

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	4,250	-68	4,246	4,260	4,246	40	1,412
APR 23	4,270	-73	4,298	4,301	4,243	2,207	18,357
MAY 23	4,283	-69	4,299	4,317	4,253	18,350	53,422
JUN 23	4,265	-67	4,277	4,295	4,236	5,331	24,162
JUL 23	4,229	-61	4,230	4,249	4,199	2,869	21,426
AUG 23	4,181	-59	4,193	4,202	4,156	2,071	14,866
SEP 23	4,143	-56	4,158	4,163	4,116	1,814	13,579
OCT 23	4,118	-55	4,115	4,130	4,090	478	5,988
NOV 23	4,106	-45	4,099	4,118	4,074	876	9,074
DEC 23	4,102	-43	4,092	4,116	4,071	297	3,032
JAN 24	4,100	-44	4,092	4,092	4,092	130	3,357
FEB 24	4,091	-51	4,074	4,090	4,074	44	486
MAR 24	4,082	-51	4,085	4,085	4,085	74	2,415
MAY 24	4,071	-51					207
JUL 24	4,071	-51					5
SEP 24	4,071	-51					
NOV 24	4,071	-51					
JAN 25	4,071	-51					
MAR 25	4,071	-51					
MAY 25	4,071	-51					
JUL 25	4,071	-51					
SEP 25	4,071	-51					
NOV 25	4,071	-51					
JAN 26	4,071	-51					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	59.88	-0.73	60.45	60.45	59.96	139	176
MAY 23	60.45	-0.74	61.10	61.29	60.31	50,274	180,222
JUL 23	60.18	-0.77	60.85	60.98	60.04	26,646	108,013
AUG 23	59.50	-0.78	60.14	60.26	59.42	4,808	27,576
SEP 23	58.87	-0.73	59.29	59.52	58.78	3,079	25,033
OCT 23	58.22	-0.67	58.74	58.81	58.12	2,104	14,446
DEC 23	57.93	-0.66	58.49	58.53	57.81	6,354	51,613
JAN 24	57.69	-0.66	57.71	58.01	57.65	404	9,418
MAR 24	57.41	-0.67	57.27	57.67	57.27	129	5,552
MAY 24	57.24	-0.69	57.30	57.30	57.25	64	1,708
JUL 24	57.18	-0.68	57.39	57.39	57.16	16	1,603
AUG 24	57.01	-0.68	-	-	-	-	564
SEP 24	56.77	-0.69	-	-	-	-	643
OCT 24	56.39	-0.67	-	-	-	-	156
DEC 24	56.31	-0.61	56.65	56.65	56.50	34	1,831

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
May-23 (3d 3/10/23); CSize 25; KOK3 4276.00																	
KOK3C 3100	3100	1182.5	0.00	-	-	-	-	-	KOK3P 3100	3100	0.5	0.00	-	-	-	-	-
KOK3C 3150	3150	1132.5	0.00	-	-	-	-	-	KOK3P 3150	3150	0.5	0.00	-	-	-	-	-
KOK3C 3200	3200	1082.5	0.00	-	-	-	-	-	KOK3P 3200	3200	0.5	0.00	-	-	-	-	-
KOK3C 3250	3250	1032.5	0.00	-	-	-	-	-	KOK3P 3250	3250	0.5	0.00	-	-	-	-	-
KOK3C 3300	3300	982.5	0.00	-	-	-	-	-	KOK3P 3300	3300	0.5	0.00	-	-	-	-	-
KOK3C 3350	3350	932.5	0.00	-	-	-	-	-	KOK3P 3350	3350	0.5	0.00	-	-	-	-	-
