

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	3,905	-91	4,020	4,020	3,900	178	2,010
JAN 23	3,929	-112	4,063	4,118	3,900	7,663	22,332
FEB 23	3,952	-126	4,120	4,161	3,918	33,228	44,993
MAR 23	3,964	-132	4,118	4,175	3,926	17,325	37,672
APR 23	3,945	-132	4,108	4,155	3,913	6,920	23,657
MAY 23	3,917	-126	4,076	4,121	3,885	8,815	24,995
JUN 23	3,856	-126	4,034	4,053	3,840	3,756	15,315
JUL 23	3,813	-120	3,974	4,012	3,782	3,684	15,836
AUG 23	3,778	-120	3,840	3,845	3,745	1,686	6,104
SEP 23	3,756	-120	3,900	3,934	3,720	2,294	8,604
OCT 23	3,738	-120	3,789	3,796	3,706	324	1,370
NOV 23	3,738	-120	3,789	3,801	3,697	378	7,128
JAN 24	3,713	-120	3,769	3,769	3,685	16	1,075
MAR 24	3,668	-120				1	443
MAY 24	3,618	-120					73
JUL 24	3,618	-120					
SEP 24	3,618	-120					
NOV 24	3,618	-120					
JAN 25	3,618	-120					
MAR 25	3,618	-120					
MAY 25	3,618	-120					
JUL 25	3,618	-120					
SEP 25	3,618	-120					
NOV 25	3,618	-120					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	67.59	-0.81	69.00	69.00	67.00	633	820
JAN 23	65.22	-2.16	66.68	67.01	64.50	95,894	127,921
MAR 23	64.44	-1.34	65.50	65.81	63.39	60,542	131,458
MAY 23	63.81	-0.47	64.50	64.91	62.69	28,586	68,400
JUL 23	63.19	-0.10	64.02	64.23	62.14	27,220	54,849
AUG 23	62.62	-0.06	63.07	63.60	61.71	8,155	10,659
SEP 23	62.08	-0.03	62.40	62.99	61.55	7,533	10,809
OCT 23	61.49	0.00	61.80	62.36	60.88	6,169	6,399
DEC 23	61.15	-0.02	61.64	62.15	60.63	8,130	21,600
JAN 24	60.86	-0.01	60.97	60.99	60.88	400	916
MAR 24	60.50	0.02	-	-	-	32	577
MAY 24	60.21	-0.01	-	-	-	4	400
JUL 24	60.01	0.02	-	-	-	2	398
AUG 24	59.72	0.02	-	-	-	1	116
SEP 24	59.33	0.08	-	-	-	1	188

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Feb-23 (4d 12/9/22); CSize 25; KOG3 3952.00																	
KOG3C 2750	2750	1201.5	0.00	-	-	-	-	-	KOG3P 2750	2750	0.5	0.00	-	-	-	-	-
KOG3C 2800	2800	1151.5	0.00	-	-	-	-	-	KOG3P 2800	2800	0.5	0.00	-	-	-	-	-
KOG3C 2850	2850	1101.5	0.00	-	-	-	-	-	KOG3P 2850	2850	0.5	0.00	-	-	-	-	-
