

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	3,835	-102	3,949	3,962	3,803	1,665	4,630
MAY 23	3,748	-111	3,874	3,888	3,711	10,461	33,679
JUN 23	3,664	-120	3,801	3,811	3,634	34,759	51,325
JUL 23	3,620	-116	3,759	3,760	3,593	11,364	31,852
AUG 23	3,593	-109	3,714	3,728	3,569	8,940	18,450
SEP 23	3,581	-106	3,692	3,711	3,557	10,475	17,038
OCT 23	3,572	-106	3,685	3,700	3,553	5,856	10,529
NOV 23	3,558	-115	3,680	3,696	3,549	4,157	13,217
DEC 23	3,559	-116	3,678	3,696	3,551	3,433	4,578
JAN 24	3,557	-116	3,694	3,694	3,561	1,231	4,265
FEB 24	3,561	-114	3,623	3,623	3,566	173	925
MAR 24	3,574	-92	3,615	3,615	3,562	149	2,619
MAY 24	3,572	-92	3,570	3,570	3,570	22	647
JUL 24	3,572	-92				2	106
SEP 24	3,572	-92					
NOV 24	3,572	-92					
JAN 25	3,572	-92					
MAR 25	3,572	-92					
MAY 25	3,572	-92					
JUL 25	3,572	-92					
SEP 25	3,572	-92					
NOV 25	3,572	-92					
JAN 26	3,572	-92					
MAR 26	3,572	-92					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	54.64	-1.60	56.35	56.44	54.45	69,471	159,706
JUL 23	54.75	-1.60	56.50	56.53	54.56	36,992	115,326
AUG 23	54.30	-1.55	55.95	56.00	54.14	7,951	33,009
SEP 23	53.83	-1.51	55.44	55.44	53.72	5,226	31,451
OCT 23	53.30	-1.46	54.86	54.87	53.18	3,565	21,061
DEC 23	53.02	-1.43	54.59	54.63	52.90	13,229	67,513
JAN 24	52.86	-1.38	54.03	54.12	52.75	2,461	11,418
MAR 24	52.77	-1.33	53.88	53.98	52.76	915	7,599
MAY 24	52.79	-1.29	54.03	54.03	52.81	299	2,721
JUL 24	52.82	-1.30	53.99	53.99	52.76	184	2,212
AUG 24	52.69	-1.30	-	-	-	4	691
SEP 24	52.50	-1.31	53.10	53.10	53.10	29	778
OCT 24	52.22	-1.31	-	-	-	15	269
DEC 24	52.18	-1.31	53.09	53.09	52.67	91	2,222
JAN 25	52.07	-1.31	-	-	-	-	-

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jun-23 (18d 4/10/23); CSize 25; KOM3 3672.00																	
KOM3C 2450	2450	1212.5	0.00	-	-	-	-	-	KOM3P 2450	2450	0.5	0.00	-	-	-	-	-
KOM3C 2500	2500	1162.5	0.00	-	-	-	-	-	KOM3P 2500	2500	0.5	0.00	-	-	-	-	-
KOM3C 2550	2550	1112.5	0.00	-	-	-	-	-	KOM3P 2550	2550	0.5	0.00	-	-	-	-	-
