

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	4,065	263	3,950	4,085	3,950	2,580	5,026
FEB 23	4,084	264	3,971	4,100	3,961	6,644	25,881
MAR 23	4,100	270	4,005	4,117	4,000	27,368	55,876
APR 23	4,096	263	4,038	4,118	4,001	7,764	28,632
MAY 23	4,086	256	4,001	4,111	4,001	5,479	27,136
JUN 23	4,063	248	3,935	4,087	3,935	2,579	14,908
JUL 23	4,025	244	3,960	4,039	3,960	1,543	16,616
AUG 23	4,001	244	3,987	4,016	3,970	722	7,855
SEP 23	3,989	244	3,901	4,004	3,901	750	10,664
OCT 23	3,988	244	3,860	3,980	3,860	77	1,894
NOV 23	3,987	244	3,882	3,990	3,882	192	7,441
DEC 23	3,986	244	3,944	3,982	3,944	71	288
JAN 24	3,980	240				172	1,371
MAR 24	3,963	240	3,967	3,967	3,967	4	442
MAY 24	3,913	240					72
JUL 24	3,913	240					1
SEP 24	3,913	240					
NOV 24	3,913	240					
JAN 25	3,913	240					
MAR 25	3,913	240					
MAY 25	3,913	240					
JUL 25	3,913	240					
SEP 25	3,913	240					
NOV 25	3,913	240					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	67.65	1.72	66.75	68.30	66.34	12,961	20,200
MAR 23	66.39	1.74	65.39	66.97	65.15	60,843	154,051
MAY 23	65.52	1.75	64.53	66.14	64.27	22,626	75,285
JUL 23	64.85	1.79	63.82	65.40	63.57	13,109	59,125
AUG 23	64.17	1.71	63.16	64.65	62.96	3,203	12,080
SEP 23	63.52	1.66	62.56	63.98	62.44	2,233	12,306
OCT 23	62.86	1.59	61.86	63.28	61.69	1,790	8,068
DEC 23	62.50	1.56	61.25	63.00	61.25	3,893	28,172
JAN 24	62.09	1.47	62.24	62.53	62.04	95	1,566
MAR 24	61.69	1.46	61.82	62.09	61.82	39	1,242
MAY 24	61.36	1.42	61.62	61.96	61.34	38	422
JUL 24	61.09	1.40	61.27	61.61	61.23	8	451
AUG 24	60.89	1.37	-	-	-	2	151
SEP 24	60.61	1.34	-	-	-	2	193
OCT 24	60.26	1.32	-	-	-	2	140

Source : Bloomberg

Calls								Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
<b>Mar-23 (13d 1/10/23); CSize 25; KOH3 4118.00</b>																	
KOH3C 2900	2900	1199	0.00	-	-	-	-	-	KOH3P 2900	2900	0.5	0.00	-	-	-	-	-
KOH3C 2950	2950	1149	0.00	-	-	-	-	-	KOH3P 2950	2950	0.5	0.00	-	-	-	-	-
KOH3C 3000	3000	1099	0.00	-	-	-	-	-	KOH3P 3000	3000	0.5	0.00	-	-	-	-	-
