

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 25	4,713	23	4,659	4,742	4,659	306	2,591
FEB 25	4,506	23	4,500	4,560	4,426	4,021	21,899
MAR 25	4,365	27	4,361	4,425	4,286	47,331	78,145
APR 25	4,267	34	4,245	4,324	4,190	14,134	41,178
MAY 25	4,197	38	4,167	4,256	4,127	12,111	25,831
JUN 25	4,155	44	4,121	4,216	4,085	4,204	15,538
JUL 25	4,131	48	4,083	4,195	4,058	3,823	15,767
AUG 25	4,128	49	4,067	4,189	4,067	3,216	6,627
SEP 25	4,130	49	4,071	4,196	4,058	5,076	12,197
OCT 25	4,139	51	4,085	4,195	4,065	1,429	3,518
NOV 25	4,142	51	4,100	4,189	4,068	1,503	6,082
DEC 25	4,156	51	4,096	4,188	4,096	331	633
JAN 26	4,149	51	4,117	4,200	4,117	145	948
MAR 26	4,150	39	4,140	4,195	4,115	108	389
MAY 26	4,124	39	-	-	-	-	45
JUL 26	4,084	39	-	-	-	-	2
SEP 26	4,064	39	-	-	-	-	-
NOV 26	4,064	39	-	-	-	-	-
JAN 27	4,064	39	-	-	-	-	-
MAR 27	4,064	39	-	-	-	-	-
MAY 27	4,064	39	-	-	-	-	-
JUL 27	4,064	39	-	-	-	-	-
SEP 27	4,064	39	-	-	-	-	-
NOV 27	4,064	39	-	-	-	-	-

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 25	40.72	0.96	39.65	40.75	39.65	210	443
MAR 25	41.25	0.92	40.33	41.32	40.05	73,451	276,173
MAY 25	41.66	0.91	40.75	41.73	40.50	31,921	112,832
JUL 25	41.95	0.91	41.04	42.01	40.80	16,802	84,450
AUG 25	41.89	0.90	41.06	41.94	40.78	2,936	14,461
SEP 25	41.80	0.88	41.04	41.83	40.71	1,685	10,739
OCT 25	41.63	0.84	40.88	41.68	40.57	1,048	8,630
DEC 25	41.72	0.83	40.98	41.77	40.66	3,143	39,393
JAN 26	41.82	0.85	40.84	41.81	40.84	122	1,957
MAR 26	41.97	0.84	41.14	41.97	41.14	80	1,755
MAY 26	42.17	0.83	-	-	-	51	998
JUL 26	42.36	0.81	-	-	-	51	781
AUG 26	42.27	0.80	-	-	-	-	82
SEP 26	42.10	0.80	-	-	-	-	78
OCT 26	41.84	0.81	-	-	-	-	16

