

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	4,191	-14	4,232	4,245	4,189	138	1,427
MAY 23	3,973	-38	3,999	4,067	3,971	3,336	20,372
JUN 23	3,823	-45	3,851	3,914	3,820	25,155	51,249
JUL 23	3,720	-52	3,759	3,811	3,717	7,675	36,844
AUG 23	3,650	-55	3,708	3,740	3,649	5,580	20,745
SEP 23	3,619	-54	3,672	3,706	3,618	5,060	18,171
OCT 23	3,600	-52	3,651	3,682	3,600	2,300	10,301
NOV 23	3,589	-48	3,637	3,671	3,587	1,965	14,281
DEC 23	3,580	-50	3,631	3,661	3,580	1,032	7,828
JAN 24	3,585	-47	3,639	3,654	3,585	824	4,783
FEB 24	3,589	-47	3,657	3,657	3,599	65	1,137
MAR 24	3,589	-47	3,656	3,656	3,603	273	4,704
MAY 24	3,599	-47				3	1,195
JUL 24	3,599	-47					105
SEP 24	3,599	-47					
NOV 24	3,599	-47					
JAN 25	3,599	-47					
MAR 25	3,599	-47					
MAY 25	3,599	-47					
JUL 25	3,599	-47					
SEP 25	3,599	-47					
NOV 25	3,599	-47					
JAN 26	3,599	-47					
MAR 26	3,599	-47					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	54.53	-0.69	55.22	55.34	54.04	60,976	135,985
JUL 23	54.73	-0.71	55.44	55.57	54.28	57,047	139,433
AUG 23	54.49	-0.68	55.17	55.29	54.06	10,548	40,256
SEP 23	54.13	-0.66	54.85	54.89	53.70	6,429	31,461
OCT 23	53.69	-0.64	54.41	54.41	53.30	3,637	22,314
DEC 23	53.48	-0.62	54.27	54.27	53.08	13,822	81,007
JAN 24	53.41	-0.60	54.04	54.04	53.00	2,720	12,259
MAR 24	53.39	-0.58	53.77	53.86	52.92	2,039	10,814
MAY 24	53.39	-0.57	53.74	53.80	52.95	914	4,764
JUL 24	53.42	-0.58	53.28	53.79	53.22	333	3,003
AUG 24	53.31	-0.58	53.53	53.53	53.53	35	734
SEP 24	53.15	-0.57	53.50	53.50	53.50	25	770
OCT 24	52.90	-0.58	-	-	-	12	483
DEC 24	52.87	-0.57	52.60	53.15	52.60	128	2,742
JAN 25	52.79	-0.55	-	-	-	-	2

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
<b>Jun-23 (3d 4/10/23); CSIZE 25; KOM3 3802.00</b>																	
KOM3C 2600	2600	1222.5	0.00	-	-	-	-	-	KOM3P 2600	2600	0.5	0.00	-	-	-	-	-
KOM3C 2650	2650	1172.5	0.00	-	-	-	-	-	KOM3P 2650	2650	0.5	0.00	-	-	-	-	-
KOM3C 2700	2700	1122.5	0.00	-	-	-	-	-	KOM3P 2700	2700	0.5	0.00	-	-	-	-	-
KOM3C 2750	2750	1072.5	0.00	-	-	-	-	-	KOM3P 2750	2750	0.5	0.00	-	-	-	-	-