KOG3C 2900	2900	1051.5	0.00	-	-	-	-	-	KOG3P 2900	2900	0.5	0.00	-	-	-	-	-
KOG3C 2950	2950	1001.5	0.00	-	-	-	-	-	KOG3P 2950	2950	0.5	0.00	-	-	-	-	-
KOG3C 3000	3000	951.5	0.00	-	-	-	-	-	KOG3P 3000	3000	0.5	0.00	-	-	-	-	-
KOG3C 3050	3050	901.5	0.00	-	-	-	-	-	KOG3P 3050	3050	0.5	0.00	-	-	-	-	-
KOG3C 3100	3100	851.5	0.00	-	-	-	-	-	KOG3P 3100	3100	0.5	0.00	-	-	-	-	-
KOG3C 3150	3150	801.5	0.00	-	-	-	-	-	KOG3P 3150	3150	0.5	0.00	-	-	-	-	-
KOG3C 3200	3200	751.5	0.00	-	-	-	-	-	KOG3P 3200	3200	0.5	0.00	-	-	-	-	-
KOG3C 3250	3250	701.5	0.00	-	-	-	-	-	KOG3P 3250	3250	0.5	0.00	-	-	-	-	-
KOG3C 3300	3300	652	0.00	-	-	-	-	-	KOG3P 3300	3300	0.5	0.00	-	-	-	-	-
KOG3C 3350	3350	602	0.00	-	-	-	-	-	KOG3P 3350	3350	0.5	0.00	-	-	-	-	-
KOG3C 3400	3400	552	0.00	-	-	-	-	-	KOG3P 3400	3400	0.5	0.00	-	-	-	-	-
KOG3C 3450	3450	503	0.00	-	-	-	-	-	KOG3P 3450	3450	1	0.00	-	-	-	-	-
KOG3C 3500	3500	454	0.00	-	-	-	-	-	KOG3P 3500	3500	2	0.00	-	-	-	200	-
KOG3C 3550	3550	405.5	0.00	-	-	-	-	-	KOG3P 3550	3550	3.5	0.00	-	-	-	-	-
KOG3C 3600	3600	358.5	0.00	-	-	-	-	-	KOG3P 3600	3600	6.5	0.00	-	-	-	-	-
KOG3C 3650	3650	312.5	0.00	-	-	-	-	-	KOG3P 3650	3650	10.5	0.00	-	-	-	-	-
KOG3C 3700	3700	269	0.00	-	-	-	-	-	KOG3P 3700	3700	17	0.00	-	-	-	100	-
KOG3C 3750	3750	227.5	0.00	-	-	-	-	-	KOG3P 3750	3750	26	0.00	-	-	-	-	-
KOG3C 3800	3800	189.5	0.00	-	-	-	-	-	KOG3P 3800	3800	37.5	0.00	-	-	-	-	-
KOG3C 3850	3850	155	0.00	-	-	-	-	-	KOG3P 3850	3850	53	0.00	-	-	-	150	-
KOG3C 3900	3900	124.5	0.00	-	-	-	-	-	KOG3P 3900	3900	72.5	0.00	-	-	-	-	-
KOG3C 3950	3950	97.5	0.00	-	-	-	-	-	KOG3P 3950	3950	95.5	0.00	-	-	-	-	-
KOG3C 4000	4000	75	0.00	-	-	-	-	-	KOG3P 4000	4000	123	0.00	-	-	-	100	-
KOG3C 4050	4050	56.5	0.00	-	-	-	-	-	KOG3P 4050	4050	154.5	0.00	-	-	-	-	-
KOG3C 4100	4100	41.5	0.00	-	-	-	-	-	KOG3P 4100	4100	189.5	0.00	-	-	-	-	-
KOG3C 4150	4150	30	0.00	-	-	-	-	-	KOG3P 4150	4150	228	0.00	-	-	-	-	-
KOG3C 4200	4200	21	0.00	-	-	-	-	-	KOG3P 4200	4200	269	0.00	-	-	-	-	-
KOG3C 4250	4250	14.5	0.00	-	-	-	-	-	KOG3P 4250	4250	312.5	0.00	-	-	-	-	-