KOH3C 3050	3050	1049	0.00	-	-	-	-	-	KOH3P 3050	3050	0.5	0.00	-	-	-	-	-
KOH3C 3100	3100	999	0.00	-	-	-	-	-	KOH3P 3100	3100	0.5	0.00	-	-	-	-	-
KOH3C 3150	3150	949	0.00	-	-	-	-	-	KOH3P 3150	3150	0.5	0.00	-	-	-	-	-
KOH3C 3200	3200	899	0.00	-	-	-	-	-	KOH3P 3200	3200	0.5	0.00	-	-	-	-	-
KOH3C 3250	3250	849.5	0.00	-	-	-	-	-	KOH3P 3250	3250	0.5	0.00	-	-	-	-	-
KOH3C 3300	3300	799.5	0.00	-	-	-	-	-	KOH3P 3300	3300	0.5	0.00	-	-	-	-	-
KOH3C 3350	3350	750	0.00	-	-	-	-	-	KOH3P 3350	3350	1	0.00	-	-	-	-	-
KOH3C 3400	3400	701	0.00	-	-	-	-	-	KOH3P 3400	3400	1.5	0.00	-	-	-	-	-
KOH3C 3450	3450	652	0.00	-	-	-	-	-	KOH3P 3450	3450	2.5	0.00	-	-	-	-	-
KOH3C 3500	3500	603.5	0.00	-	-	-	-	-	KOH3P 3500	3500	4	0.00	-	-	-	-	-
KOH3C 3550	3550	555.5	0.00	-	-	-	-	-	KOH3P 3550	3550	6.5	0.00	-	-	-	-	-
KOH3C 3600	3600	509	0.00	-	-	-	-	-	KOH3P 3600	3600	9.5	0.00	-	-	-	-	-
KOH3C 3650	3650	463	0.00	-	-	-	-	-	KOH3P 3650	3650	13.5	0.00	-	-	-	-	-
KOH3C 3700	3700	418.5	0.00	-	-	-	-	-	KOH3P 3700	3700	19	0.00	-	-	-	100	-
KOH3C 3750	3750	375.5	0.00	-	-	-	-	-	KOH3P 3750	3750	26	0.00	-	-	-	-	-
KOH3C 3800	3800	334.5	0.00	-	-	-	-	-	KOH3P 3800	3800	35	0.00	-	-	-	-	-
KOH3C 3850	3850	295.5	0.00	-	-	-	-	-	KOH3P 3850	3850	46	0.00	-	-	-	-	-
KOH3C 3900	3900	259.5	0.00	-	-	-	-	-	KOH3P 3900	3900	59.5	0.00	-	-	-	600	-
KOH3C 3950	3950	225.5	0.00	-	-	-	-	-	KOH3P 3950	3950	75.5	0.00	-	-	-	-	-
KOH3C 4000	4000	194	0.00	-	-	-	-	-	KOH3P 4000	4000	94	0.00	-	-	-	-	-
KOH3C 4050	4050	166	0.00	-	-	-	150.0	-	KOH3P 4050	4050	116	0.00	-	-	-	-	-
KOH3C 4100	4100	140	0.00	-	-	-	-	-	KOH3P 4100	4100	140	0.00	-	-	-	-	-
KOH3C 4150	4150	117.5	0.00	-	-	-	-	-	KOH3P 4150	4150	167.5	0.00	-	-	-	-	-
KOH3C 4200	4200	97.5	0.00	-	-	-	-	-	KOH3P 4200	4200	197.5	0.00	-	-	-	-	-
KOH3C 4250	4250	80	0.00	-	-	-	-	-	KOH3P 4250	4250	230	0.00	-	-	-	-	-
KOH3C 4300	4300	65.5	0.00	-	-	-	-	-	KOH3P 4300	4300	265	0.00	-	-	-	-	-
KOH3C 4350	4350	52.5	0.00	-	-	-	-	-	KOH3P 4350	4350	302.5	0.00	-	-	-	-	-
KOH3C 4400	4400	42	0.00	-	-	-	-	-	KOH3P 4400	4400	341.5	0.00	-	-	-	-	-
KOH3C 4450	4450	33.5	0.00	-	-	-	-	-	KOH3P 4450	4450	383	0.00	-	-	-	-	-