KOM3C 2800	2800	1022.5	0.00	-	-	-	-	-	KOM3P 2800	2800	0.5	0.00	-	-	-	-	-
KOM3C 2850	2850	972.5	0.00	-	-	-	-	-	KOM3P 2850	2850	0.5	0.00	-	-	-	-	-
KOM3C 2900	2900	922.5	0.00	-	-	-	-	-	KOM3P 2900	2900	0.5	0.00	-	-	-	-	-
KOM3C 2950	2950	872.5	0.00	-	-	-	-	-	KOM3P 2950	2950	0.5	0.00	-	-	-	-	-
KOM3C 3000	3000	823	0.00	-	-	-	-	-	KOM3P 3000	3000	0.5	0.00	-	-	-	-	-
KOM3C 3050	3050	773	0.00	-	-	-	-	-	KOM3P 3050	3050	0.5	0.00	-	-	-	-	-
KOM3C 3100	3100	723	0.00	-	-	-	-	-	KOM3P 3100	3100	0.5	0.00	-	-	-	-	-
KOM3C 3150	3150	673	0.00	-	-	-	-	-	KOM3P 3150	3150	0.5	0.00	-	-	-	-	-
KOM3C 3200	3200	623	0.00	-	-	-	-	-	KOM3P 3200	3200	0.5	0.00	-	-	-	-	-
KOM3C 3250	3250	573	0.00	-	-	-	-	-	KOM3P 3250	3250	0.5	0.00	-	-	-	-	-
KOM3C 3300	3300	523	0.00	-	-	-	-	-	KOM3P 3300	3300	0.5	0.00	-	-	-	-	-
KOM3C 3350	3350	473	0.00	-	-	-	-	-	KOM3P 3350	3350	0.5	0.00	-	-	-	-	-
KOM3C 3400	3400	423	0.00	-	-	-	-	-	KOM3P 3400	3400	0.5	0.00	-	-	-	-	-
KOM3C 3450	3450	373	0.00	-	-	-	-	-	KOM3P 3450	3450	0.5	0.00	-	-	-	-	-
KOM3C 3500	3500	323.5	0.00	-	-	-	-	-	KOM3P 3500	3500	0.5	0.00	-	-	-	300	-
KOM3C 3550	3550	274	0.00	-	-	-	-	-	KOM3P 3550	3550	1	0.00	-	-	-	-	-
KOM3C 3600	3600	226	0.00	-	-	-	-	-	KOM3P 3600	3600	3	0.00	-	-	-	100	-
KOM3C 3650	3650	180	0.00	-	-	-	-	-	KOM3P 3650	3650	7	0.00	-	-	-	-	-
KOM3C 3700	3700	137.5	0.00	-	-	-	-	-	KOM3P 3700	3700	14.5	0.00	-	-	-	600	(400)
KOM3C 3750	3750	100	0.00	-	-	-	-	-	KOM3P 3750	3750	27.5	0.00	-	-	-	-	-
KOM3C 3800	3800	69	0.00	-	-	-	-	-	KOM3P 3800	3800	46	0.00	-	-	-	500	-
KOM3C 3850	3850	44.5	0.00	-	-	-	-	-	KOM3P 3850	3850	71.5	0.00	-	-	-	-	-
KOM3C 3900	3900	27	0.00	-	-	-	-	-	KOM3P 3900	3900	104	0.00	-	-	-	-	-
KOM3C 3950	3950	15	0.00	-	-	-	-	-	KOM3P 3950	3950	142	0.00	-	-	-	-	-
KOM3C 4000	4000	8	0.00	-	-	-	250.0	-	KOM3P 4000	4000	185	0.00	-	-	-	250	-
KOM3C 4050	4050	4	0.00	-	-	-	-	-	KOM3P 4050	4050	231	0.00	-	-	-	-	-
KOM3C 4100	4100	2	0.00	-	-	-	-	-	KOM3P 4100	4100	278.5	0.00	-	-	-	-	-
KOM3C 4150	4150	0.5	0.00	-	-	-	-	-	KOM3P 4150	4150	327.5	0.00	-	-	-	-	-
KOM3C 4200	4200	0.5	0.00	-	-	-	-	-	KOM3P 4200	4200	377	0.00	-	-	-	-	-