KOM3C 2600	2600	1062.5	0.00	-	-	-	-	-	KOM3P 2600	2600	0.5	0.00	-	-	-	-	-
KOM3C 2650	2650	1012.5	0.00	-	-	-	-	-	KOM3P 2650	2650	0.5	0.00	-	-	-	-	-
KOM3C 2700	2700	962.5	0.00	-	-	-	-	-	KOM3P 2700	2700	0.5	0.00	-	-	-	-	-
KOM3C 2750	2750	912.5	0.00	-	-	-	-	-	KOM3P 2750	2750	0.5	0.00	-	-	-	-	-
KOM3C 2800	2800	863	0.00	-	-	-	-	-	KOM3P 2800	2800	0.5	0.00	-	-	-	-	-
KOM3C 2850	2850	813	0.00	-	-	-	-	-	KOM3P 2850	2850	0.5	0.00	-	-	-	-	-
KOM3C 2900	2900	763	0.00	-	-	-	-	-	KOM3P 2900	2900	0.5	0.00	-	-	-	-	-
KOM3C 2950	2950	713	0.00	-	-	-	-	-	KOM3P 2950	2950	0.5	0.00	-	-	-	-	-
KOM3C 3000	3000	663.5	0.00	-	-	-	-	-	KOM3P 3000	3000	0.5	0.00	-	-	-	-	-
KOM3C 3050	3050	614	0.00	-	-	-	-	-	KOM3P 3050	3050	1	0.00	-	-	-	-	-
KOM3C 3100	3100	564.5	0.00	-	-	-	-	-	KOM3P 3100	3100	1.5	0.00	-	-	-	-	-
KOM3C 3150	3150	516	0.00	-	-	-	-	-	KOM3P 3150	3150	2.5	0.00	-	-	-	-	-
KOM3C 3200	3200	468	0.00	-	-	-	-	-	KOM3P 3200	3200	4.5	0.00	-	-	-	-	-
KOM3C 3250	3250	420.5	0.00	-	-	-	-	-	KOM3P 3250	3250	7	0.00	-	-	-	-	-
KOM3C 3300	3300	374.5	0.00	-	-	-	-	-	KOM3P 3300	3300	11.5	0.00	-	-	-	-	-
KOM3C 3350	3350	330.5	0.00	-	-	-	-	-	KOM3P 3350	3350	17	0.00	-	-	-	-	-
KOM3C 3400	3400	288.5	0.00	-	-	-	-	-	KOM3P 3400	3400	24.5	0.00	-	-	-	-	-
KOM3C 3450	3450	248.5	0.00	-	-	-	-	-	KOM3P 3450	3450	35	0.00	-	-	-	-	-
KOM3C 3500	3500	211.5	0.00	-	-	-	-	-	KOM3P 3500	3500	48	0.00	-	-	-	300	-
KOM3C 3550	3550	178	0.00	-	-	-	-	-	KOM3P 3550	3550	64	0.00	-	-	-	-	-
KOM3C 3600	3600	147.5	0.00	-	-	-	-	-	KOM3P 3600	3600	83.5	0.00	-	-	-	100	-
KOM3C 3650	3650	120.5	0.00	-	-	-	-	-	KOM3P 3650	3650	106.5	0.00	-	-	-	-	-
KOM3C 3700	3700	97.5	0.00	-	-	-	-	-	KOM3P 3700	3700	133	0.00	-	-	-	400	-
KOM3C 3750	3750	77	0.00	-	-	-	-	-	KOM3P 3750	3750	163	0.00	-	-	-	-	-
KOM3C 3800	3800	60.5	0.00	-	-	-	-	-	KOM3P 3800	3800	196	0.00	-	-	-	600	(200)
KOM3C 3850	3850	46.5	0.00	-	-	-	-	-	KOM3P 3850	3850	232.5	0.00	-	-	-	-	-
KOM3C 3900	3900	35.5	0.00	-	-	-	-	-	KOM3P 3900	3900	271	0.00	-	-	-	-	-
KOM3C 3950	3950	26.5	0.00	-	-	-	-	-	KOM3P 3950	3950	312	0.00	-	-	-	-	-