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Mar-25 (2d 1/10/25); CSize 25; KOH5 4370.00																	
KOH5C 3150	3150	1214.5	0.00	-	-	-	-	-	KOH5P 3150	3150	0.5	0.00	-	-	-	-	-
KOH5C 3200	3200	1164.5	0.00	-	-	-	-	-	KOH5P 3200	3200	0.5	0.00	-	-	-	-	-
KOH5C 3250	3250	1114.5	0.00	-	-	-	-	-	KOH5P 3250	3250	0.5	0.00	-	-	-	-	-
KOH5C 3300	3300	1064.5	0.00	-	-	-	-	-	KOH5P 3300	3300	0.5	0.00	-	-	-	-	-
KOH5C 3350	3350	1015	0.00	-	-	-	-	-	KOH5P 3350	3350	0.5	0.00	-	-	-	-	-
KOH5C 3400	3400	965	0.00	-	-	-	-	-	KOH5P 3400	3400	0.5	0.00	-	-	-	-	-
KOH5C 3450	3450	915	0.00	-	-	-	-	-	KOH5P 3450	3450	0.5	0.00	-	-	-	-	-
KOH5C 3500	3500	865	0.00	-	-	-	-	-	KOH5P 3500	3500	0.5	0.00	-	-	-	-	-
KOH5C 3550	3550	815	0.00	-	-	-	-	-	KOH5P 3550	3550	0.5	0.00	-	-	-	-	-
KOH5C 3600	3600	765	0.00	-	-	-	-	-	KOH5P 3600	3600	0.5	0.00	-	-	-	-	-
KOH5C 3650	3650	715	0.00	-	-	-	-	-	KOH5P 3650	3650	0.5	0.00	-	-	-	-	-
KOH5C 3700	3700	665	0.00	-	-	-	-	-	KOH5P 3700	3700	0.5	0.00	-	-	-	250	-
KOH5C 3750	3750	615	0.00	-	-	-	-	-	KOH5P 3750	3750	0.5	0.00	-	-	-	50	-
KOH5C 3800	3800	565	0.00	-	-	-	-	-	KOH5P 3800	3800	0.5	0.00	-	-	-	-	-
KOH5C 3850	3850	515	0.00	-	-	-	-	-	KOH5P 3850	3850	0.5	0.00	-	-	-	-	-
KOH5C 3900	3900	465	0.00	-	-	-	-	-	KOH5P 3900	3900	0.5	0.00	-	-	-	200	-
KOH5C 3950	3950	415	0.00	-	-	-	-	-	KOH5P 3950	3950	0.5	0.00	-	-	-	-	-
KOH5C 4000	4000	365	0.00	-	-	-	-	-	KOH5P 4000	4000	0.5	0.00	-	-	-	-	-
KOH5C 4050	4050	315	0.00	-	-	-	-	-	KOH5P 4050	4050	0.5	0.00	-	-	-	-	-
KOH5C 4100	4100	265	0.00	-	-	-	-	-	KOH5P 4100	4100	0.5	0.00	-	-	-	-	-
KOH5C 4150	4150	216	0.00	-	-	-	-	-	KOH5P 4150	4150	1	0.00	-	-	-	-	-
KOH5C 4200	4200	168	0.00	-	-	-	200.0	-	KOH5P 4200	4200	3	0.00	-	-	-	-	-
KOH5C 4250	4250	123	0.00	-	-	-	-	-	KOH5P 4250	4250	8	0.00	-	-	-	-	-
KOH5C 4300	4300	83.5	0.00	-	-	-	200.0	-	KOH5P 4300	4300	18.5	0.00	-	-	-	200	-
KOH5C 4350	4350	52	0.00	-	-	-	-	-	KOH5P 4350	4350	37	0.00	-	-	-	-	-
KOH5C 4400	4400	29	0.00	-	-	-	200.0	-	KOH5P 4400	4400	64	0.00	-	-	-	200	-
KOH5C 4450	4450	14	0.00	-	-	-	-	-	KOH5P 4450	4450	99	0.00	-	-	-	-	-
KOH5C 4500	4500	6	0.00	-	-	-	400.0	-	KOH5P 4500	4500	141	0.00	-	-	-	550	-
KOH5C 4550	4550	2.5	0.00	-	-	-	500.0	-	KOH5P 4550	4550	187.5	0.00	-	-	-	500	-
KOH5C 4600	4600	1	0.00	-	-	-	100.0	-	KOH5P 4600	4600	235.5	0.00	-	-	-	100	-
KOH5C 4650	4650	0.5	0.00	-	-	-	400.0	-	KOH5P 4650	4650	285	0.00	-	-	-	400	-
KOH5C 4700	4700	0.5	0.00	-	-	-	200.0	-	KOH5P 4700	4700	335	0.00	-	-	-	400	-