KOK3C 3400	3400	882.5	0.00	-	-	-	-	-	KOK3P 3400	3400	0.5	0.00	-	-	-	-	-
KOK3C 3450	3450	833	0.00	-	-	-	-	-	KOK3P 3450	3450	0.5	0.00	-	-	-	-	-
KOK3C 3500	3500	783	0.00	-	-	-	-	-	KOK3P 3500	3500	0.5	0.00	-	-	-	200	-
KOK3C 3550	3550	733	0.00	-	-	-	-	-	KOK3P 3550	3550	0.5	0.00	-	-	-	-	-
KOK3C 3600	3600	683	0.00	-	-	-	-	-	KOK3P 3600	3600	0.5	0.00	-	-	-	-	-
KOK3C 3650	3650	633	0.00	-	-	-	-	-	KOK3P 3650	3650	0.5	0.00	-	-	-	-	-
KOK3C 3700	3700	583	0.00	-	-	-	-	-	KOK3P 3700	3700	0.5	0.00	-	-	-	-	(1,250)
KOK3C 3750	3750	533	0.00	-	-	-	-	-	KOK3P 3750	3750	0.5	0.00	-	-	-	-	-
KOK3C 3800	3800	483	0.00	-	-	-	-	-	KOK3P 3800	3800	0.5	0.00	-	-	-	200	-
KOK3C 3850	3850	433	0.00	-	-	-	-	-	KOK3P 3850	3850	0.5	0.00	-	-	-	-	-
KOK3C 3900	3900	383	0.00	-	-	-	-	-	KOK3P 3900	3900	0.5	0.00	-	-	-	1,400	-
KOK3C 3950	3950	333.5	0.00	-	-	-	-	-	KOK3P 3950	3950	0.5	0.00	-	-	-	-	-
KOK3C 4000	4000	284.5	0.00	-	-	-	-	-	KOK3P 4000	4000	1.5	0.00	-	-	-	-	-
KOK3C 4050	4050	237	0.00	-	-	-	-	-	KOK3P 4050	4050	4	0.00	-	-	-	-	-
KOK3C 4100	4100	191.5	0.00	-	-	-	-	#####	KOK3P 4100	4100	8.5	0.00	-	-	-	-	-
KOK3C 4150	4150	149	0.00	-	-	-	-	-	KOK3P 4150	4150	16.5	0.00	-	-	-	-	-
KOK3C 4200	4200	111.5	0.00	-	-	-	-	-	KOK3P 4200	4200	28.5	0.00	-	-	-	-	-
KOK3C 4250	4250	79.5	0.00	-	-	-	-	-	KOK3P 4250	4250	46.5	0.00	-	-	-	-	-
KOK3C 4300	4300	54	0.00	-	-	-	1,400.0	-	KOK3P 4300	4300	71	0.00	-	-	-	-	-
KOK3C 4350	4350	34.5	0.00	-	-	-	-	-	KOK3P 4350	4350	101.5	0.00	-	-	-	-	-
KOK3C 4400	4400	21	0.00	-	-	-	-	-	KOK3P 4400	4400	138	0.00	-	-	-	-	-
KOK3C 4450	4450	12	0.00	-	-	-	-	-	KOK3P 4450	4450	179	0.00	-	-	-	-	-
KOK3C 4500	4500	6.5	0.00	-	-	-	100.0	-	KOK3P 4500	4500	223.5	0.00	-	-	-	-	-
KOK3C 4550	4550	3	0.00	-	-	-	-	-	KOK3P 4550	4550	270	0.00	-	-	-	-	-
KOK3C 4600	4600	1.5	0.00	-	-	-	-	-	KOK3P 4600	4600	318.5	0.00	-	-	-	-	-
KOK3C 4650	4650	0.5	0.00	-	-	-	-	-	KOK3P 4650	4650	367.5	0.00	-	-	-	-	-
KOK3C 4700	4700	0.5	0.00	-	-	-	-	-	KOK3P 4700	4700	417	0.00	-	-	-	-	-
KOK3C 4750	4750	0.5	0.00	-	-	-	-	-	KOK3P 4750	4750	467	0.00	-	-	-	-	-
KOK3C 4800	4800	0.5	0.00	-	-	-	400.0	#####	KOK3P 4800	4800	517	0.00	-	-	-	-	-
KOK3C 4850	4850	0.5	0.00	-	-	-	-	-	KOK3P 4850	4850	567	0.00	-	-	-	-	-