KOH3C 4500	4500	26	0.00	-	-	-	-	-	KOH3P 4500	4500	425.5	0.00	-	-	-	-	-
KOH3C 4550	4550	20	0.00	-	-	-	-	-	KOH3P 4550	4550	469.5	0.00	-	-	-	-	-
KOH3C 4600	4600	15.5	0.00	-	-	-	150.0	-	KOH3P 4600	4600	515	0.00	-	-	-	-	-
KOH3C 4650	4650	12	0.00	-	-	-	-	-	KOH3P 4650	4650	561.5	0.00	-	-	-	-	-
KOH3C 4700	4700	9	0.00	-	-	-	-	-	KOH3P 4700	4700	608.5	0.00	-	-	-	-	-
KOH3C 4750	4750	6.5	0.00	-	-	-	-	-	KOH3P 4750	4750	656	0.00	-	-	-	-	-
KOH3C 4800	4800	5	0.00	-	-	-	-	-	KOH3P 4800	4800	704	0.00	-	-	-	-	-
KOH3C 4850	4850	3.5	0.00	-	-	-	-	-	KOH3P 4850	4850	753	0.00	-	-	-	-	-
KOH3C 4900	4900	2.5	0.00	-	-	-	-	-	KOH3P 4900	4900	802	0.00	-	-	-	-	-
KOH3C 4950	4950	2	0.00	-	-	-	-	-	KOH3P 4950	4950	851	0.00	-	-	-	-	-
KOH3C 5000	5000	1.5	0.00	-	-	-	-	-	KOH3P 5000	5000	900.5	0.00	-	-	-	-	-
KOH3C 5050	5050	1	0.00	-	-	-	-	-	KOH3P 5050	5050	950	0.00	-	-	-	-	-
KOH3C 5100	5100	0.5	0.00	-	-	-	-	-	KOH3P 5100	5100	999.5	0.00	-	-	-	-	-
KOH3C 5150	5150	0.5	0.00	-	-	-	-	-	KOH3P 5150	5150	1049.5	0.00	-	-	-	-	-
KOH3C 5200	5200	0.5	0.00	-	-	-	-	-	KOH3P 5200	5200	1099	0.00	-	-	-	-	-
KOH3C 5250	5250	0.5	0.00	-	-	-	-	-	KOH3P 5250	5250	1149	0.00	-	-	-	-	-
KOH3C 5300	5300	0.5	0.00	-	-	-	-	-	KOH3P 5300	5300	1199	0.00	-	-	-	-	-
KOH3C 5350	5350	0.5	0.00	-	-	-	-	-	KOH3P 5350	5350	1249	0.00	-	-	-	-	-
<b>Apr-23 (44d 2/10/23); CSize 25; KOJ3 4120.00</b>																	
KOJ3C 2900	2900	1194	0.00	0.0	0	0	0	0	KOJ3P 2900	2900	2	0.00	-	-	0	-	-
KOJ3C 2950	2950	1145	0.00	-	-	-	-	-	KOJ3P 2950	2950	3	0.00	-	-	-	-	-
KOJ3C 3000	3000	1096	0.00	-	-	-	-	-	KOJ3P 3000	3000	4	0.00	-	-	-	-	-
KOJ3C 3050	3050	1047.5	0.00	-	-	-	-	-	KOJ3P 3050	3050	5	0.00	-	-	-	-	-
KOJ3C 3100	3100	999.5	0.00	-	-	-	-	-	KOJ3P 3100	3100	7	0.00	-	-	-	-	-
KOJ3C 3150	3150	951.5	0.00	-	-	-	-	-	KOJ3P 3150	3150	9	0.00	-	-	-	-	-
KOJ3C 3200	3200	904.5	0.00	-	-	-	-	-	KOJ3P 3200	3200	11.5	0.00	-	-	-	-	-
KOJ3C 3250	3250	858	0.00	-	-	-	-	-	KOJ3P 3250	3250	15	0.00	-	-	-	-	-
KOJ3C 3300	3300	812	0.00	-	-	-	-	-	KOJ3P 3300	3300	19	0.00	-	-	-	-	-