KOH5C 4750	4750	0.5	0.00	-	-	-	-	-	KOH5P 4750	4750	385	0.00	-	-	-	-	-
KOH5C 4800	4800	0.5	0.00	-	-	-	150.0	-	KOH5P 4800	4800	435	0.00	-	-	-	-	-
KOH5C 4850	4850	0.5	0.00	-	-	-	-	-	KOH5P 4850	4850	485	0.00	-	-	-	400	-
KOH5C 4900	4900	0.5	0.00	-	-	-	-	-	KOH5P 4900	4900	535	0.00	-	-	-	-	-
KOH5C 4950	4950	0.5	0.00	-	-	-	-	-	KOH5P 4950	4950	585	0.00	-	-	-	-	-
KOH5C 5000	5000	0.5	0.00	-	-	-	-	-	KOH5P 5000	5000	635	0.00	-	-	-	-	-
KOH5C 5050	5050	0.5	0.00	-	-	-	-	-	KOH5P 5050	5050	685	0.00	-	-	-	-	-
KOH5C 5100	5100	0.5	0.00	-	-	-	-	-	KOH5P 5100	5100	735	0.00	-	-	-	-	-
KOH5C 5150	5150	0.5	0.00	-	-	-	-	-	KOH5P 5150	5150	785	0.00	-	-	-	-	-
KOH5C 5200	5200	0.5	0.00	-	-	-	-	-	KOH5P 5200	5200	835	0.00	-	-	-	-	-
KOH5C 5250	5250	0.5	0.00	-	-	-	-	-	KOH5P 5250	5250	885	0.00	-	-	-	-	-
KOH5C 5300	5300	0.5	0.00	-	-	-	-	-	KOH5P 5300	5300	935	0.00	-	-	-	-	-
KOH5C 5350	5350	0.5	0.00	-	-	-	-	-	KOH5P 5350	5350	985	0.00	-	-	-	-	-
KOH5C 5400	5400	0.5	0.00	-	-	-	-	-	KOH5P 5400	5400	1034.5	0.00	-	-	-	-	-
KOH5C 5450	5450	0.5	0.00	-	-	-	-	-	KOH5P 5450	5450	1084.5	0.00	-	-	-	-	-
KOH5C 5500	5500	0.5	0.00	-	-	-	-	-	KOH5P 5500	5500	1134.5	0.00	-	-	-	-	-
KOH5C 5550	5550	0.5	0.00	-	-	-	-	-	KOH5P 5550	5550	1184.5	0.00	-	-	-	-	-
KOH5C 5600	5600	0.5	0.00	-	-	-	-	-	KOH5P 5600	5600	1234.5	0.00	-	-	-	-	-
Apr-25 (33d 2/10/25); CSize 25; KOJ5 4277.00																	
KOJ5C 3100	3100	1163.5	0.00	-	-	-	-	-	KOJ5P 3100	3100	0.5	0.00	-	-	-	-	-
KOJ5C 3150	3150	1113.5	0.00	-	-	-	-	-	KOJ5P 3150	3150	0.5	0.00	-	-	-	-	-
KOJ5C 3200	3200	1064	0.00	-	-	-	-	-	KOJ5P 3200	3200	0.5	0.00	-	-	-	-	-
KOJ5C 3250	3250	1014	0.00	-	-	-	-	-	KOJ5P 3250	3250	0.5	0.00	-	-	-	-	-
KOJ5C 3300	3300	964	0.00	-	-	-	-	-	KOJ5P 3300	3300	0.5	0.00	-	-	-	600	-
KOJ5C 3350	3350	914.5	0.00	-	-	-	-	-	KOJ5P 3350	3350	0.5	0.00	-	-	-	-	-
KOJ5C 3400	3400	865	0.00	-	-	-	-	-	KOJ5P 3400	3400	0.5	0.00	-	-	-	-	-
KOJ5C 3450	3450	815	0.00	-	-	-	-	-	KOJ5P 3450	3450	0.5	0.00	-	-	-	-	-
KOJ5C 3500	3500	766	0.00	-	-	-	-	-	KOJ5P 3500	3500	1	0.00	-	-	-	-	-
KOJ5C 3550	3550	716.5	0.00	-	-	-	-	-	KOJ5P 3550	3550	1.5	0.00	-	-	-	-	-
KOJ5C 3600	3600	667.5	0.00	-	-	-	-	-	KOJ5P 3600	3600	2.5	0.00	-	-	-	-	-
KOJ5C 3650	3650	619.5	0.00	-	-	-	-	-	KOJ5P 3650	3650	4	0.00	-	-	-	-	-
KOJ5C 3700	3700	571.5	0.00	-	-	-	-	-	KOJ5P 3700	3700	6.5	0.00	-	-	-	-	-
KOJ5C 3750	3750	524.5	0.00	-	-	-	-	-	KOJ5P 3750	3750	9	0.00	-	-	-	-	-
KOJ5C 3800	38																