KOK3C 4900	4900	0.5	0.00	-	-	-	-	-	KOK3P 4900	4900	617	0.00	-	-	-	-	-
KOK3C 4950	4950	0.5	0.00	-	-	-	-	-	KOK3P 4950	4950	667	0.00	-	-	-	-	-
KOK3C 5000	5000	0.5	0.00	-	-	-	-	-	KOK3P 5000	5000	717	0.00	-	-	-	-	-
KOK3C 5050	5050	0.5	0.00	-	-	-	-	-	KOK3P 5050	5050	767	0.00	-	-	-	-	-
KOK3C 5100	5100	0.5	0.00	-	-	-	1,400.0	-	KOK3P 5100	5100	817	0.00	-	-	-	-	-
KOK3C 5150	5150	0.5	0.00	-	-	-	-	-	KOK3P 5150	5150	866.5	0.00	-	-	-	-	-
KOK3C 5200	5200	0.5	0.00	-	-	-	-	-	KOK3P 5200	5200	916.5	0.00	-	-	-	-	-
KOK3C 5250	5250	0.5	0.00	-	-	-	-	-	KOK3P 5250	5250	966.5	0.00	-	-	-	-	-
KOK3C 5300	5300	0.5	0.00	-	-	-	-	-	KOK3P 5300	5300	1016.5	0.00	-	-	-	-	-
KOK3C 5350	5350	0.5	0.00	-	-	-	-	-	KOK3P 5350	5350	1066.5	0.00	-	-	-	-	-
KOK3C 5400	5400	0.5	0.00	-	-	-	-	-	KOK3P 5400	5400	1116.5	0.00	-	-	-	-	-
KOK3C 5450	5450	0.5	0.00	-	-	-	-	-	KOK3P 5450	5450	1166.5	0.00	-	-	-	-	-
KOK3C 5500	5500	0.5	0.00	-	-	-	-	-	KOK3P 5500	5500	1216.5	0.00	-	-	-	-	-
KOK3C 5550	5550	0.5	0.00	-	-	-	-	-	KOK3P 5550	5550	1266.5	0.00	-	-	-	-	-
Jun-23 (34d 4/10/23); CSize 25; KOM3 4258.00																	
KOM3C 3050	3050	1212	0.00	0.0	0	0	0	0	KOM3P 3050	3050	0.5	0.00	-	-	0	-	-
KOM3C 3100	3100	1162	0.00	-	-	-	-	-	KOM3P 3100	3100	0.5	0.00	-	-	-	-	-
KOM3C 3150	3150	1112	0.00	-	-	-	-	-	KOM3P 3150	3150	0.5	0.00	-	-	-	-	-
KOM3C 3200	3200	1062.5	0.00	-	-	-	-	-	KOM3P 3200	3200	0.5	0.00	-	-	-	-	-
KOM3C 3250	3250	1013	0.00	-	-	-	-	-	KOM3P 3250	3250	0.5	0.00	-	-	-	-	-
KOM3C 3300	3300	963.5	0.00	-	-	-	-	-	KOM3P 3300	3300	1	0.00	-	-	-	-	-
KOM3C 3350	3350	914	0.00	-	-	-	-	-	KOM3P 3350	3350	1.5	0.00	-	-	-	-	-
KOM3C 3400	3400	865	0.00	-	-	-	-	-	KOM3P 3400	3400	2	0.00	-	-	-	-	-
KOM3C 3450	3450	816	0.00	-	-	-	-	-	KOM3P 3450	3450	3.5	0.00	-	-	-	-	-
KOM3C 3500	3500	767.5	0.00	-	-	-	-	-	KOM3P 3500	3500	5	0.00	-	-	-	300	-
KOM3C 3550	3550	720	0.00	-	-	-	-	-	KOM3P 3550	3550	6.5	0.00	-	-	-	-	-
KOM3C 3600	3600	672.5	0.00	-	-	-	-	-	KOM3P 3600	3600	9.5	0.00	-	-	-	100	-
KOM3C 3650	3650	626	0.00	-	-	-	-	-	KOM3P 3650	3650	12.5	0.00	-	-	-	-	-
KOM3C 3700	3700	580.5	0.00	-	-	-	-	-	KOM3P 3700	3700	17	0.00	-	-	-	-	-
KOM3C 3750	3750	536	0.00	-	-	-	-	-	KOM3P 3750	3750	22.						