KOJ3C 3350	3350	767	0.00	-	-	-	-	-	KOJ3P 3350	3350	23.5	0.00	-	-	-	-	-
KOJ3C 3400	3400	723	0.00	-	-	-	-	-	KOJ3P 3400	3400	29.5	0.00	-	-	-	-	-
KOJ3C 3450	3450	680	0.00	-	-	-	-	-	KOJ3P 3450	3450	36	0.00	-	-	-	-	-
KOJ3C 3500	3500	637.5	0.00	-	-	-	-	-	KOJ3P 3500	3500	44	0.00	-	-	-	-	-
KOJ3C 3550	3550	597	0.00	-	-	-	-	-	KOJ3P 3550	3550	52.5	0.00	-	-	-	-	-
KOJ3C 3600	3600	557	0.00	-	-	-	-	-	KOJ3P 360								

KOJ3C 4300	4300	163	0.00	-	-	-	-	-	-	KOJ3P 4300	4300	366.5	0.00	-	-	-	-	-	-
KOJ3C 4350	4350	146.5	0.00	-	-	-	-	-	-	KOJ3P 4350	4350	399.5	0.00	-	-	-	-	-	-
KOJ3C 4400	4400	131.5	0.00	-	-	-	-	-	-	KOJ3P 4400	4400	434.5	0.00	-	-	-	-	-	-
KOJ3C 4450	4450	117.5	0.00	-	-	-	-	-	-	KOJ3P 4450	4450	470	0.00	-	-	-	-	-	-
KOJ3C 4500	4500	105	0.00	-	-	-	-	-	-	KOJ3P 4500	4500	507.5	0.00	-	-	-	-	-	-
KOJ3C 4550	4550	93.5	0.00	-	-	-	-	-	-	KOJ3P 4550	4550	545.5	0.00	-	-	-	-	-	-
KOJ3C 4600	4600	83	0.00	-	-	-	-	-	-	KOJ3P 4600	4600	585	0.00	-	-	-	-	-	-
KOJ3C 4650	4650	73.5	0.00	-	-	-	-	-	-	KOJ3P 4650	4650	625.5	0.00	-	-	-	-	-	-
KOJ3C 4700	4700	65	0.00	-	-	-	-	-	-	KOJ3P 4700	4700	667	0.00	-	-	-	-	-	-
KOJ3C 4750	4750	57	0.00	-	-	-	-	-	-	KOJ3P 4750	4750	709	0.00	-	-	-	-	-	-
KOJ3C 4800	4800	50.5	0.00	-	-	-	-	-	-	KOJ3P 4800	4800	752	0.00	-	-	-	-	-	-
KOJ3C 4850	4850	44	0.00	-	-	-	-	-	-	KOJ3P 4850	4850	795.5	0.00	-	-	-	-	-	-
KOJ3C 4900	4900	39	0.00	-	-	-	-	-	-	KOJ3P 4900	4900	840	0.00	-	-	-	-	-	-
KOJ3C 4950	4950	34	0.00	-	-	-	-	-	-	KOJ3P 4950	4950	885	0.00	-	-	-	-	-	-
KOJ3C 5000	5000	29.5	0.00	-	-	-	-	-	-	KOJ3P 5000	5000	930.5	0.00	-	-	-	-	-	-
KOJ3C 5050	5050	26	0.00	-	-	-	-	-	-	KOJ3P 5050	5050	976.5	0.00	-	-	-	-	-	-
KOJ3C 5100	5100	22.5	0.00	-	-	-	-	-	-	KOJ3P 5100	5100	1023	0.00	-	-	-	-	-	-
KOJ3C 5150	5150	19.5	0.00	-	-	-	-	-	-	KOJ3P 5150	5150	1070	0.00	-	-	-	-	-	-
KOJ3C 5200	5200	17	0.00	-	-	-	-	-	-	KOJ3P 5200	5200	1117	0.00	-	-	-	-	-	-
KOJ3C 5250	5250	14.5	0.00	-	-	-	-	-	-	KOJ3P 5250	5250	1164.5	0.00	-	-	-	-	-	-
KOJ3C 5300	5300	12.5	0.00	-	-	-	-	-	-	KOJ3P 5300	5300	1212.5	0.00	-	-	-	-	-	-