KOJ5C 4700	4700	23.5	0.00	-	-	-	-	-	KOJ5P 4700	4700	455.5	0.00	-	-	-	-	-
KOJ5C 4750	4750	18.5	0.00	-	-	-	-	-	KOJ5P 4750	4750	500	0.00	-	-	-	-	-
KOJ5C 4800	4800	14	0.00	-	-	-	-	800.0	KOJ5P 4800	4800	545.5	0.00	-	-	-	-	800
KOJ5C 4850	4850	11	0.00	-	-	-	-	-	KOJ5P 4850	4850	592	0.00	-	-	-	-	-
KOJ5C 4900	4900	8	0.00	-	-	-	-	-	KOJ5P 4900	4900	639.5	0.00	-	-	-	-	-
KOJ5C 4950	4950	6	0.00	-	-	-	-	-	KOJ5P 4950	4950	687	0.00	-	-	-	-	-
KOJ5C 5000	5000	4.5	0.00	-	-	-	-	-	KOJ5P 5000	5000	735.5	0.00	-	-	-	-	-
KOJ5C 5050	5050	3.5	0.00	-	-	-	-	-	KOJ5P 5050	5050	784	0.00	-	-	-	-	-
KOJ5C 5100	5100	2.5	0.00	-	-	-	-	-	KOJ5P 5100	5100	833	0.00	-	-	-	-	-
KOJ5C 5150	5150	2	0.00	-	-	-	-	-	KOJ5P 5150	5150	882	0.00	-	-	-	-	-
KOJ5C 5200	5200	1.5	0.00	-	-	-	-	-	KOJ5P 5200	5200	931.5	0.00	-	-	-	-	-
KOJ5C 5250	5250	1	0.00	-	-	-	-	-	KOJ5P 5250	5250	981	0.00	-	-	-	-	-
KOJ5C 5300	5300	0.5	0.00	-	-	-	-	-	KOJ5P 5300	5300	1030.5	0.00	-	-	-	-	-
KOJ5C 5350	5350	0.5	0.00	-	-	-	-	-	KOJ5P 5350	5350	1080.5	0.00	-	-	-	-	-
KOJ5C 5400	5400	0.5	0.00	-	-	-	-	-	KOJ5P 5400	5400	1130	0.00	-	-	-	-	-
KOJ5C 5450	5450	0.5	0.00	-	-	-	-	-	KOJ5P 5450	5450	1179.5	0.00	-	-	-	-	-
KOJ5C 5500	5500	0.5	0.00	-	-	-	-	-	KOJ5P 5500	5500	1229.5	0.00	-	-	-	-	-
KOJ5C 5550	5550	0.5	0.00	-	-	-	-	-	KOJ5P 5550	5550	1279.5	0.00	-	-	-	-	-