KOG3C 4300	4300	10	0.00	-	-	-	-	-	KOG3P 4300	4300	357.5	0.00	-	-	-	-	-
KOG3C 4350	4350	6.5	0.00	-	-	-	-	-	KOG3P 4350	4350	404	0.00	-	-	-	-	-
KOG3C 4400	4400	4	0.00	-	-	-	-	-	KOG3P 4400	4400	452	0.00	-	-	-	-	-
KOG3C 4450	4450	2.5	0.00	-	-	-	-	-	KOG3P 4450	4450	500.5	0.00	-	-	-	-	-
KOG3C 4500	4500	1.5	0.00	-	-	-	-	-	KOG3P 4500	4500	549.5	0.00	-	-	-	100	-
KOG3C 4550	4550	1	0.00	-	-	-	-	-	KOG3P 4550	4550	598.5	0.00	-	-	-	-	-
KOG3C 4600	4600	0.5	0.00	-	-	-	-	-	KOG3P 4600	4600	648	0.00	-	-	-	-	-
KOG3C 4650	4650	0.5	0.00	-	-	-	-	-	KOG3P 4650	4650	698	0.00	-	-	-	-	-
KOG3C 4700	4700	0.5	0.00	-	-	-	200.0	-	KOG3P 4700	4700	748	0.00	-	-	-	-	-
KOG3C 4750	4750	0.5	0.00	-	-	-	-	-	KOG3P 4750	4750	797.5	0.00	-	-	-	-	-
KOG3C 4800	4800	0.5	0.00	-	-	-	-	-	KOG3P 4800	4800	847.5	0.00	-	-	-	-	-
KOG3C 4850	4850	0.5	0.00	-	-	-	-	-	KOG3P 4850	4850	897.5	0.00	-	-	-	-	-
KOG3C 4900	4900	0.5	0.00	-	-	-	50.0	-	KOG3P 4900	4900	947.5	0.00	-	-	-	-	-
KOG3C 4950	4950	0.5	0.00	-	-	-	-	-	KOG3P 4950	4950	997.5	0.00	-	-	-	-	-
KOG3C 5000	5000	0.5	0.00	-	-	-	650.0	-	KOG3P 5000	5000	1047.5	0.00	-	-	-	-	-
KOG3C 5050	5050	0.5	0.00	-	-	-	-	-	KOG3P 5050	5050	1097.5	0.00	-	-	-	-	-
KOG3C 5100	5100	0.5	0.00	-	-	-	-	-	KOG3P 5100	5100	1147.5	0.00	-	-	-	-	-
KOG3C 5150	5150	0.5	0.00	-	-	-	-	-	KOG3P 5150	5150	1197.5	0.00	-	-	-	-	-
KOG3C 5200	5200	0.5	0.00	-	-	-	-	-	KOG3P 5200	5200	1247.5	0.00	-	-	-	-	-
Mar-23 (36d 1/10/23); CSize 25; KOH3 3964.00																	
KOH3C 2750	2750	1211	0.00	0.0	0	0	0	0	KOH3P 2750	2750	1	0.00	-	-	0	-	-
KOH3C 2800	2800	1161.5	0.00	-	-	-	-	-	KOH3P 2800	2800	1	0.00	-	-	-	-	-
KOH3C 2850	2850	1112.5	0.00	-	-	-	-	-	KOH3P 2850	2850	1.5	0.00	-	-	-	-	-
KOH3C 2900	2900	1063.5	0.00	-	-	-	-	-	KOH3P 2900	2900	2.5	0.00	-	-	-	-	-
KOH3C 2950	2950	1014.5	0.00	-	-	-	-	-	KOH3P 2950	2950	3.5	0.00	-	-	-	-	-
KOH3C 3000	3000	966	0.00	-	-	-	-	-	KOH3P 3000	3000	5	0.00	-	-	-	-	-
KOH3C 3050	3050	918	0.00	-	-	-	-	-	KOH3P 3050	3050	6.5	0.00	-	-	-	-	-
