

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	4,058	-54	4,125	4,132	4,010	397	1,851
MAY 23	3,908	-27	3,936	3,952	3,850	3,550	23,086
JUN 23	3,761	-27	3,800	3,805	3,714	25,778	55,968
JUL 23	3,676	-24	3,700	3,714	3,635	8,844	33,956
AUG 23	3,629	-20	3,652	3,661	3,587	5,258	18,416
SEP 23	3,603	-22	3,631	3,631	3,563	4,430	17,514
OCT 23	3,586	-22	3,598	3,602	3,550	2,080	9,828
NOV 23	3,578	-22	3,587	3,594	3,544	2,549	14,014
DEC 23	3,577	-22	3,589	3,593	3,545	399	6,026
JAN 24	3,579	-22	3,577	3,592	3,550	218	4,501
FEB 24	3,583	-22	3,555	3,558	3,555	13	1,072
MAR 24	3,593	-25	3,579	3,599	3,554	606	4,379
MAY 24	3,603	-13	3,568	3,603	3,568	39	870
JUL 24	3,603	-13					105
SEP 24	3,603	-13					
NOV 24	3,603	-13					
JAN 25	3,603	-13					
MAR 25	3,603	-13					
MAY 25	3,603	-13					
JUL 25	3,603	-13					
SEP 25	3,603	-13					
NOV 25	3,603	-13					
JAN 26	3,603	-13					
MAR 26	3,603	-13					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	55.49	1.12	54.40	56.20	53.93	58,959	142,565
JUL 23	55.62	1.05	54.57	56.34	54.13	40,213	132,719
AUG 23	55.24	0.98	54.36	55.96	53.88	10,723	39,600
SEP 23	54.78	0.90	53.79	55.48	53.51	5,750	31,248
OCT 23	54.26	0.82	53.44	54.97	53.08	4,592	22,454
DEC 23	54.00	0.76	53.18	54.75	52.85	14,335	77,112
JAN 24	53.94	0.75	52.85	54.65	52.85	2,564	11,683
MAR 24	53.89	0.71	53.65	54.60	53.65	708	10,236
MAY 24	53.87	0.69	53.76	54.62	53.72	230	4,525
JUL 24	53.91	0.66	-	-	-	143	3,085
AUG 24	53.78	0.63	-	-	-	6	731
SEP 24	53.63	0.62	53.60	53.60	53.60	14	757
OCT 24	53.37	0.56	53.35	53.35	53.35	22	453
DEC 24	53.34	0.53	54.02	54.02	53.50	173	2,707
JAN 25	53.25	0.53	-	-	-	-	2

Source : Bloomberg

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Jun-23 (7d 4/10/23); CSIZE 25; KOM3 3761.00																	
KOM3C 2550	2550	1210	0.00	-	-	-	-	-	KOM3P 2550	2550	0.5	0.00	-	-	-	-	-
KOM3C 2600	2600	1160	0.00	-	-	-	-	-	KOM3P 2600	2600	0.5	0.00	-	-	-	-	-
KOM3C 2650	2650	1110	0.00	-	-	-	-	-	KOM3P 2650	2650	0.5	0.00	-	-	-	-	-
KOM3C 2700	2700	1060	0.00	-	-	-	-	-	KOM3P 2700	2700	0.5	0.00	-	-	-	-	-