KOM3C 4250	4250	0.5	0.00	-	-	-	-	-	KOM3P 4250	4250	427	0.00	-	-	-	-	-
KOM3C 4300	4300	0.5	0.00	-	-	-	50.0	-	KOM3P 4300	4300	477	0.00	-	-	-	-	-
KOM3C 4350	4350	0.5	0.00	-	-	-	-	-	KOM3P 4350	4350	527	0.00	-	-	-	-	-
KOM3C 4400	4400	0.5	0.00	-	-	-	-	-	KOM3P 4400	4400	577	0.00	-	-	-	-	-
KOM3C 4450	4450	0.5	0.00	-	-	-	-	-	KOM3P 4450	4450	627	0.00	-	-	-	-	-
KOM3C 4500	4500	0.5	0.00	-	-	-	-	-	KOM3P 4500	4500	677	0.00	-	-	-	-	-
KOM3C 4550	4550	0.5	0.00	-	-	-	-	-	KOM3P 4550	4550	727	0.00	-	-	-	-	-
KOM3C 4600	4600	0.5	0.00	-	-	-	-	-	KOM3P 4600	4600	777	0.00	-	-	-	-	-
KOM3C 4650	4650	0.5	0.00	-	-	-	-	-	KOM3P 4650	4650	827	0.00	-	-	-	-	-
KOM3C 4700	4700	0.5	0.00	-	-	-	-	-	KOM3P 4700	4700	876.5	0.00	-	-	-	-	-
KOM3C 4750	4750	0.5	0.00	-	-	-	-	-	KOM3P 4750	4750	926.5	0.00	-	-	-	-	-
KOM3C 4800	4800	0.5	0.00	-	-	-	-	-	KOM3P 4800	4800	976.5	0.00	-	-	-	-	-
KOM3C 4850	4850	0.5	0.00	-	-	-	-	-	KOM3P 4850	4850	1026.5	0.00	-	-	-	-	-
KOM3C 4900	4900	0.5	0.00	-	-	-	-	-	KOM3P 4900	4900	1076.5	0.00	-	-	-	-	-
KOM3C 4950	4950	0.5	0.00	-	-	-	-	-	KOM3P 4950	4950	1126.5	0.00	-	-	-	-	-
KOM3C 5000	5000	0.5	0.00	-	-	-	-	-	KOM3P 5000	5000	1176.5	0.00	-	-	-	-	-
KOM3C 5050	5050	0.5	0.00	-	-	-	-	-	KOM3P 5050	5050	1226.5	0.00	-	-	-	-	-
<b>Jul-23 (33d 5/10/23); CSIZE 25; KON3 3699.00</b>																	
KON3C 2500	2500	1217	0.00	0.0	0	0	0	0	KON3P 2500	2500	0.5	0.00	-	-	0	-	-
KON3C 2550	2550	1167	0.00	-	-	-	-	-	KON3P 2550	2550	0.5	0.00	-	-	-	-	-
KON3C 2600	2600	1117	0.00	-	-	-	-	-	KON3P 2600	2600	0.5	0.00	-	-	-	-	-
KON3C 2650	2650	1067.5	0.00	-	-	-	-	-	KON3P 2650	2650	0.5	0.00	-	-	-	-	-
KON3C 2700	2700	1017.5	0.00	-	-	-	-	-	KON3P 2700	2700	0.5	0.00	-	-	-	-	-
KON3C 2750	2750	967.5	0.00	-	-	-	-	-	KON3P 2750	2750	0.5	0.00	-	-	-	-	-
KON3C 2800	2800	918	0.00	-	-	-	-	-	KON3P 2800	2800	0.5	0.00	-	-	-	-	-
KON3C 2850	2850	868.5	0.00	-	-	-	-	-	KON3P 2850	2850	0.5	0.00	-	-	-	-	-
KON3C 2900	2900	819	0.00	-	-	-	-	-	KON3P 2900	2900	1	0.00	-	-	-	-	-
KON3C 2950	2950	770	0.00	-	-	-	-	-	KON3P 2950	2950	2	0.00	-	-	-	-	-
KON3C 3000	3000	721	0.00	-	-	-	-	-	KON3P 3000	3000	3	0.00	-	-	-	-	-