May-25 (61d 3/10/25); CSize 25; KOK5 4208.00

KOK5C 3000	3000	1190.5	0.00	-	-	-	-	-	KOK5P 3000	3000	0.5	0.00	-	-	-	-	-
KOK5C 3050	3050	1141	0.00	-	-	-	-	-	KOK5P 3050	3050	0.5	0.00	-	-	-	-	-
KOK5C 3100	3100	1091.5	0.00	-	-	-	-	-	KOK5P 3100	3100	0.5	0.00	-	-	-	-	-
KOK5C 3150	3150	1042	0.00	-	-	-	-	-	KOK5P 3150	3150	0.5	0.00	-	-	-	-	-
KOK5C 3200	3200	992.5	0.00	-	-	-	-	-	KOK5P 3200	3200	1	0.00	-	-	-	-	-
KOK5C 3250	3250	943.5	0.00	-	-	-	-	-	KOK5P 3250	3250	1.5	0.00	-	-	-	-	-
KOK5C 3300	3300	894.5	0.00	-	-	-	-	-	KOK5P 3300	3300	2.5	0.00	-	-	-	-	-
KOK5C 3350	3350	846	0.00	-	-	-	-	-	KOK5P 3350	3350	3.5	0.00	-	-	-	-	-
KOK5C 3400	3400	797.5	0.00	-	-	-	-	-	KOK5P 3400	3400	5	0.00	-	-	-	-	-
KOK5C 3450	3450	750	0.00	-	-	-	-	-	KOK5P 3450	3450	7	0.00	-	-	-	-	-
KOK5C 3500	3500	702.5	0.00	-	-	-	-	-	KOK5P 3500	3500	9.5	0.00	-	-	-	-	-
KOK5C 3550	3550	656	0.00	-	-	-	-	-	KOK5P 3550	3550	12.5	0.00	-	-	-	-	-
KOK5C 3600	3600	610.5	0.00	-	-	-	-	-	KOK5P 3600	3600	17	0.00	-	-	-	-	-
KOK5C 3650	3650	566	0.00	-	-	-	-	-	KOK5P 3650	3650	22	0.00	-	-	-	-	-
KOK5C 3700	3700	523	0.00	-	-	-	-	-	KOK5P 3700	3700	28.5	0.00	-	-	-	-	-
KOK5C 3750	3750	481	0.00	-	-	-	-	-	KOK5P 3750	3750	36.5	0.00	-	-	-	-	-
KOK5C 3800	3800	440.5	0.00	-	-	-	-	-	KOK5P 3800	3800	45.5	0.00	-	-	-	-	100
KOK5C 3850	3850	401.5	0.00	-	-	-	-	-	KOK5P 3850	3850	56.5	0.00	-	-	-	-	500
KOK5C 3900	3900	364.5	0.00	-	-	-	-	-	KOK5P 3900	3900	69.5	0.00	-	-	-	-	-
KOK5C 3950	3950	329.5	0.00	-	-	-	-	-	KOK5P 3950	3950	84	0.00	-	-	-	-	-
KOK5C 4000	4000	296.5	0.00	-	-	-	-	-	KOK5P 4000	4000	100.5	0.00	-	-	-	-	-
KOK5C 4050	4050	265.5	0.00	-	-	-	-	-	KOK5P 4050	4050	119	0.00	-	-	-	-	-
KOK5C 4100	4100	236.5	0.00	-	-	-	-	-	KOK5P 4100	4100	140	0.00	-	-	-	-	-
KOK5C 4150	4150	209.5	0.00	-	-	-	200.0	-	KOK5P 4150	4150	163	0.00	-	-	-	-	200
KOK5C 4200	4200	185	0.00	-	-	-	-	-	KOK5P 4200	4200	188	0.00	-	-	-	-	-
KOK5C 4250	4250	162.5	0.00	-	-	-	-	-	KOK5P 4250	4250	215	0.00	-	-	-	-	-
KOK5C 4300	4300	142	0.00	-	-	-	-	-	KOK5P 4300	4300	244.5	0.00	-	-	-	-	500
KOK5C 4350	4350	123.5	0.00	-	-	-	-	-	KOK5P 4350	4350	275.5	0.00	-	-	-	-	-
KOK5C 4400	4400	106.5	0.00	-	-	-	200.0	-	KOK5P 4400	4400	308.5	0.00	-	-	-	-	-
KOK5C 4450	4450	92	0.00	-	-	-	-	-	KOK5P 4450	4450	343.5	0.00	-	-	-	-	-
KOK5C 4500	4500	78.5	0.00	-	-	-	100.0	-	KOK5P 4500	4500	380	0.00	-	-	-	-	100
KOK5C 4550	4550	67	0.00	-	-	-	-	-	KOK5P 4550	4550	418	0.00	-	-	-	-	-
KOK5C 4600	4600	57	0.00	-	-	-	-	-	KOK5P 4600	4600	457.5	0.00	-	-	-	-	-
KOK5C 4650	4650	48	0.00	-	-	-	-	-	KOK5P 4650	4650	498.5	0.00	-	-	-	-	-
KOK5C 4700	4700	40.5	0.00	-	-	-	-	-	KOK5P 4700	4700	540.5	0.00	-	-	-	-	-
KOK5C 4750	4750	33.5	0.00	-	-	-	-	-	KOK5P 4750	4750	584	0.00	-	-	-	-	-
KOK5C 4800	4800	28	0.00	-	-	-	-	-	KOK5P 4800	4800	628	0.00	-	-	-	-	-
KOK5C 4850	4850	23.5	0.00	-	-	-	-	-	KOK5P 4850	4850	673	0.00	-	-	-	-	-
KOK5C 4900	4900	19	0.00	-	-	-	-	-	KOK5P 4900	4900	718.5	0.00	-	-	-	-	-
KOK5C 4950	4950	16	0.00	-	-	-	-	-	KOK5P 4950	4950	764.5	0.00	-	-	-	-	-
KOK5C 5000	5000	13	0.00	-	-	-	-	-	KOK5P 5000	5000	811.5	0.00	-	-	-	-	-
KOK5C 5050	5050	10.5	0.00	-	-	-	-	-	KOK5P 5050	5050	859	0.00	-	-	-	-	-
KOK5C 5100	5100	8.5	0.00	-	-	-	-	-	KOK5P 5100	5100	906.5	0.00	-	-	-	-	-
KOK5C 5150	5150	7	0.00	-	-	-	-	-	KOK5P 5150	5150	955	0.00	-	-	-	-	-
KOK5C 5200	5200	5.5	0.00	-	-	-	-	-	KOK5P 5200	5200	1003	0.00	-	-	-	-	-
KOK5C 5250	5250	4.5	0.00	-	-	-	-	-	KOK5P 5250	5250	1052	0.00	-	-	-	-	-
KOK5C 5300	5300	3.5	0.00	-	-	-	-	-	KOK5P 5300	5300	1100.5	0.00	-	-	-	-	-
KOK5C 5350	5350	3	0.00	-	-	-	-	-	KOK5P 5350	5350	1149.5	0.00	-	-	-	-	-
KOK5C 5400	5400	2	0.00	-	-	-	-	-	KOK5P 5400	5400	1199	0.00	-	-	-	-	-
KOK5C 5450	5450	2	0.00	-	-	-	-	-	KOK5P 5450	5450	1248	0.00	-	-	-	-	-