KOJ3C 5350	5350	11	0.00	-	-	-	-	-	-	KOJ3P 5350	5350	1260.5	0.00	-	-	-	-	-	-

**May-23 (72d 3/10/23); CSize 25; KOK3 4108.00**

KOK3C 2900	2900	1187.5	0.00	-	-	-	-	-	-	KOK3P 2900	2900	8.5	0.00	-	-	-	-	-	-
KOK3C 2950	2950	1140	0.00	-	-	-	-	-	-	KOK3P 2950	2950	10.5	0.00	-	-	-	-	-	-
KOK3C 3000	3000	1093	0.00	-	-	-	-	-	-	KOK3P 3000	3000	13.5	0.00	-	-	-	-	-	-
KOK3C 3050	3050	1046.5	0.00	-	-	-	-	-	-	KOK3P 3050	3050	16.5	0.00	-	-	-	-	-	-
KOK3C 3100	3100	1001	0.00	-	-	-	-	-	-	KOK3P 3100	3100	20.5	0.00	-	-	-	-	-	-
KOK3C 3150	3150	955.5	0.00	-	-	-	-	-	-	KOK3P 3150	3150	25	0.00	-	-	-	-	-	-
KOK3C 3200	3200	911	0.00	-	-	-	-	-	-	KOK3P 3200	3200	30	0.00	-	-	-	-	-	-
KOK3C 3250	3250	867.5	0.00	-	-	-	-	-	-	KOK3P 3250	3250	36	0.00	-	-	-	-	-	-
KOK3C 3300	3300	824.5	0.00	-	-	-	-	-	-	KOK3P 3300	3300	43	0.00	-	-	-	-	-	-
KOK3C 3350	3350	782.5	0.00	-	-	-	-	-	-	KOK3P 3350	3350	51	0.00	-	-	-	-	-	-
KOK3C 3400	3400	741.5	0.00	-	-	-	-	-	-	KOK3P 3400	3400	59.5	0.00	-	-	-	-	-	-
KOK3C 3450	3450	702	0.00	-	-	-	-	-	-	KOK3P 3450	3450	69.5	0.00	-	-	-	-	-	-
KOK3C 3500	3500	663	0.00	-	-	-	-	-	-	KOK3P 3500	3500	80.5	0.00	-	-	-	-	-	200
KOK3C 3550	3550	625.5	0.00	-	-	-	-	-	-	KOK3P 3550	3550	92.5	0.00	-	-	-	-	-	-
KOK3C 3600	3600	589	0.00	-	-	-	-	-	-	KOK3P 3600	3600	105.5	0.00	-	-	-	-	-	-
KOK3C 3650	3650	554	0.00	-	-	-	-	-	-	KOK3P 3650	3650	120.5	0.00	-	-	-	-	-	-
KOK3C 3700	3700	520	0.00	-	-	-	-	-	-	KOK3P 3700	3700	136	0.00	-	-	-	-	-	1,250
KOK3C 3750	3750	487.5	0.00	-	-	-	-	-	-	KOK3P 3750	3750	153	0.00	-	-	-	-	-	-
KOK3C 3800	3800	456	0.00	-	-	-	-	-	-	KOK3P 3800	3800	171.5	0.00	-	-	-	-	-	-
KOK3C 3850	3850	426	0.00	-	-	-	-	-	-	KOK3P 3850	3850	191.5	0.00	-	-	-	-	-	-
KOK3C 3900	3900	397.5	0.00	-	-	-	-	-	-	KOK3P 3900	3900	212.5	0.00	-	-	-	-	-	1,400
KOK3C 3950	3950	370	0.00	-	-	-	-	-	-	KOK3P 3950	3950	235	0.00	-	-	-	-	-	-
KOK3C 4000	4000	344.5	0.00	-	-	-	-	-	-	KOK3P 4000	4000	258.5	0.00	-	-	-	-	-	-
KOK3C 4050	4050	319.5	0.00	-	-	-	-	-	-	KOK3P 4050	4050	284	0.00	-	-	-	-	-	-
KOK3C 4100	4100	296.5	0.00	-	-	-	1,250.0	-	-	KOK3P 4100	4100	310.5	0.00	-	-	-	-	-	-