KOH3C 3100	3100	870	0.00	-	-	-	-	-	KOH3P 3100	3100	9	0.00	-	-	-	-	-
KOH3C 3150	3150	823	0.00	-	-	-	-	-	KOH3P 3150	3150	11.5	0.00	-	-	-	-	-
KOH3C 3200	3200	777	0.00	-	-	-	-	-	KOH3P 3200	3200	15	0.00	-	-	-	-	-
KOH3C 3250	3250	731	0.00	-	-	-	-	-	KOH3P 3250	3250	19.5	0.00	-	-	-	-	-
KOH3C 3300	3300	686.5	0.00	-	-	-	-	-	KOH3P 3300	3300	24.5	0.00	-	-	-	-	-
KOH3C 3350	3350	643	0.00	-	-	-	-	-	KOH3P 3350	3350	30.5	0.00	-	-	-	-	-
KOH3C 3400	3400	600.5	0.00	-	-	-	-	-	KOH3P 3400	3400	38	0.00	-	-	-	-	-
KOH3C 3450	3450	559	0.00	-	-	-	-	-	KOH3P 3450								

KOH3C 4150	4150	150	0.00	-	-	-	-	-	-	KOH3P 4150	4150	335.5	0.00	-	-	-	-	-	-
KOH3C 4200	4200	133.5	0.00	-	-	-	-	-	-	KOH3P 4200	4200	368.5	0.00	-	-	-	-	-	-
KOH3C 4250	4250	118.5	0.00	-	-	-	-	-	-	KOH3P 4250	4250	403.5	0.00	-	-	-	-	-	-
KOH3C 4300	4300	104.5	0.00	-	-	-	-	-	-	KOH3P 4300	4300	439.5	0.00	-	-	-	-	-	-
KOH3C 4350	4350	92.5	0.00	-	-	-	-	-	-	KOH3P 4350	4350	477	0.00	-	-	-	-	-	-
KOH3C 4400	4400	81	0.00	-	-	-	-	-	-	KOH3P 4400	4400	516	0.00	-	-	-	-	-	-
KOH3C 4450	4450	71	0.00	-	-	-	-	-	-	KOH3P 4450	4450	555.5	0.00	-	-	-	-	-	-
KOH3C 4500	4500	62	0.00	-	-	-	-	-	-	KOH3P 4500	4500	596.5	0.00	-	-	-	-	-	-
KOH3C 4550	4550	54	0.00	-	-	-	-	-	-	KOH3P 4550	4550	638.5	0.00	-	-	-	-	-	-
KOH3C 4600	4600	47	0.00	-	-	-	-	150.0	-	KOH3P 4600	4600	681	0.00	-	-	-	-	-	-
KOH3C 4650	4650	41	0.00	-	-	-	-	-	-	KOH3P 4650	4650	725	0.00	-	-	-	-	-	-
KOH3C 4700	4700	35.5	0.00	-	-	-	-	-	-	KOH3P 4700	4700	769	0.00	-	-	-	-	-	-
KOH3C 4750	4750	30.5	0.00	-	-	-	-	-	-	KOH3P 4750	4750	814	0.00	-	-	-	-	-	-
KOH3C 4800	4800	26	0.00	-	-	-	-	-	-	KOH3P 4800	4800	859.5	0.00	-	-	-	-	-	-
KOH3C 4850	4850	22.5	0.00	-	-	-	-	-	-	KOH3P 4850	4850	906	0.00	-	-	-	-	-	-
KOH3C 4900	4900	19.5	0.00	-	-	-	-	-	-	KOH3P 4900	4900	952.5	0.00	-	-	-	-	-	-
KOH3C 4950	4950	16.5	0.00	-	-	-	-	-	-	KOH3P 4950	4950	999.5	0.00	-	-	-	-	-	-
KOH3C 5000	5000	14	0.00	-	-	-	-	-	-	KOH3P 5000	5000	1047	0.00	-	-	-	-	-	-
KOH3C 5050	5050	12	0.00	-	-	-	-	-	-	KOH3P 5050	5050	1094.5	0.00	-	-	-	-	-	-