KOM3C 4000	4000	19.5	0.00	-	-	-	250.0	-	KOM3P 4000	4000	355	0.00	-	-	-	250	-
KOM3C 4050	4050	14	0.00	-	-	-	-	-	KOM3P 4050	4050	399.5	0.00	-	-	-	-	-
KOM3C 4100	4100	10	0.00	-	-	-	-	-	KOM3P 4100	4100	445.5	0.00	-	-	-	-	-
KOM3C 4150	4150	7	0.00	-	-	-	-	-	KOM3P 4150	4150	492.5	0.00	-	-	-	-	-
KOM3C 4200	4200	5	0.00	-	-	-	-	-	KOM3P 4200	4200	540	0.00	-	-	-	-	-
KOM3C 4250	4250	3.5	0.00	-	-	-	-	-	KOM3P 4250	4250	588.5	0.00	-	-	-	-	-
KOM3C 4300	4300	2.5	0.00	-	-	-	50.0	-	KOM3P 4300	4300	637.5	0.00	-	-	-	-	-
KOM3C 4350	4350	1.5	0.00	-	-	-	-	-	KOM3P 4350	4350	686.5	0.00	-	-	-	-	-
KOM3C 4400	4400	1	0.00	-	-	-	-	-	KOM3P 4400	4400	736	0.00	-	-	-	-	-
KOM3C 4450	4450	0.5	0.00	-	-	-	-	-	KOM3P 4450	4450	785.5	0.00	-	-	-	-	-
KOM3C 4500	4500	0.5	0.00	-	-	-	-	-	KOM3P 4500	4500	835	0.00	-	-	-	-	-
KOM3C 4550	4550	0.5	0.00	-	-	-	-	-	KOM3P 4550	4550	885	0.00	-	-	-	-	-
KOM3C 4600	4600	0.5	0.00	-	-	-	-	-	KOM3P 4600	4600	935	0.00	-	-	-	-	-
KOM3C 4650	4650	0.5	0.00	-	-	-	-	-	KOM3P 4650	4650	984.5	0.00	-	-	-	-	-
KOM3C 4700	4700	0.5	0.00	-	-	-	-	-	KOM3P 4700	4700	1034.5	0.00	-	-	-	-	-
KOM3C 4750	4750	0.5	0.00	-	-	-	-	-	KOM3P 4750	4750	1084.5	0.00	-	-	-	-	-
KOM3C 4800	4800	0.5	0.00	-	-	-	-	-	KOM3P 4800	4800	1134.5	0.00	-	-	-	-	-
KOM3C 4850	4850	0.5	0.00	-	-	-	-	-	KOM3P 4850	4850	1184.5	0.00	-	-	-	-	-
KOM3C 4900	4900	0.5	0.00	-	-	-	-	-	KOM3P 4900	4900	1234	0.00	-	-	-	-	-
Jul-23 (48d 5/10/23); CSize 25; KON3 3629.00																	
KON3C 2450	2450	1165.5	0.00	0.0	0	0	0	0	KON3P 2450	2450	0.5	0.00	-	-	0	-	-
KON3C 2500	2500	1116	0.00	-	-	-	-	-	KON3P 2500	2500	0.5	0.00	-	-	-	-	-
KON3C 2550	2550	1066	0.00	-	-	-	-	-	KON3P 2550	2550	0.5	0.00	-	-	-	-	-
KON3C 2600	2600	1016.5	0.00	-	-	-	-	-	KON3P 2600	2600	0.5	0.00	-	-	-	-	-
KON3C 2650	2650	967	0.00	-	-	-	-	-	KON3P 2650	2650	0.5	0.00	-	-	-	-	-
KON3C 2700	2700	917.5	0.00	-	-	-	-	-	KON3P 2700	2700	1	0.00	-	-	-	-	-
KON3C 2750	2750	868.5	0.00	-	-	-	-	-	KON3P 2750	2750	2	0.00	-	-	-	-	-
KON3C 2800	2800	819.5	0.00	-	-	-	-	-	KON3P 2800	2800	2.5	0.00	-	-	-	-	-
