	KOK3P 3100	3100	41.5	0.00	-	-	-	-	-	-
KOK3C 3150	3150	935	0.00	-	-	-	-	-	-	KOK3P 3150	3150	49	0.00	-	-	-	-	-	-
KOK3C 3200	3200	893	0.00	-	-	-	-	-	-	KOK3P 3200	3200	56.5	0.00	-	-	-	-	-	-
KOK3C 3250	3250	852.5	0.00	-	-	-	-	-	-	KOK3P 3250	3250	65.5	0.00	-	-	-	-	-	-
KOK3C 3300	3300	812.5	0.00	-	-	-	-	-	-	KOK3P 3300	3300	75.5	0.00	-	-	-	-	-	-
KOK3C 3350	3350	773.5	0.00	-	-	-	-	-	-	KOK3P 3350	3350	86	0.00	-	-	-	-	-	-
KOK3C 3400																			

KOK3C 5000	5000	85.5	0.00	-	-	-	-	-	KOK3P 5000	5000	1035	0.00	-	-	-	-	-
KOK3C 5050	5050	79	0.00	-	-	-	-	-	KOK3P 5050	5050	1078	0.00	-	-	-	-	-
KOK3C 5100	5100	72.5	0.00	-	-	-	-	-	KOK3P 5100	5100	1121.5	0.00	-	-	-	-	-
KOK3C 5150	5150	67	0.00	-	-	-	-	-	KOK3P 5150	5150	1165.5	0.00	-	-	-	-	-
KOK3C 5200	5200	61.5	0.00	-	-	-	-	-	KOK3P 5200	5200	1209.5	0.00	-	-	-	-	-
KOK3C 5250	5250	56.5	0.00	-	-	-	-	-	KOK3P 5250	5250	1254	0.00	-	-	-	-	-
KOK3C 5300	5300	52	0.00	-	-	-	-	-	KOK3P 5300	5300	1299	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
FEB 23	CALL	43.06	43.24	-0.42
	PUT	43.06	43.20	-0.32
	MEAN	43.06	43.22	-0.37
MAR 23	CALL	43.87	43.82	0.11
	PUT	43.87	43.82	0.11
	MEAN	43.87	43.82	0.11
APR 23	CALL	43.06	43.24	-0.42
	PUT	43.06	43.20	-0.32
	MEAN	43.06	43.22	-0.37

	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

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