KOH3C 5100	5100	10	0.00	-	-	-	-	-	-	KOH3P 5100	5100	1143	0.00	-	-	-	-	-	-
KOH3C 5150	5150	8.5	0.00	-	-	-	-	-	-	KOH3P 5150	5150	1191	0.00	-	-	-	-	-	-
KOH3C 5200	5200	7.5	0.00	-	-	-	-	-	-	KOH3P 5200	5200	1239.5	0.00	-	-	-	-	-	-

Apr-23 (67d 2/10/23); CSIZE 25; KOJ3 3945.00

KOJ3C 2750	2750	1195	0.00	-	-	-	-	-	-	KOJ3P 2750	2750	6.5	0.00	-	-	-	-	-	-
KOJ3C 2800	2800	1147	0.00	-	-	-	-	-	-	KOJ3P 2800	2800	8.5	0.00	-	-	-	-	-	-
KOJ3C 2850	2850	1100	0.00	-	-	-	-	-	-	KOJ3P 2850	2850	10.5	0.00	-	-	-	-	-	-
KOJ3C 2900	2900	1053	0.00	-	-	-	-	-	-	KOJ3P 2900	2900	13.5	0.00	-	-	-	-	-	-
KOJ3C 2950	2950	1006.5	0.00	-	-	-	-	-	-	KOJ3P 2950	2950	17	0.00	-	-	-	-	-	-
KOJ3C 3000	3000	961	0.00	-	-	-	-	-	-	KOJ3P 3000	3000	21	0.00	-	-	-	-	-	-
KOJ3C 3050	3050	915.5	0.00	-	-	-	-	-	-	KOJ3P 3050	3050	25.5	0.00	-	-	-	-	-	-
KOJ3C 3100	3100	871.5	0.00	-	-	-	-	-	-	KOJ3P 3100	3100	31	0.00	-	-	-	-	-	-
KOJ3C 3150	3150	828	0.00	-	-	-	-	-	-	KOJ3P 3150	3150	37.5	0.00	-	-	-	-	-	-
KOJ3C 3200	3200	785.5	0.00	-	-	-	-	-	-	KOJ3P 3200	3200	44.5	0.00	-	-	-	-	-	-
KOJ3C 3250	3250	744	0.00	-	-	-	-	-	-	KOJ3P 3250	3250	52.5	0.00	-	-	-	-	-	-
KOJ3C 3300	3300	703.5	0.00	-	-	-	-	-	-	KOJ3P 3300	3300	62	0.00	-	-	-	-	-	-
KOJ3C 3350	3350	664	0.00	-	-	-	-	-	-	KOJ3P 3350	3350	72.5	0.00	-	-	-	-	-	-
KOJ3C 3400	3400	626	0.00	-	-	-	-	-	-	KOJ3P 3400	3400	84	0.00	-	-	-	-	-	-
KOJ3C 3450	3450	589	0.00	-	-	-	-	-	-	KOJ3P 3450	3450	96.5	0.00	-	-	-	-	-	-
KOJ3C 3500	3500	553	0.00	-	-	-	-	-	-	KOJ3P 3500	3500	110.5	0.00	-	-	-	-	-	-
KOJ3C 3550	3550	518.5	0.00	-	-	-	-	-	-	KOJ3P 3550	3550	126	0.00	-	-	-	-	-	-
KOJ3C 3600	3600	485.5	0.00	-	-	-	-	-	-	KOJ3P 3600	3600	142.5	0.00	-	-	-	-	-	-
KOJ3C 3650	3650	453.5	0.00	-	-	-	-	-	-	KOJ3P 3650	3650	160.5	0.00	-	-	-	-	-	-
KOJ3C 3700	3700	423.5	0.00	-	-	-	-	-	-	KOJ3P 3700	3700	179.5	0.00	-	-	-	-	-	-
KOJ3C 3750	3750	394.5	0.00	-	-	-	-	-	-	KOJ3P 3750	3750	200.5	0.00	-	-	-	-	-	-
KOJ3C 3800	3800	366.5	0.00	-	-	-	-	-	-	KOJ3P 3800	3800	222.5	0.00	-	-	-	-	-	-