KOM3C 4450	4450	105	0.00	-	-	-	-	-	-	KOM3P 4450	4450	289.5	0.00	-	-	-	-	-	-
KOM3C 4500	4500	89.5	0.00	-	-	-	-	-	-	KOM3P 4500	4500	324	0.00	-	-	-	-	-	-
KOM3C 4550	4550	76	0.00	-	-	-	-	-	-	KOM3P 4550	4550	360.5	0.00	-	-	-	-	-	-
KOM3C 4600	4600	64.5	0.00	-	-	-	-	-	-	KOM3P 4600	4600	398.5	0.00	-	-	-	-	-	-
KOM3C 4650	4650	54	0.00	-	-	-	-	-	-	KOM3P 4650	4650	438	0.00	-	-	-	-	-	-
KOM3C 4700	4700	45.5	0.00	-	-	-	-	-	-	KOM3P 4700	4700	479	0.00	-	-	-	-	-	-
KOM3C 4750	4750	37.5	0.00	-	-	-	-	-	-	KOM3P 4750	4750	521.5	0.00	-	-	-	-	-	-
KOM3C 4800	4800	31	0.00	-	-	-	-	-	-	KOM3P 4800	4800	564.5	0.00	-	-	-	-	-	-
KOM3C 4850	4850	25.5	0.00	-	-	-	-	-	-	KOM3P 4850	4850	609	0.00	-	-	-	-	-	-
KOM3C 4900	4900	21	0.00	-	-	-	-	-	-	KOM3P 4900	4900	654.5	0.00	-	-	-	-	-	-
KOM3C 4950	4950	17	0.00	-	-	-	-	-	-	KOM3P 4950	4950	700.5	0.00	-	-	-	-	-	-
KOM3C 5000	5000	14	0.00	-	-	-	-	-	-	KOM3P 5000	5000	747	0.00	-	-	-	-	-	-
KOM3C 5050	5050	11	0.00	-	-	-	-	-	-	KOM3P 5050	5050	794	0.00	-	-	-	-	-	-
KOM3C 5100	5100	9	0.00	-	-	-	-	-	-	KOM3P 5100	5100	841.5	0.00	-	-	-	-	-	-
KOM3C 5150	5150	7	0.00	-	-	-	-	-	-	KOM3P 5150	5150	890	0.00	-	-	-	-	-	-
KOM3C 5200	5200	5.5	0.00	-	-	-	-	-	-	KOM3P 5200	5200	938	0.00	-	-	-	-	-	-
KOM3C 5250	5250	4.5	0.00	-	-	-	-	-	-	KOM3P 5250	5250	987	0.00	-	-	-	-	-	-
KOM3C 5300	5300	3.5	0.00	-	-	-	-	-	-	KOM3P 5300	5300	1036	0.00	-	-	-	-	-	-
KOM3C 5350	5350	3	0.00	-	-	-	-	-	-	KOM3P 5350	5350	1085	0.00	-	-	-	-	-	-
KOM3C 5400	5400	2	0.00	-	-	-	-	-	-	KOM3P 5400	5400	1134	0.00	-	-	-	-	-	-
KOM3C 5450	5450	1.5	0.00	-	-	-	-	-	-	KOM3P 5450	5450	1183.5	0.00	-	-	-	-	-	-
KOM3C 5500	5500	1.5	0.00	-	-	-	-	-	-	KOM3P 5500	5500	1233	0.00	-	-	-	-	-	-

Jul-23 (64d 5/10/23); CSize 25; KON3 4220.00																			
KON3C 3000	3000	1224	0.00	-	-	-	-	-	-	KON3P 3000	3000	1	0.00	-	-	-	-	-	-
KON3C 3050	3050	1174.5	0.00	-	-	-	-	-	-	KON3P 3050	3050	1.5	0.00	-	-	-	-	-	-