KOK3C 4150	4150	274.5	0.00	-	-	-	-	-	-	KOK3P 4150	4150	338	0.00	-	-	-	-	-	-
KOK3C 4200	4200	253.5	0.00	-	-	-	-	-	-	KOK3P 4200	4200	367	0.00	-	-	-	-	-	-
KOK3C 4250	4250	234	0.00	-	-	-	-	-	-	KOK3P 4250	4250	397	0.00	-	-	-	-	-	-
KOK3C 4300	4300	216	0.00	-	-	-	1,400.0	-	-	KOK3P 4300	4300	428.5	0.00	-	-	-	-	-	-
KOK3C 4350	4350	198.5	0.00	-	-	-	-	-	-	KOK3P 4350	4350	461	0.00	-	-	-	-	-	-
KOK3C 4400	4400	182.5	0.00	-	-	-	-	-	-	KOK3P 4400	4400	494.5	0.00	-	-	-	-	-	-
KOK3C 4450	4450	167.5	0.00	-	-	-	-	-	-	KOK3P 4450	4450	529.5	0.00	-	-	-	-	-	-
KOK3C 4500	4500	153.5	0.00	-	-	-	-	-	-	KOK3P 4500	4500	565	0.00	-	-	-	-	-	-
KOK3C 4550	4550	140.5	0.00	-	-	-	100.0	-	-	KOK3P 4550	4550	602	0.00	-	-	-	-	-	-
KOK3C 4600	4600	128.5	0.00	-	-	-	-	-	-	KOK3P 4600	4600	639.5	0.00	-	-	-	-	-	-
KOK3C 4650	4650	117.5	0.00	-	-	-	-	-	-	KOK3P 4650	4650	678	0.00	-	-	-	-	-	-
KOK3C 4700	4700	107	0.00	-	-	-	-	-	-	KOK3P 4700	4700	717.5	0.00	-	-	-	-	-	-
KOK3C 4750	4750	97.5	0.00	-	-	-	-	-	-	KOK3P 4750	4750	757.5	0.00	-	-	-	-	-	-
KOK3C 4800	4800	88.5	0.00	-	-	-	1,450.0	-	-	KOK3P 4800	4800	798.5	0.00	-	-	-	-	-	-
KOK3C 4850	4850	80.5	0.00	-	-	-	-	-	-	KOK3P 4850	4850	840	0.00	-	-	-	-	-	-
KOK3C 4900	4900	73	0.00	-	-	-	-	-	-	KOK3P 4900	4900	882.5	0.00	-	-	-	-	-	-
KOK3C 4950	4950	66	0.00	-	-	-	-	-	-	KOK3P 4950	4950	925.5	0.00	-	-	-	-	-	-
KOK3C 5000	5000	60	0.00	-	-	-	-	-	-	KOK3P 5000	5000	968.5	0.00	-	-	-	-	-	-
KOK3C 5050	5050	54	0.00	-	-	-	-	-	-	KOK3P 5050	5050	1012.5	0.00	-	-	-	-	-	-
KOK3C 5100	5100	49	0.00	-	-	-	1,400.0	-	-	KOK3P 5100	5100	1057	0.00	-	-	-	-	-	-
KOK3C 5150	5150	44	0.00	-	-	-	-	-	-	KOK3P 5150	5150	1102	0.00	-	-	-	-	-	-
KOK3C 5200	5200	40	0.00	-	-	-	-	-	-	KOK3P 5200	5200	1147.5	0.00	-	-	-	-	-	-
KOK3C 5250	5250	36	0.00	-	-	-	-	-	-	KOK3P 5250	5250	1193.5	0.00	-	-	-	-	-	-
KOK3C 5300	5300	32.5	0.00	-	-	-	-	-	-	KOK3P 5300	5300	1239.5	0.00	-	-	-	-	-	-
KOK3C 5350	5350	29	0.00	-	-	-	-	-	-	KOK3P 5350	5350	1286	0.00	-	-	-	-	-	-