KOM3C 2750	2750	1010	0.00	-	-	-	-	-	KOM3P 2750	2750	0.5	0.00	-	-	-	-	-
KOM3C 2800	2800	960.5	0.00	-	-	-	-	-	KOM3P 2800	2800	0.5	0.00	-	-	-	-	-
KOM3C 2850	2850	910.5	0.00	-	-	-	-	-	KOM3P 2850	2850	0.5	0.00	-	-	-	-	-
KOM3C 2900	2900	860.5	0.00	-	-	-	-	-	KOM3P 2900	2900	0.5	0.00	-	-	-	-	-
KOM3C 2950	2950	810.5	0.00	-	-	-	-	-	KOM3P 2950	2950	0.5	0.00	-	-	-	-	-
KOM3C 3000	3000	760.5	0.00	-	-	-	-	-	KOM3P 3000	3000	0.5	0.00	-	-	-	-	-
KOM3C 3050	3050	710.5	0.00	-	-	-	-	-	KOM3P 3050	3050	0.5	0.00	-	-	-	-	-
KOM3C 3100	3100	660.5	0.00	-	-	-	-	-	KOM3P 3100	3100	0.5	0.00	-	-	-	-	-
KOM3C 3150	3150	610.5	0.00	-	-	-	-	-	KOM3P 3150	3150	0.5	0.00	-	-	-	-	-
KOM3C 3200	3200	561	0.00	-	-	-	-	-	KOM3P 3200	3200	0.5	0.00	-	-	-	-	-
KOM3C 3250	3250	511	0.00	-	-	-	-	-	KOM3P 3250	3250	0.5	0.00	-	-	-	-	-
KOM3C 3300	3300	461.5	0.00	-	-	-	-	-	KOM3P 3300	3300	1	0.00	-	-	-	-	-
KOM3C 3350	3350	412.5	0.00	-	-	-	-	-	KOM3P 3350	3350	2	0.00	-	-	-	-	-
KOM3C 3400	3400	364.5	0.00	-	-	-	-	-	KOM3P 3400	3400	3.5	0.00	-	-	-	-	-
KOM3C 3450	3450	317.5	0.00	-	-	-	-	-	KOM3P 3450	3450	6.5	0.00	-	-	-	-	-
KOM3C 3500	3500	272	0.00	-	-	-	-	-	KOM3P 3500	3500	11.5	0.00	-	-	-	300	-
KOM3C 3550	3550	229	0.00	-	-	-	-	-	KOM3P 3550	3550	18.5	0.00	-	-	-	-	-
KOM3C 3600	3600	189.5	0.00	-	-	-	-	-	KOM3P 3600	3600	28.5	0.00	-	-	-	-	100
KOM3C 3650	3650	153	0.00	-	-	-	-	-	KOM3P 3650	3650	42	0.00	-	-	-	-	-
KOM3C 3700	3700	121	0.00	-	-	-	-	-	KOM3P 3700	3700	60	0.00	-	-	-	-	600
KOM3C 3750	3750	93.5	0.00	-	-	-	-	-	KOM3P 3750	3750	82.5	0.00	-	-	-	-	-
KOM3C 3800	3800	70	0.00	-	-	-	-	-	KOM3P 3800	3800	109	0.00	-	-	-	-	500
KOM3C 3850	3850	51.5	0.00	-	-	-	-	-	KOM3P 3850	3850	140.5	0.00	-	-	-	-	-
KOM3C 3900	3900	36.5	0.00	-	-	-	-	-	KOM3P 3900	3900	175.5	0.00	-	-	-	-	-
KOM3C 3950	3950	25.5	0.00	-	-	-	-	-	KOM3P 3950	3950	214.5	0.00	-	-	-	-	-
KOM3C 4000	4000	17	0.00	-	-	-	250.0	-	KOM3P 4000	4000	256	0.00	-	-	-	250	-
KOM3C 4050	4050	11.5	0.00	-	-	-	-	-	KOM3P 4050	4050	300	0.00	-	-	-	-	-
KOM3C 4100	4100	7	0.00	-	-	-	-	-	KOM3P 4100	4100	346	0.00	-	-	-	-	-
KOM3C 4150	4150	4.5	0.00	-	-	-	-	-	KOM3P 4150	4150	393	0.00	-	-	-	-	-