KOJ3C 3850	3850	340.5	0.00	-	-	-	-	-	-	KOJ3P 3850	3850	246	0.00	-	-	-	-	-	-
KOJ3C 3900	3900	315.5	0.00	-	-	-	-	-	-	KOJ3P 3900	3900	271	0.00	-	-	-	-	-	-
KOJ3C 3950	3950	292	0.00	-	-	-	-	-	-	KOJ3P 3950	3950	297	0.00	-	-	-	-	-	-
KOJ3C 4000	4000	270	0.00	-	-	-	-	-	-	KOJ3P 4000	4000	324.5	0.00	-	-	-	-	-	-
KOJ3C 4050	4050	249	0.00	-	-	-	-	-	-	KOJ3P 4050	4050	353.5	0.00	-	-	-	-	-	-
KOJ3C 4100	4100	229.5	0.00	-	-	-	-	-	-	KOJ3P 4100	4100	383.5	0.00	-	-	-	-	-	-
KOJ3C 4150	4150	211	0.00	-	-	-	-	-	-	KOJ3P 4150	4150	415	0.00	-	-	-	-	-	-
KOJ3C 4200	4200	193.5	0.00	-	-	-	-	-	-	KOJ3P 4200	4200	447.5	0.00	-	-	-	-	-	-
KOJ3C 4250	4250	177.5	0.00	-	-	-	-	-	-	KOJ3P 4250	4250	481	0.00	-	-	-	-	-	-
KOJ3C 4300	4300	162.5	0.00	-	-	-	-	-	-	KOJ3P 4300	4300	515.5	0.00	-	-	-	-	-	-
KOJ3C 4350	4350	148.5	0.00	-	-	-	-	-	-	KOJ3P 4350	4350	551.5	0.00	-	-	-	-	-	-
KOJ3C 4400	4400	135.5	0.00	-	-	-	-	-	-	KOJ3P 4400	4400	588	0.00	-	-	-	-	-	-
KOJ3C 4450	4450	123.5	0.00	-	-	-	-	-	-	KOJ3P 4450	4450	626	0.00	-	-	-	-	-	-
KOJ3C 4500	4500	112.5	0.00	-	-	-	-	-	-	KOJ3P 4500	4500	664.5	0.00	-	-	-	-	-	-
KOJ3C 4550	4550	102.5	0.00	-	-	-	-	-	-	KOJ3P 4550	4550	704	0.00	-	-	-	-	-	-
KOJ3C 4600	4600	93	0.00	-	-	-	-	-	-	KOJ3P 4600	4600	744.5	0.00	-	-	-	-	-	-
KOJ3C 4650	4650	84.5	0.00	-	-	-	-	-	-	KOJ3P 4650	4650	785.5	0.00	-	-	-	-	-	-
KOJ3C 4700	4700	76.5	0.00	-	-	-	-	-	-	KOJ3P 4700	4700	827.5	0.00	-	-	-	-	-	-
KOJ3C 4750	4750	69	0.00	-	-	-	-	-	-	KOJ3P 4750	4750	870	0.00	-	-	-	-	-	-
KOJ3C 4800	4800	62.5	0.00	-	-	-	-	-	-	KOJ3P 4800	4800	913	0.00	-	-	-	-	-	-
KOJ3C 4850	4850	56.5	0.00	-	-	-	-	-	-	KOJ3P 4850	4850	956.5	0.00	-	-	-	-	-	-
KOJ3C 4900	4900	51	0.00	-	-	-	-	-	-	KOJ3P 4900	4900	1000.5	0.00	-	-	-	-	-	-
KOJ3C 4950	4950	46	0.00	-	-	-	-	-	-	KOJ3P 4950	4950	1045.5	0.00	-	-	-	-	-	-
KOJ3C 5000	5000	41	0.00	-	-	-	-	-	-	KOJ3P 5000	5000	1090.5	0.00	-	-	-	-	-	-
KOJ3C 5050	5050	37	0.00	-	-	-	-	-	-	KOJ3P 5050	5050	1136	0.00	-	-	-	-	-	-
KOJ3C 5100	5100	33.5	0.00	-	-	-	-	-	-	KOJ3P 5100	5100	1182	0.00	-	-	-	-	-	-