KON3C 3100	3100	1125.5	0.00	-	-	-	-	-	-	KON3P 3100	3100	2.5	0.00	-	-	-	-	-	-
KON3C 3150	3150	1077	0.00	-	-	-	-	-	-	KON3P 3150	3150	3.5	0.00	-	-	-	-	-	-
KON3C 3200	3200	1028.5	0.00	-	-	-	-	-	-	KON3P 3200	3200	4.5	0.00	-	-	-	-	-	-
KON3C 3250	3250	980	0.00	-	-	-	-	-	-	KON3P 3250	3250	6	0.00	-	-	-	-	-	-
KON3C 3300	3300	932.5	0.00	-	-	-	-	-	-	KON3P 3300	3300	8	0.00	-	-	-	-	-	-
KON3C 3350	3350	885	0.00	-	-	-	-	-	-	KON3P 3350	3350	10.5	0.00	-	-	-	-	-	-
KON3C 3400	3400	838.5	0.00	-	-	-	-	-	-	KON3P 3400	3400	14	0.00	-	-	-	-	-	-
KON3C 3450	3450	792.5	0.00	-	-	-	-	-	-	KON3P 3450	3450	17.5	0.00	-	-	-	-	-	-
KON3C 3500	3500	747.5	0.00	-	-	-	-	-	-	KON3P 3500	3500	22	0.00	-	-	-	-	-	-
KON3C 3550	3550	703	0.00	-	-	-	-	-	-	KON3P 3550	3550	27.5	0.00	-	-	-	-	-	-
KON3C 3600	3600	660	0.00	-	-	-	-	-	-	KON3P 3600	3600	34	0.00	-	-	-	-	-	-
KON3C 3650	3650	618	0.00	-	-	-	-	-	-	KON3P 3650	3650	42	0.00	-	-	-	-	-	-
KON3C 3700	3700	577	0.00	-	-	-	-	-	-	KON3P 3700	3700	50.5	0.00	-	-	-	-	-	120
KON3C 3750	3750	537	0.00	-	-	-	-	-	-	KON3P 3750	3750	60.5	0.00	-	-	-	-	-	-
KON3C 3800	3800	499	0.00	-	-	-	-	-	-	KON3P 3800	3800	72	0.00	-	-	-	-	-	-
KON3C 3850	3850	462	0.00	-	-	-	-	-	-	KON3P 3850	3850	85	0.00	-	-	-	-	-	-
KON3C 3900	3900	427	0.00	-	-	-	-	-	-	KON3P 3900	3900	99.5	0.00	-	-	-	-	-	-
KON3C 3950	3950	393	0.00	-	-	-	-	-	-	KON3P 3950	3950	115.5	0.00	-	-	-	-	-	-
KON3C 4000	4000	361	0.00	-	-	50.0	-	-	-	KON3P 4000	4000	133.5	0.00	-	-	-	-	-	-
KON3C 4050	4050	331	0.00	-	-	-	-	-	-	KON3P 4050	4050	152.5	0.00	-	-	-	-	-	-
KON3C 4100	4100	302	0.00	-	-	50.0	-	-	-	KON3P 4100	4100	173.5	0.00	-	-	-	-	-	-
KON3C 4150	4150	275	0.00	-	-	-	-	-	-	KON3P 4150	4150	196.5	0.00	-	-	-	-	-	-
KON3C 4200	4200	250	0.00	-	-	50.0	-	-	-	KON3P 4200	4200	221	0.00	-	-	-	-	-	-
KON3C 4250	4250	226	0.00	-	-	-	-	-	-	KON3P 4250	4250	247	0.00	-	-	-	-	-	-
KON3C 4300	4300	204	0.00	-	-	120.0	-	-	-	KON3P 4300	4300	275	0.00	-	-	-	-	-	-
KON3C 4350	4350	184	0.00	-	-	-	-	-	-	KON3P 4350	4350	304	0.00	-	-	-	-	-	-