KOM3C 4200	4200	2.5	0.00	-	-	-	-	-	KOM3P 4200	4200	441.5	0.00	-	-	-	-	-
KOM3C 4250	4250	1.5	0.00	-	-	-	-	-	KOM3P 4250	4250	490	0.00	-	-	-	-	-
KOM3C 4300	4300	1	0.00	-	-	-	-	50.0	KOM3P 4300	4300	539.5	0.00	-	-	-	-	-
KOM3C 4350	4350	0.5	0.00	-	-	-	-	-	KOM3P 4350	4350	589	0.00	-	-	-	-	-
KOM3C 4400	4400	0.5	0.00	-	-	-	-	-	KOM3P 4400	4400	639	0.00	-	-	-	-	-
KOM3C 4450	4450	0.5	0.00	-	-	-	-	-	KOM3P 4450	4450	688.5	0.00	-	-	-	-	-
KOM3C 4500	4500	0.5	0.00	-	-	-	-	-	KOM3P 4500	4500	738.5	0.00	-	-	-	-	-
KOM3C 4550	4550	0.5	0.00	-	-	-	-	-	KOM3P 4550	4550	788.5	0.00	-	-	-	-	-
KOM3C 4600	4600	0.5	0.00	-	-	-	-	-	KOM3P 4600	4600	838.5	0.00	-	-	-	-	-
KOM3C 4650	4650	0.5	0.00	-	-	-	-	-	KOM3P 4650	4650	888.5	0.00	-	-	-	-	-
KOM3C 4700	4700	0.5	0.00	-	-	-	-	-	KOM3P 4700	4700	938.5	0.00	-	-	-	-	-
KOM3C 4750	4750	0.5	0.00	-	-	-	-	-	KOM3P 4750	4750	988.5	0.00	-	-	-	-	-
KOM3C 4800	4800	0.5	0.00	-	-	-	-	-	KOM3P 4800	4800	1038	0.00	-	-	-	-	-
KOM3C 4850	4850	0.5	0.00	-	-	-	-	-	KOM3P 4850	4850	1088	0.00	-	-	-	-	-
KOM3C 4900	4900	0.5	0.00	-	-	-	-	-	KOM3P 4900	4900	1138	0.00	-	-	-	-	-
KOM3C 4950	4950	0.5	0.00	-	-	-	-	-	KOM3P 4950	4950	1188	0.00	-	-	-	-	-
KOM3C 5000	5000	0.5	0.00	-	-	-	-	-	KOM3P 5000	5000	1238	0.00	-	-	-	-	-
Jul-23 (37d 5/10/23); CSIZE 25; KON3 3676.00																	
KON3C 2500	2500	1172.5	0.00	0.0	0	0	0	0	KON3P 2500	2500	0.5	0.00	-	-	0	-	-
KON3C 2550	2550	1122.5	0.00	-	-	-	-	-	KON3P 2550	2550	0.5	0.00	-	-	-	-	-
KON3C 2600	2600	1073	0.00	-	-	-	-	-	KON3P 2600	2600	0.5	0.00	-	-	-	-	-
KON3C 2650	2650	1023	0.00	-	-	-	-	-	KON3P 2650	2650	0.5	0.00	-	-	-	-	-
KON3C 2700	2700	973.5	0.00	-	-	-	-	-	KON3P 2700	2700	0.5	0.00	-	-	-	-	-
KON3C 2750	2750	924	0.00	-	-	-	-	-	KON3P 2750	2750	0.5	0.00	-	-	-	-	-
KON3C 2800	2800	874.5	0.00	-	-	-	-	-	KON3P 2800	2800	1	0.00	-	-	-	-	-
KON3C 2850	2850	825.5	0.00	-	-	-	-	-	KON3P 2850	2850	2	0.00	-	-	-	-	-
KON3C 2900	2900	776.5	0.00	-	-	-	-	-	KON3P 2900	2900	3	0.00	-	-	-	-	-
KON3C 2950	2950	728	0.00	-	-	-	-	-	KON3P 2950	2950	4	0.00	-	-	-	-	-
KON3C 3000	3000	680	0.00	-	-	-	-	-	KON3P 3000	3000	6	0.00	-	-	-	-	-