KON3C 3050	3050	673	0.00	-	-	-	-	-	KON3P 3050	3050	4.5	0.00	-	-	-	-	-
KON3C 3100	3100	625	0.00	-	-	-	-	-	KON3P 3100	3100	6.5	0.00	-	-	-	-	-
KON3C 3150	3150	578	0.00	-	-	-	-	-	KON3P 3150	3150	9.5	0.00	-	-	-	-	-
KON3C 3200	3200	532	0.00	-	-	-	-	-	KON3P 3200	3200	13.5	0.00					

KON3C 3750	3750	145	0.00	-	-	-	-	-	KON3P 3750	3750	175	0.00	-	-	-	-	-
KON3C 3800	3800	124	0.00	-	-	-	-	50.0	KON3P 3800	3800	203.5	0.00	-	-	-	-	-
KON3C 3850	3850	105	0.00	-	-	-	-	-	KON3P 3850	3850	234.5	0.00	-	-	-	-	-
KON3C 3900	3900	88.5	0.00	-	-	-	-	200.0	KON3P 3900	3900	268	0.00	-	-	-	-	200
KON3C 3950	3950	74	0.00	-	-	-	-	200.0	KON3P 3950	3950	303.5	0.00	-	-	-	-	200
KON3C 4000	4000	61.5	0.00	-	-	-	-	50.0	KON3P 4000	4000	340.5	0.00	-	-	-	-	-
KON3C 4050	4050	50.5	0.00	-	-	-	-	-	KON3P 4050	4050	380	0.00	-	-	-	-	-
KON3C 4100	4100	41.5	0.00	-	-	-	-	50.0	KON3P 4100	4100	420.5	0.00	-	-	-	-	-
KON3C 4150	4150	34	0.00	-	-	-	-	-	KON3P 4150	4150	462.5	0.00	-	-	-	-	-
KON3C 4200	4200	27.5	0.00	-	-	-	-	150.0	KON3P 4200	4200	506	0.00	-	-	-	-	-
KON3C 4250	4250	22	0.00	-	-	-	-	-	KON3P 4250	4250	550.5	0.00	-	-	-	-	-
KON3C 4300	4300	17.5	0.00	-	-	-	-	120.0	KON3P 4300	4300	596	0.00	-	-	-	-	-
KON3C 4350	4350	14	0.00	-	-	-	-	-	KON3P 4350	4350	642	0.00	-	-	-	-	-
KON3C 4400	4400	11	0.00	-	-	-	-	-	KON3P 4400	4400	689	0.00	-	-	-	-	-
KON3C 4450	4450	8.5	0.00	-	-	-	-	-	KON3P 4450	4450	736.5	0.00	-	-	-	-	-
KON3C 4500	4500	6.5	0.00	-	-	-	-	50.0	KON3P 4500	4500	784.5	0.00	-	-	-	-	-
KON3C 4550	4550	5	0.00	-	-	-	-	-	KON3P 4550	4550	833	0.00	-	-	-	-	-
KON3C 4600	4600	4	0.00	-	-	-	-	-	KON3P 4600	4600	881.5	0.00	-	-	-	-	-
KON3C 4650	4650	3	0.00	-	-	-	-	-	KON3P 4650	4650	930.5	0.00	-	-	-	-	-
KON3C 4700	4700	2.5	0.00	-	-	-	-	-	KON3P 4700	4700	980	0.00	-	-	-	-	-
KON3C 4750	4750	2	0.00	-	-	-	-	-	KON3P 4750	4750	1029	0.00	-	-	-	-	-
KON3C 4800	4800	1.5	0.00	-	-	-	-	-	KON3P 4800	4800	1078.5	0.00	-	-	-	-	-
KON3C 4850	4850	1	0.00	-	-	-	-	-	KON3P 4850	4850	1128	0.00	-	-	-	-	-
KON3C 4900	4900	0.5	0.00	-	-	-	-	-	KON3P 4900	4900	1177.5	0.00	-	-	-	-	-
KON3C 4950	4950	0.5	0.00	-	-	-	-	-	KON3P 4950	4950	1227.5	0.00	-	-	-	-	-