KON3C 2850	2850	771	0.00	-	-	-	-	-	KON3P 2850	2850	4	0.00	-	-	-	-	-
KON3C 2900	2900	723	0.00	-	-	-	-	-	KON3P 2900	2900	5.5	0.00	-	-	-	-	-
KON3C 2950	2950	675.5	0.00	-	-	-	-	-	KON3P 2950	2950	8	0.00	-	-	-	-	-
KON3C 3000	3000	629	0.00	-	-	-	-	-	KON3P 3000	3000	11.5	0.00	-	-	-	-	-
KON3C 3050	3050	583	0.00	-	-	-	-	-	KON3P 3050	3050	15.5	0.00	-	-	-	-	-
KON3C 3100	3100	538.5	0.00	-	-	-	-	-	KON3P 3100	3100	20.5	0.00	-	-	-	-	-
KON3C 3150	3150	495	0.00	-	-	-	-										

KON3C 3850	3850	91	0.00	-	-	-	-	-	KON3P 3850	3850	320	0.00	-	-	-	-	-	-
KON3C 3900	3900	77.5	0.00	-	-	-	-	200.0	KON3P 3900	3900	356.5	0.00	-	-	-	-	-	200
KON3C 3950	3950	65.5	0.00	-	-	-	-	200.0	KON3P 3950	3950	394.5	0.00	-	-	-	-	-	200
KON3C 4000	4000	55.5	0.00	-	-	-	-	50.0	KON3P 4000	4000	434	0.00	-	-	-	-	-	-
KON3C 4050	4050	46.5	0.00	-	-	-	-	-	KON3P 4050	4050	474.5	0.00	-	-	-	-	-	-
KON3C 4100	4100	38.5	0.00	-	-	-	-	50.0	KON3P 4100	4100	517	0.00	-	-	-	-	-	-
KON3C 4150	4150	32	0.00	-	-	-	-	-	KON3P 4150	4150	560	0.00	-	-	-	-	-	-
KON3C 4200	4200	26.5	0.00	-	-	-	-	50.0	KON3P 4200	4200	604.5	0.00	-	-	-	-	-	-
KON3C 4250	4250	22	0.00	-	-	-	-	-	KON3P 4250	4250	649.5	0.00	-	-	-	-	-	-
KON3C 4300	4300	18	0.00	-	-	-	-	120.0	KON3P 4300	4300	695.5	0.00	-	-	-	-	-	-
KON3C 4350	4350	14.5	0.00	-	-	-	-	-	KON3P 4350	4350	742	0.00	-	-	-	-	-	-
KON3C 4400	4400	12	0.00	-	-	-	-	-	KON3P 4400	4400	789	0.00	-	-	-	-	-	-
KON3C 4450	4450	9.5	0.00	-	-	-	-	-	KON3P 4450	4450	836.5	0.00	-	-	-	-	-	-
KON3C 4500	4500	7.5	0.00	-	-	-	-	50.0	KON3P 4500	4500	884.5	0.00	-	-	-	-	-	-
KON3C 4550	4550	6	0.00	-	-	-	-	-	KON3P 4550	4550	932.5	0.00	-	-	-	-	-	-
KON3C 4600	4600	5	0.00	-	-	-	-	-	KON3P 4600	4600	981	0.00	-	-	-	-	-	-
KON3C 4650	4650	4	0.00	-	-	-	-	-	KON3P 4650	4650	1030	0.00	-	-	-	-	-	-
KON3C 4700	4700	3	0.00	-	-	-	-	-	KON3P 4700	4700	1079	0.00	-	-	-	-	-	-
KON3C 4750	4750	2.5	0.00	-	-	-	-	-	KON3P 4750	4750	1128	0.00	-	-	-	-	-	-
KON3C 4800	4800	2	0.00	-	-	-	-	-	KON3P 4800	4800	1177.5	0.00	-	-	-	-	-	-
KON3C 4850	4850	1.5	0.00	-	-	-	-	-	KON3P 4850	4850	1227	0.00	-	-	-	-	-	-