KON3C 4400	4400	165	0.00	-	-	-	-	-	-	KON3P 4400	4400	335	0.00	-	-	-	-	-	-
KON3C 4450	4450	148	0.00	-	-	-	-	-	-	KON3P 4450	4450	367.5	0.00	-	-	-	-	-	-
KON3C 4500	4500	132	0.00	-	-	-	-	-	-	KON3P 4500	4500	401.5	0.00	-	-	-	-	-	-
KON3C 4550	4550	117.5	0.00	-	-	-	-	-	-	KON3P 4550	4550	437	0.00	-	-	-	-	-	-
KON3C 4600	4600	104.5	0.00	-	-	-	-	-	-	KON3P 4600	4600	473.5	0.00	-	-	-	-	-	-
KON3C 4650	4650	92.5	0.00	-	-	-	-	-	-	KON3P 4650	4650	511	0.00	-	-	-	-	-	-
KON3C 4700	4700	81.5	0.00	-	-	-	-	-	-	KON3P 4700	4700	550	0.00	-	-	-	-	-	-
KON3C 4750	4750	72	0.00	-	-	-	-	-	-	KON3P 4750	4750	590	0.00	-	-	-	-	-	-
KON3C 4800	4800	63	0.00	-	-	-	-	-	-	KON3P 4800	4800	631	0.00	-	-	-	-	-	-
KON3C 4850	4850	55.5	0.00	-	-	-	-	-	-	KON3P 4850	4850	673	0.00	-	-	-	-	-	-
KON3C 4900	4900	48.5	0.00	-	-	-	-	-	-	KON3P 4900	4900	716	0.00	-	-	-	-	-	-
KON3C 4950	4950	42	0.00	-	-	-	-	-	-	KON3P 4950	4950	759.5	0.00	-	-	-	-	-	-
KON3C 5000	5000	36.5	0.00	-	-	-	-	-	-	KON3P 5000	5000	804	0.00	-	-	-	-	-	-
KON3C 5050	5050	32	0.00	-	-	-	-	-	-	KON3P 5050	5050	848.5	0.00	-	-	-	-	-	-
KON3C 5100	5100	27.5	0.00	-	-	-	-	-	-	KON3P 5100	5100	894	0.00	-	-	-	-	-	-
KON3C 5150	5150	24	0.00	-	-	-	-	-	-	KON3P 5150	5150	940	0.00	-	-	-	-	-	-
KON3C 5200	5200	20.5	0.00	-	-	-	-	-	-	KON3P 5200	5200	986.5	0.00	-	-	-	-	-	-
KON3C 5250	5250	17.5	0.00	-	-	-	-	-	-	KON3P 5250	5250	1033.5	0.00	-	-	-	-	-	-
KON3C 5300	5300	15	0.00	-	-	-	-	-	-	KON3P 5300	5300	1080.5	0.00	-	-	-	-	-	-
KON3C 5350	5350	13	0.00	-	-	-	-	-	-	KON3P 5350	5350	1128.5	0.00	-	-	-	-	-	-
KON3C 5400	5400	11	0.00	-	-	-	-	-	-	KON3P 5400	5400	1176	0.00	-	-	-	-	-	-
KON3C 5450	5450	9.5	0.00	-	-	-	-	-	-	KON3P 5450	5450	1224	0.00	-	-	-	-	-	-

Aug-23 (94d 6/9/23); CSize 25; KOQ3 4175.00																			
KOQ3C 2950	2950	1225.5	0.00	-	-	-	-	-	-	KOQ3P 2950	2950	3.5	0.00	-	-	-	-	-	-
KOQ3C 3000	3000	1177	0.00	-	-	-	-	-	-	KOQ3P 3000	3000	5	0.00	-	-	-	-	-	-