**Aug-23 (63d 6/9/23); CSize 25; KOQ3 3633.00**

KOQ3C 2450	2450	1194.5	0.00	-	-	-	-	-	KOQ3P 2450	2450	0.5	0.00	-	-	-	-	-
KOQ3C 2500	2500	1145	0.00	-	-	-	-	-	KOQ3P 2500	2500	0.5	0.00	-	-	-	-	-
KOQ3C 2550	2550	1095.5	0.00	-	-	-	-	-	KOQ3P 2550	2550	1	0.00	-	-	-	-	-
KOQ3C 2600	2600	1046.5	0.00	-	-	-	-	-	KOQ3P 2600	2600	1.5	0.00	-	-	-	-	-
KOQ3C 2650	2650	997.5	0.00	-	-	-	-	-	KOQ3P 2650	2650	2	0.00	-	-	-	-	-
KOQ3C 2700	2700	948.5	0.00	-	-	-	-	-	KOQ3P 2700	2700	3	0.00	-	-	-	-	-
KOQ3C 2750	2750	900	0.00	-	-	-	-	-	KOQ3P 2750	2750	4.5	0.00	-	-	-	-	-
KOQ3C 2800	2800	852	0.00	-	-	-	-	-	KOQ3P 2800	2800	6.5	0.00	-	-	-	-	-
KOQ3C 2850	2850	804.5	0.00	-	-	-	-	-	KOQ3P 2850	2850	8.5	0.00	-	-	-	-	-
KOQ3C 2900	2900	758	0.00	-	-	-	-	-	KOQ3P 2900	2900	11.5	0.00	-	-	-	-	-
KOQ3C 2950	2950	712	0.00	-	-	-	-	-	KOQ3P 2950	2950	15.5	0.00	-	-	-	-	-
KOQ3C 3000	3000	666.5	0.00	-	-	-	-	-	KOQ3P 3000	3000	20	0.00	-	-	-	-	-
KOQ3C 3050	3050	622.5	0.00	-	-	-	-	-	KOQ3P 3050	3050	25.5	0.00	-	-	-	-	-
KOQ3C 3100	3100	579.5	0.00	-	-	-	-	-	KOQ3P 3100	3100	32	0.00	-	-	-	-	-
KOQ3C 3150	3150	537.5	0.00	-	-	-	-	-	KOQ3P 3150	3150	40	0.00	-	-	-	-	-
KOQ3C 3200	3200	497.5	0.00	-	-	-	-	-	KOQ3P 3200	3200	49.5	0.00	-	-	-	-	-
KOQ3C 3250	3250	458.5	0.00	-	-	-	-	-	KOQ3P 3250	3250	60.5	0.00	-	-	-	-	-
KOQ3C 3300	3300	421	0.00	-	-	-	-	-	KOQ3P 3300	3300	73	0.00	-	-	-	-	-
KOQ3C 3350	3350	385.5	0.00	-	-	-	-	-	KOQ3P 3350	3350	87	0.00	-	-	-	-	-
KOQ3C 3400	3400	352	0.00	-	-	-	-	-	KOQ3P 3400	3400	103	0.00	-	-	-	-	60
KOQ3C 3450	3450	320	0.00	-	-	-	-	-	KOQ3P 3450	3450	121	0.00	-	-	-	-	-
KOQ3C 3500	3500	290	0.00	-	-	-	-	-	KOQ3P 3500	3500	140.5	0.00	-	-	-	-	-
KOQ3C 3550	3550	262	0.00	-	-	-	-	-	KOQ3P 3550	3550	162.5	0.00	-	-	-	-	-
KOQ3C 3600	3600	235.5	0.00	-	-	-	-	-	KOQ3P 3600	3600	186	0.00	-	-	-	-	-
KOQ3C 3650	3650	211	0.00	-	-	-	-	-	KOQ3P 3650	3650	211	0.00	-	-	-	-	-
KOQ3C 3700	3700	188.5	0.00	-	-	-	-	-	KOQ3P 3700	3700	238.5	0.00	-	-	-	-	-
KOQ3C 3750	3750	168	0.00	-	-	-	-	-	KOQ3P 3750	3750	267.5	0.00	-	-	-	-	-
KOQ3C 3800	3800	149	0.00	-	-	-	-	-	KOQ3P 3800	3800	298.5	0.00	-	-	-	-	-