KON3C 4900	4900	1	0.00	-	-	-	-	-	KON3P 4900	4900	1276.5	0.00	-	-	-	-	-	-

Aug-23 (78d 6/9/23); CSize 25; KOQ3 3605.00

KOQ3C 2400	2400	1186	0.00	-	-	-	-	-	KOQ3P 2400	2400	0.5	0.00	-	-	-	-	-	-
KOQ3C 2450	2450	1137	0.00	-	-	-	-	-	KOQ3P 2450	2450	1	0.00	-	-	-	-	-	-
KOQ3C 2500	2500	1087.5	0.00	-	-	-	-	-	KOQ3P 2500	2500	1.5	0.00	-	-	-	-	-	-
KOQ3C 2550	2550	1038.5	0.00	-	-	-	-	-	KOQ3P 2550	2550	2	0.00	-	-	-	-	-	-
KOQ3C 2600	2600	990	0.00	-	-	-	-	-	KOQ3P 2600	2600	3	0.00	-	-	-	-	-	-
KOQ3C 2650	2650	941.5	0.00	-	-	-	-	-	KOQ3P 2650	2650	4.5	0.00	-	-	-	-	-	-
KOQ3C 2700	2700	893.5	0.00	-	-	-	-	-	KOQ3P 2700	2700	6	0.00	-	-	-	-	-	-
KOQ3C 2750	2750	846	0.00	-	-	-	-	-	KOQ3P 2750	2750	8.5	0.00	-	-	-	-	-	-
KOQ3C 2800	2800	799	0.00	-	-	-	-	-	KOQ3P 2800	2800	11	0.00	-	-	-	-	-	-
KOQ3C 2850	2850	753	0.00	-	-	-	-	-	KOQ3P 2850	2850	14.5	0.00	-	-	-	-	-	-
KOQ3C 2900	2900	707.5	0.00	-	-	-	-	-	KOQ3P 2900	2900	19	0.00	-	-	-	-	-	-
KOQ3C 2950	2950	663	0.00	-	-	-	-	-	KOQ3P 2950	2950	24	0.00	-	-	-	-	-	-
KOQ3C 3000	3000	620	0.00	-	-	-	-	-	KOQ3P 3000	3000	30.5	0.00	-	-	-	-	-	-
KOQ3C 3050	3050	577.5	0.00	-	-	-	-	-	KOQ3P 3050	3050	38	0.00	-	-	-	-	-	-
KOQ3C 3100	3100	537	0.00	-	-	-	-	-	KOQ3P 3100	3100	47	0.00	-	-	-	-	-	-
KOQ3C 3150	3150	497.5	0.00	-	-	-	-	-	KOQ3P 3150	3150	57	0.00	-	-	-	-	-	-
KOQ3C 3200	3200	459.5	0.00	-	-	-	-	-	KOQ3P 3200	3200	69	0.00	-	-	-	-	-	-
KOQ3C 3250	3250	423	0.00	-	-	-	-	-	KOQ3P 3250	3250	82	0.00	-	-	-	-	-	-
KOQ3C 3300	3300	388	0.00	-	-	-	-	-	KOQ3P 3300	3300	97	0.00	-	-	-	-	-	-
KOQ3C 3350	3350	355.5	0.00	-	-	-	-	-	KOQ3P 3350	3350	114	0.00	-	-	-	-	-	-
KOQ3C 3400	3400	324	0.00	-	-	-	-	-	KOQ3P 3400	3400	132.5	0.00	-	-	-	-	-	-
KOQ3C 3450	3450	294.5	0.00	-	-	-	-	-	KOQ3P 3450	3450	152.5	0.00	-	-	-	-	-	-
KOQ3C 3500	3500	267	0.00	-	-	-	-	-	KOQ3P 3500	3500	174.5	0.00	-	-	-	-	-	-
KOQ3C 3550	3550	241.5	0.00	-	-	-	-	-	KOQ3P 3550	3550	198.5	0.00	-	-	-	-	-	-
KOQ3C 3600	3600	217.5	0.00	-	-	-	-	-	KOQ3P 3600	3600	224.5	0.00	-	-	-	-	-	-
KOQ3C 3650	3650	195	0.00	-	-	-	-	-	KOQ3P 3650	3650	252	0.00	-	-	-	-	-	-