KOJ3C 5150	5150	30	0.00	-	-	-	-	-	-	KOJ3P 5150	5150	1228.5	0.00	-	-	-	-	-	-
KOJ3C 5200	5200	26.5	0.00	-	-	-	-	-	-	KOJ3P 5200	5200	1275	0.00	-	-	-	-	-	-

May-23 (95d 3/10/23); CSIZE 25; KOK3 3917.00

KOK3C 2700	2700	1220	0.00	-	-	-	-	-	-	KOK3P 2700	2700	12.5	0.00	-	-	-	-	-	-
KOK3C 2750	2750	1173.5	0.00	-	-	-	-	-	-	KOK3P 2750	2750	15.5	0.00	-	-	-	-	-	-
KOK3C 2800	2800	1127.5	0.00	-	-	-	-	-	-	KOK3P 2800	2800	19	0.00	-	-	-	-	-	-
KOK3C 2850	2850	1082	0.00	-	-	-	-	-	-	KOK3P 2850	2850	23	0.00	-	-	-	-	-	-
KOK3C 2900	2900	1037	0.00	-	-	-	-	-	-	KOK3P 2900	2900	27.5	0.00	-	-	-	-	-	-
KOK3C 2950	2950	992.5	0.00	-	-	-	-	-	-	KOK3P 2950	2950	33	0.00	-	-	-	-	-	-
KOK3C 3000	3000	949	0.00	-	-	-	-	-	-	KOK3P 3000	3000	39.5	0.00	-	-	-	-	-	-
KOK3C 3050	3050	906.5	0.00	-	-	-	-	-	-	KOK3P 3050	3050	46	0.00	-	-	-	-	-	-
KOK3C 3100	3100	865	0.00	-	-	-	-	-	-	KOK3P 3100	3100	54	0.00	-	-	-	-	-	-
KOK3C 3150	3150	824	0.00	-	-	-	-	-	-	KOK3P 3150	3150	63	0.00	-	-	-	-	-	-
KOK3C 3200	3200	784	0.00	-	-	-	-	-	-	KOK3P 3200	3200	72.5	0.00	-	-	-	-	-	-

KOK3C 4850	4850	81	0.00	-	-	-	-	-	KOK3P 4850	4850	1006.5	0.00	-	-	-	-	-	-
KOK3C 4900	4900	74.5	0.00	-	-	-	-	-	KOK3P 4900	4900	1050	0.00	-	-	-	-	-	-
KOK3C 4950	4950	68	0.00	-	-	-	-	-	KOK3P 4950	4950	1093.5	0.00	-	-	-	-	-	-
KOK3C 5000	5000	62.5	0.00	-	-	-	-	-	KOK3P 5000	5000	1137.5	0.00	-	-	-	-	-	-
KOK3C 5050	5050	57.5	0.00	-	-	-	-	-	KOK3P 5050	5050	1181.5	0.00	-	-	-	-	-	-
KOK3C 5100	5100	52.5	0.00	-	-	-	-	-	KOK3P 5100	5100	1226.5	0.00	-	-	-	-	-	-
KOK3C 5150	5150	48	0.00	-	-	-	-	-	KOK3P 5150	5150	1271.5	0.00	-	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
FEB 23	CALL	43.03	43.05	-0.05
	PUT	43.04	43.05	-0.02
	MEAN	43.04	43.05	-0.03
MAR 23	CALL	43.85	43.88	-0.07
	PUT	43.85	43.88	-0.07
	MEAN	43.85	43.88	-0.07
APR 23	CALL	43.03	43.05	-0.05
	PUT	43.04	43.05	-0.02
	MEAN	43.04	43.05	-0.03

	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

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.