KOQ3C 3850	3850	131.5	0.00	-	-	-	-	-	KOQ3P 3850	3850	330.5	0.00	-	-	-	-	-
KOQ3C 3900	3900	116	0.00	-	-	-	-	400.0	KOQ3P 3900	3900	365	0.00	-	-	-	-	-
KOQ3C 3950	3950	102	0.00	-	-	-	-	-	KOQ3P 3950	3950	400.5	0.00	-	-	-	-	-
KOQ3C 4000	4000	89	0.00	-	-	-	-	-	KOQ3P 4000	4000	437.5	0.00	-	-	-	-	-
KOQ3C 4050	4050	78	0.00	-	-	-	-	-	KOQ3P 4050	4050	476	0.00	-	-	-	-	-
KOQ3C 4100	4100	67.5	0.00	-	-	-	-	-	KOQ3P 4100	4100	515.5	0.00	-	-	-	-	-
KOQ3C 4150	4150	58.5	0.00	-	-	-	-	-	KOQ3P 4150	4150	556	0.00	-	-	-	-	-
KOQ3C 4200	4200	51	0.00	-	-	-	-	-	KOQ3P 4200	4200	598	0.00	-	-	-	-	-
KOQ3C 4250	4250	43.5	0.00	-	-	-	-	-	KOQ3P 4250	4250	641	0.00	-	-	-	-	-
KOQ3C 4300	4300	37.5	0.00	-	-	-	-	-	KOQ3P 4300	4300	684.5	0.00	-	-	-	-	-
KOQ3C 4350	4350	32	0.00	-	-	-	-	-	KOQ3P 4350	4350	728.5	0.00	-	-	-	-	-
KOQ3C 4400	4400	27.5	0.00	-	-	-	-	-	KOQ3P 4400	4400	774	0.00	-	-	-	-	-
KOQ3C 4450	4450	23.5	0.00	-	-	-	-	-	KOQ3P 4450	4450	819.5	0.00	-	-	-	-	-
KOQ3C 4500	4500	20	0.00	-	-	-	-	50.0	KOQ3P 4500	4500	865.5	0.00	-	-	-	-	-
KOQ3C 4550	4550	17	0.00	-	-	-	-	-	KOQ3P 4550	4550	912.5	0.00	-	-	-	-	-
KOQ3C 4600	4600	14.5	0.00	-	-	-	-	250.0	KOQ3P 4600	4600	959.5	0.00	-	-	-	-	-
KOQ3C 4650	4650	12	0.00	-	-	-	-	-	KOQ3P 4650	4650	1007	0.00	-	-	-	-	-
KOQ3C 4700	4700	10	0.00	-	-	-	-	-	KOQ3P 4700	4700	1055	0.00	-	-	-	-	-
KOQ3C 4750	4750	8.5	0.00	-	-	-	-	-	KOQ3P 4750	4750	1103	0.00	-	-	-	-	-
KOQ3C 4800	4800	7	0.00	-	-	-	-	-	KOQ3P 4800	4800	1151.5	0.00	-	-	-	-	-
KOQ3C 4850	4850	6	0.00	-	-	-	-	-	KOQ3P 4850	4850	1200	0.00	-	-	-	-	-
KOQ3C 4900	4900	5	0.00	-	-	-	-	-	KOQ3P 4900	4900	1248.5	0.00	-	-	-	-	-

**Sep-23 (94d 7/10/23); CSize 25; KOU3 3601.00**

KOU3C 2400	2400	1211.5	0.00	-	-	-	-	-	KOU3P 2400	2400	1.5	0.00	-	-	-	-	-
KOU3C 2450	2450	1162.5	0.00	-	-	-	-	-	KOU3P 2450	2450	2	0.00	-	-	-	-	-
KOU3C 2500	2500	1114	0.00	-	-	-	-	-	KOU3P 2500	2500	3	0.00	-	-	-	-	-
KOU3C 2550	2550	1065.5	0.00	-	-	-	-	-	KOU3P 2550	2550	4	0.00	-	-	-	-	-
KOU3C 2600	2600	1017	0.00	-	-	-	-	-	KOU3P 2600	2600	5.5	0.00	-	-	-	-	-
KOU3C 2650	2650	969.5	0.00	-	-	-	-	-	KOU3P 2650	2650	7.5	0.00	-	-	-	-	-