KOQ3C 3700	3700	175	0.00	-	-	-	-	-	KOQ3P 3700	3700	281	0.00	-	-	-	-	-	-
KOQ3C 3750	3750	156	0.00	-	-	-	-	-	KOQ3P 3750	3750	312	0.00	-	-	-	-	-	-
KOQ3C 3800	3800	139	0.00	-	-	-	-	-	KOQ3P 3800	3800	344.5	0.00	-	-	-	-	-	-
KOQ3C 3850	3850	123	0.00	-	-	-	-	-	KOQ3P 3850	3850	378.5	0.00	-	-	-	-	-	-
KOQ3C 3900	3900	109	0.00	-	-	-	-	-	KOQ3P 3900	3900	414	0.00	-	-	-	-	-	-
KOQ3C 3950	3950	96	0.00	-	-	-	-	-	KOQ3P 3950	3950	451	0.00	-	-	-	-	-	-
KOQ3C 4000	4000	84.5	0.00	-	-	-	-	-	KOQ3P 4000	4000	489	0.00	-	-	-	-	-	-
KOQ3C 4050	4050	74	0.00	-	-	-	-	-	KOQ3P 4050	4050	528	0.00	-	-	-	-	-	-
KOQ3C 4100	4100	65	0.00	-	-	-	-	-	KOQ3P 4100	4100	568.5	0.00	-	-	-	-	-	-
KOQ3C 4150	4150	56.5	0.00	-	-	-	-	-	KOQ3P 4150	4150	610	0.00	-	-	-	-	-	-
KOQ3C 4200	4200	49	0.00	-	-	-	-	-	KOQ3P 4200	4200	652.5	0.00	-	-	-	-	-	-
KOQ3C 4250	4250	42.5	0.00	-	-	-	-	-	KOQ3P 4250	4250	695.5	0.00	-	-	-	-	-	-
KOQ3C 4300	4300	37	0.00	-	-	-	-	-	KOQ3P 4300	4300	739.5	0.00	-	-	-	-	-	-
KOQ3C 4350	4350	32	0.00	-	-	-	-	-	KOQ3P 4350	4350	784	0.00	-	-	-	-	-	-
KOQ3C 4400	4400	27.5	0.00	-	-	-	-	-	KOQ3P 4400	4400	829.5	0.00	-	-	-	-	-	-
KOQ3C 4450	4450	23.5	0.00	-	-	-	-	-	KOQ3P 4450	4450	875	0.00	-	-	-	-	-	-
KOQ3C 4500	4500	20	0.00	-	-	-	-	50.0	KOQ3P 4500	4500	921.5	0.00	-	-	-	-	-	-
KOQ3C 4550	4550	17.5	0.00	-	-	-	-	-	KOQ3P 4550	4550	968.5	0.00	-	-	-	-	-	-
KOQ3C 4600	4600	15	0.00	-	-	-	-	250.0 (50.0)	KOQ3P 4600	4600	1015.5	0.00	-	-	-	-	-	-
KOQ3C 4650	4650	12.5	0.00	-	-	-	-	-	KOQ3P 4650	4650	1063	0.00	-	-	-	-	-	-
KOQ3C 4700	4700	10.5	0.00	-	-	-	-	-	KOQ3P 4700	4700	1111	0.00	-	-	-	-	-	-
KOQ3C 4750	4750	9	0.00	-	-	-	-	-	KOQ3P 4750	4750	1159	0.00	-	-	-	-	-	-
KOQ3C 4800	4800	7.5	0.00	-	-	-	-	-	KOQ3P 4800	4800	1207	0.00	-	-	-	-	-	-
KOQ3C 4850	4850	6.5	0.00	-	-	-	-	-	KOQ3P 4850	4850	1255.5	0.00	-	-	-	-	-	-

Sep-23 (109d 7/10/23); CSize 25; KOU3 3589.00

KOU3C 2400	2400	1173	0.00	-	-	-	-	-	KOU3P 2400	2400	2	0.00	-	-	-	-	-	-
KOU3C 2450	2450	1124	0.00	-	-	-	-	-	KOU3P 2450	2450	3	0.00	-	-	-	-	-	-