**Jun-23 (103d 4/10/23); CSize 25; KOM3 4083.00**

KOM3C 2900	2900	1173.5	0.00	-	-	-	-	-	-	KOM3P 2900	2900	20	0.00	-	-	-	-	-	-
KOM3C 2950	2950	1128	0.00	-	-	-	-	-	-	KOM3P 2950	2950	24.5	0.00	-	-	-	-	-	-
KOM3C 3000	3000	1083	0.00	-	-	-	-	-	-	KOM3P 3000	3000	29	0.00	-	-	-	-	-	-
KOM3C 3050	3050	1039	0.00	-	-	-	-	-	-	KOM3P 3050	3050	34.5	0.00	-	-	-	-	-	-
KOM3C 3100	3100	995.5	0.00	-	-	-	-	-	-	KOM3P 3100	3100	40.5	0.00	-	-	-	-	-	-
KOM3C 3150	3150	953	0.00	-	-	-	-	-	-	KOM3P 3150	3150	47.5	0.00	-	-	-	-	-	-
KOM3C 3200	3200	911	0.00	-	-	-	-	-	-	KOM3P 3200	3200	55	0.00	-	-	-	-	-	-
KOM3C 3250	3250	870	0.00	-	-	-	-	-	-	KOM3P 3250	3250	64	0.00	-	-	-	-	-	-
KOM3C 3300	3300	830	0.00	-	-	-	-	-	-	KOM3P 3300	3300	73.5	0.00	-	-	-	-	-	-
KOM3C 3350	3350	790.5	0.00	-	-	-	-	-	-	KOM3P 3350	3350	83.5	0.00	-	-	-	-	-	-
KOM3C 3400	3400	752.5	0.00	-	-	-	-	-	-	KOM3P 3400	3400	95	0.00	-	-	-	-	-	-
KOM3C 3450																			

KOM3C 5050	5050	83.5	0.00	-	-	-	-	-	KOM3P 5050	5050	1062.5	0.00	-	-	-	-	-	-
KOM3C 5100	5100	77	0.00	-	-	-	-	-	KOM3P 5100	5100	1105.5	0.00	-	-	-	-	-	-
KOM3C 5150	5150	71	0.00	-	-	-	-	-	KOM3P 5150	5150	1149	0.00	-	-	-	-	-	-
KOM3C 5200	5200	65.5	0.00	-	-	-	-	-	KOM3P 5200	5200	1193	0.00	-	-	-	-	-	-
KOM3C 5250	5250	60	0.00	-	-	-	-	-	KOM3P 5250	5250	1237.5	0.00	-	-	-	-	-	-
KOM3C 5300	5300	55.5	0.00	-	-	-	-	-	KOM3P 5300	5300	1282	0.00	-	-	-	-	-	-
KOM3C 5350	5350	51	0.00	-	-	-	-	-	KOM3P 5350	5350	1327	0.00	-	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
MAR 23	CALL	41.25	41.25	0.00
	PUT	41.25	41.25	0.00
	MEAN	41.25	41.25	0.00
APR 23	CALL	43.06	43.03	0.07
	PUT	43.06	43.03	0.07
	MEAN	43.06	43.03	0.07
MAY 23	CALL	41.88	41.91	-0.07
	PUT	41.90	41.87	0.07
	MEAN	41.89	41.89	0.00

	10Days	20Days	30Days	60Days	90Days
<b>Current</b>	28.31	36.43	35.04	31.71	30
<b>1 week ago</b>	21.07	24.74	30.5	28.65	34
<b>1 month ago</b>	17.04	25.03	26.48	35.02	36
<b>3 months ago</b>	44.34	44.5	41.08	40.79	43
<b>6 months ago</b>	41.97	57.92	48.96	38.23	34

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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