KOU3C 2700	2700	922.5	0.00	-	-	-	-	-	KOU3P 2700	2700	10	0.00	-	-	-	-	-
KOU3C 2750	2750	875.5	0.00	-	-	-	-	-	KOU3P 2750	2750	13	0.00	-	-	-	-	-
KOU3C 2800	2800	829.5	0.00	-	-	-	-	-	KOU3P 2800	2800	17	0.00	-	-	-	-	-
KOU3C 2850	2850	784.5	0.00	-	-	-	-	-	KOU3P 2850	2850	21.5	0.00	-	-	-	-	-
KOU3C 2900	2900	740.5	0.00	-	-	-	-	-	KOU3P 2900	2900	26.5	0.00	-	-	-	-	-
KOU3C 2950	2950	697	0.00	-	-	-	-	-	KOU3P 2950	2950	33	0.00	-	-	-	-	-
KOU3C 3000	3000	654.5	0.00	-	-	-	-	-	KOU3P 3000	3000	40.5	0.00	-	-	-	-	-
KOU3C 3050	3050	613.5	0.00	-	-	-	-	-	KOU3P 3050	3050	49	0.00	-	-	-	-	-
KOU3C 3100	3																

KOU3C 4300	4300	57	0.00	-	-	-	-	-	KOU3P 4300	4300	733	0.00	-	-	-	-	-
KOU3C 4350	4350	50.5	0.00	-	-	-	-	-	KOU3P 4350	4350	776	0.00	-	-	-	-	-
KOU3C 4400	4400	44.5	0.00	-	-	-	-	-	KOU3P 4400	4400	820	0.00	-	-	-	-	-
KOU3C 4450	4450	39.5	0.00	-	-	-	-	-	KOU3P 4450	4450	864	0.00	-	-	-	-	-
KOU3C 4500	4500	34.5	0.00	-	-	-	-	-	KOU3P 4500	4500	909	0.00	-	-	-	-	-
KOU3C 4550	4550	30.5	0.00	-	-	-	-	-	KOU3P 4550	4550	954.5	0.00	-	-	-	-	-
KOU3C 4600	4600	26.5	0.00	-	-	-	-	-	KOU3P 4600	4600	1000.5	0.00	-	-	-	-	-
KOU3C 4650	4650	23.5	0.00	-	-	-	-	-	KOU3P 4650	4650	1046.5	0.00	-	-	-	-	-
KOU3C 4700	4700	20.5	0.00	-	-	-	-	-	KOU3P 4700	4700	1093.5	0.00	-	-	-	-	-
KOU3C 4750	4750	18	0.00	-	-	-	-	-	KOU3P 4750	4750	1140.5	0.00	-	-	-	-	-
KOU3C 4800	4800	15.5	0.00	-	-	-	-	-	KOU3P 4800	4800	1188	0.00	-	-	-	-	-
KOU3C 4850	4850	13.5	0.00	-	-	-	-	-	KOU3P 4850	4850	1235.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
JUN 23	CALL	34.84	34.72	0.35
	PUT	34.84	34.72	0.35
	MEAN	34.84	34.72	0.35
JUL 23	CALL	35.17	35.02	0.43
	PUT	35.17	35.02	0.43
	MEAN	35.17	35.02	0.43
AUG 23	CALL	34.84	34.72	0.35
	PUT	34.84	34.72	0.35
	MEAN	34.84	34.72	0.35

	10Days	20Days	30Days	60Days	90Days
<b>Current</b>	35.15	34.53	36.16	32.64	31
<b>1 week ago</b>	24.60	24.77	28.01	27.52	34
<b>1 month ago</b>	30.63	27.55	27.55	36.23	36
<b>3 months ago</b>	45.37	46.23	41.11	41.01	44
<b>6 months ago</b>	30.84	57.65	49.31	38.33	35

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.