KOU3C 2500	2500	1075.5	0.00	-	-	-	-	-	KOU3P 2500	2500	4.5	0.00	-	-	-	-	-	-
KOU3C 2550	2550	1027.5	0.00	-	-	-	-	-	KOU3P 2550	2550	6	0.00	-	-	-	-	-	-
KOU3C 2600	2600	980	0.00	-	-	-	-	-	KOU3P 2600	2600	8	0.00	-	-	-	-	-	-
KOU3C 2650	2650	933	0.00	-	-	-	-	-	KOU3P 2650	2650	10	0.00	-	-	-	-	-	-
KOU3C 2700	2700	886.5	0.00	-	-	-	-	-	KOU3P 2700	2700	13.5	0.00	-	-	-	-	-	-
KOU3C 2750	2750	840.5	0.00	-	-	-	-	-	KOU3P 2750	2750	17	0.00	-	-	-	-	-	-
KOU3C 2800	2800	795.5	0.00	-	-	-	-	-	KOU3P 2800	2800	21.5	0.00	-	-	-	-	-	-
KOU3C 2850	2850	751.5	0.00	-	-	-	-	-	KOU3P 2850	2850	27	0.00	-	-	-	-	-	-
KOU3C 2900	2900	708	0.00	-	-	-	-	-	KOU3P 2900	2900	33	0.00	-	-	-	-	-	-
KOU3C 2950	2950	666	0.00	-	-	-	-	-	KOU3P 2950	2950	40.5	0.00	-	-	-	-	-	-
KOU3C 3000	3000	624.5	0.00	-	-	-	-	-	KOU3P 3000	3000	49	0.00	-	-	-	-	-	-
KOU3C 3050	3050	585	0.00	-	-	-	-	-	KOU3P 3050	3050	58.5	0.00	-	-	-	-	-	-
KOU3C 3100	3100																	

KOU3C 4550	4550	29.5	0.00	-	-	-	-	-	KOU3P 4550	4550	990	0.00	-	-	-	-	-
KOU3C 4600	4600	26	0.00	-	-	-	-	-	KOU3P 4600	4600	1036	0.00	-	-	-	-	-
KOU3C 4650	4650	23	0.00	-	-	-	-	-	KOU3P 4650	4650	1082.5	0.00	-	-	-	-	-
KOU3C 4700	4700	20	0.00	-	-	-	-	-	KOU3P 4700	4700	1129	0.00	-	-	-	-	-
KOU3C 4750	4750	17.5	0.00	-	-	-	-	-	KOU3P 4750	4750	1176	0.00	-	-	-	-	-
KOU3C 4800	4800	15.5	0.00	-	-	-	-	-	KOU3P 4800	4800	1223.5	0.00	-	-	-	-	-
KOU3C 4850	4850	13.5	0.00	-	-	-	-	-	KOU3P 4850	4850	1271	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
JUN 23	CALL	33.38	33.34	0.12
	PUT	33.38	33.34	0.12
	MEAN	33.38	33.34	0.12
JUL 23	CALL	33.68	33.70	-0.06
	PUT	33.68	33.70	-0.06
	MEAN	33.68	33.70	-0.06
AUG 23	CALL	33.38	33.34	0.12
	PUT	33.38	33.34	0.12
	MEAN	33.38	33.34	0.12

	10Days	20Days	30Days	60Days	90Days
Current	32.22	37.35	36.19	32.68	31
1 week ago	23.80	25.33	29.86	28.26	34
1 month ago	22.64	28.23	26.95	35.83	35
3 months ago	42.68	44.59	40.42	40.95	43
6 months ago	26.56	56.28	48.92	37.68	34

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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