Jun-25 (92d 4/10/25); CSize 25; KOM5 4170.00

KOM5C 2950	2950	1196.5	0.00	-	-	-	-	-	KOM5P 2950	2950	1	0.00	-	-	-	-	-
KOM5C 3000	3000	1147	0.00	-	-	-	-	-	KOM5P 3000	3000	1.5	0.00	-	-	-	-	-
KOM5C 3050	3050	1098	0.00	-	-	-	-	-	KOM5P 3050	3050	2	0.00	-	-	-	-	-
KOM5C 3100	3100	1049	0.00	-	-	-	-	-	KOM5P 3100	3100	2.5	0.00	-	-	-	-	-
KOM5C 3150	3150	1000.5	0.00	-	-	-	-	-	KOM5P 3150	3150	3.5	0.00	-	-	-	-	-
KOM5C 3200	3200	952.5	0.00	-	-	-	-	-	KOM5P 3200	3200	5	0.00	-	-	-	-	-
KOM5C 3250	3250	904.5	0.00	-	-	-	-	-	KOM5P 3250	3250	7	0.00	-	-	-	-	-
KOM5C 3300	3300	857.5	0.00	-	-	-	-	-	KOM5P 3300	3300	9	0.00	-	-	-	-	-
KOM5C 3350	3350	810.5	0.00	-	-	-	-	-	KOM5P 3350	3350	12	0.00	-	-	-	-	-
KOM5C 3400	3400	764.5	0.00	-	-	-	-	-	KOM5P 3400	3400	15.5	0.00	-	-	-	-	150
KOM5C 3450	3450	719	0.00	-	-	-	-	-	KOM5P 3450	3450	20	0.00	-	-	-	-	-
KOM5C 3500	3500	675	0.00	-	-	-	-	-	KOM5P 3500	3500	25	0.00	-	-	-	-	-
KOM5C 3550	3550	631.5	0.00	-	-	-	-	-	KOM5P 3550	3550	31	0.00	-	-	-	-	-
KOM5C 3600	3600	589	0.00	-	-	-	-	-	KOM5P 3600	3600	38.5	0.00	-	-	-	-	100
KOM5C 3650	3650	548	0.00	-	-	-	-	-	KOM5P 3650	3650	47	0.00	-	-	-	-	-
KOM5C 3700	3700	508.5	0.00	-	-	-	-	-	KOM5P 3700	3700	57	0.00	-	-	-	-	-
KOM5C 3750	3750	470.5	0.00	-	-	-	-	-	KOM5P 3750	3750	68.5	0.00	-	-	-	-	-
KOM5C 3800	3800	433.5	0.00	-	-	-	-	-	KOM5P 3800	3800	81.5	0.00	-	-	-	-	-
KOM5C 3850	3850	398.5	0.00	-	-	-	-	-	KOM5P 3850	3850	96	0.00	-	-	-	-	-
KOM5C 3900	3900	365.5	0.00	-	-	-	-	-	KOM5P 3900	3900	112.5	0.00	-	-	-	-	-
KOM5C 3950	3950	333.5	0.00	-	-	-	-	-	KOM5P 3950	3950	130.5	0.00	-	-	-	-	-
KOM5C 4000	4000	304	0.00	-	-	-	-	-	KOM5P 4000	4000	150						

Implied volatility for ATM		Previous day	1D%CHG	
MAR 25	CALL	27.98	27.75	0.83
	PUT	27.98	27.75	0.83
	MEAN	27.98	27.75	0.83
APR 25	CALL	27.65	27.64	0.04
	PUT	27.65	27.67	-0.07
	MEAN	27.65	27.66	-0.02
MAY 25	CALL	27.18	27.18	0.00
	PUT	27.18	27.17	0.04
	MEAN	27.18	27.18	0.02

	10Days	20Days	30Days	60Days	90Days
Current	29.24	33.21	33.64	32.22	31
1 week ago	33.31	29.55	28.28	28.9	30
1 month ago	38.22	32.62	30.19	30.88	35
3 months ago	40.80	34.91	44.15	39.09	45
6 months ago	56.82	46.05	47.08	44.39	39

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 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.