KOQ3C 3050	3050	1129	0.00	-	-	-	-	-	-	KOQ3P 3050	3050	6.5	0.00	-	-	-	-	-	-
KOQ3C 3100	3100	1081	0.00	-	-	-	-	-	-	KOQ3P 3100	3100	8.5	0.00	-	-	-	-	-	-
KOQ3C 3150	3150	1034	0.00	-	-	-	-	-	-	KOQ3P 3150	3150	10.5	0.00	-	-	-	-	-	-
KOQ3C 3200	3200	987	0.00	-	-	-	-	-	-	KOQ3P 3200	3200	13.5	0.00	-	-	-	-	-	-
KOQ3C 3250	3250	941	0.00	-	-	-	-	-	-	KOQ3P 3250	3250	17	0.00	-	-	-	-	-	-
KOQ3C 3300	3300	895.5	0.00	-	-	-	-	-	-	KOQ3P 3300	3300	21	0.00	-	-	-	-	-	-
KOQ3C 3350	3350	850.5	0.00	-	-	-	-	-	-	KOQ3P 3350	3350	26	0.00	-	-	-	-	-	-
KOQ3C 3400	3400	806.5	0.00	-	-	-	-	-	-	KOQ3P 3400	3400	31.5	0.00	-	-	-	-	-	-
KOQ3C 3450	3450	763.5	0.00	-	-	-	-	-	-	KOQ3P 3450	3450	38	0.00	-	-	-	-	-	-
KOQ3C 3500	3500	721.5	0.00	-	-	-	-	-	-	KOQ3P 3500	3500	45.5	0.00	-	-	-	-	-	-
KOQ3C 3550	3550	680																	

KOQ3C 5100	5100	42.5	0.00	-	-	-	-	-	KOQ3P 5100	5100	954.5	0.00	-	-	-	-	-
KOQ3C 5150	5150	38	0.00	-	-	-	-	-	KOQ3P 5150	5150	999.5	0.00	-	-	-	-	-
KOQ3C 5200	5200	33.5	0.00	-	-	-	-	-	KOQ3P 5200	5200	1045	0.00	-	-	-	-	-
KOQ3C 5250	5250	30	0.00	-	-	-	-	-	KOQ3P 5250	5250	1091	0.00	-	-	-	-	-
KOQ3C 5300	5300	26.5	0.00	-	-	-	-	-	KOQ3P 5300	5300	1137	0.00	-	-	-	-	-
KOQ3C 5350	5350	23.5	0.00	-	-	-	-	-	KOQ3P 5350	5350	1183.5	0.00	-	-	-	-	-
KOQ3C 5400	5400	20.5	0.00	-	-	-	-	-	KOQ3P 5400	5400	1230.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
MAY 23	CALL	32.57	32.53	0.12
	PUT	32.57	32.54	0.09
	MEAN	32.57	32.54	0.11
JUN 23	CALL	34.03	34.00	0.09
	PUT	34.03	34.00	0.09
	MEAN	34.03	34.00	0.09
JUL 23	CALL	33.35	33.36	-0.03
	PUT	33.35	33.36	-0.03
	MEAN	33.35	33.36	-0.03

	10Days	20Days	30Days	60Days	90Days
Current	31.34	35.91	34.9	31.88	30
1 week ago	21.81	24.56	29.93	28.38	34
1 month ago	21.06	27.09	26.95	35.52	36
3 months ago	43.62	44.36	40.89	40.65	43
6 months ago	40.44	57.92	48.94	37.69	34

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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