KON3C 3050	3050	632.5	0.00	-	-	-	-	-	KON3P 3050	3050	8.5	0.00	-	-	-	-	-
KON3C 3100	3100	586.5	0.00	-	-	-	-	-	KON3P 3100	3100	12	0.00	-	-	-	-	-
KON3C 3150	3150	541	0.00	-	-	-	-	-	KON3P 3150	3150	16.5	0.00	-	-	-	-	-
KON3C 3200	3200	496.5	0.00	-	-	-	-	-	KON3P 3200	3200							

KON3C 3750	3750	136.5	0.00	-	-	-	-	-	KON3P 3750	3750	210	0.00	-	-	-	-	-
KON3C 3800	3800	117	0.00	-	-	-	-	50.0	KON3P 3800	3800	240.5	0.00	-	-	-	-	-
KON3C 3850	3850	100	0.00	-	-	-	-	-	KON3P 3850	3850	273.5	0.00	-	-	-	-	-
KON3C 3900	3900	84.5	0.00	-	-	-	-	200.0	KON3P 3900	3900	308	0.00	-	-	-	-	200
KON3C 3950	3950	71.5	0.00	-	-	-	-	200.0	KON3P 3950	3950	344.5	0.00	-	-	-	-	200
KON3C 4000	4000	60	0.00	-	-	-	-	50.0	KON3P 4000	4000	383	0.00	-	-	-	-	-
KON3C 4050	4050	50	0.00	-	-	-	-	-	KON3P 4050	4050	423	0.00	-	-	-	-	-
KON3C 4100	4100	41.5	0.00	-	-	-	-	50.0	KON3P 4100	4100	464	0.00	-	-	-	-	-
KON3C 4150	4150	34	0.00	-	-	-	-	-	KON3P 4150	4150	506.5	0.00	-	-	-	-	-
KON3C 4200	4200	28	0.00	-	-	-	-	150.0	KON3P 4200	4200	550.5	0.00	-	-	-	-	-
KON3C 4250	4250	23	0.00	-	-	-	-	-	KON3P 4250	4250	595	0.00	-	-	-	-	-
KON3C 4300	4300	18.5	0.00	-	-	-	-	120.0	KON3P 4300	4300	640.5	0.00	-	-	-	-	-
KON3C 4350	4350	15	0.00	-	-	-	-	-	KON3P 4350	4350	687	0.00	-	-	-	-	-
KON3C 4400	4400	12	0.00	-	-	-	-	-	KON3P 4400	4400	733.5	0.00	-	-	-	-	-
KON3C 4450	4450	9.5	0.00	-	-	-	-	-	KON3P 4450	4450	781	0.00	-	-	-	-	-
KON3C 4500	4500	7.5	0.00	-	-	-	-	50.0	KON3P 4500	4500	829	0.00	-	-	-	-	-
KON3C 4550	4550	6	0.00	-	-	-	-	-	KON3P 4550	4550	877.5	0.00	-	-	-	-	-
KON3C 4600	4600	4.5	0.00	-	-	-	-	-	KON3P 4600	4600	926	0.00	-	-	-	-	-
KON3C 4650	4650	3.5	0.00	-	-	-	-	-	KON3P 4650	4650	974.5	0.00	-	-	-	-	-
KON3C 4700	4700	3	0.00	-	-	-	-	-	KON3P 4700	4700	1023.5	0.00	-	-	-	-	-
KON3C 4750	4750	2	0.00	-	-	-	-	-	KON3P 4750	4750	1073	0.00	-	-	-	-	-
KON3C 4800	4800	1.5	0.00	-	-	-	-	-	KON3P 4800	4800	1122.5	0.00	-	-	-	-	-
KON3C 4850	4850	1.5	0.00	-	-	-	-	-	KON3P 4850	4850	1171.5	0.00	-	-	-	-	-
KON3C 4900	4900	1	0.00	-	-	-	-	-	KON3P 4900	4900	1221.5	0.00	-	-	-	-	-
KON3C 4950	4950	1	0.00	-	-	-	-	-	KON3P 4950	4950	1271	0.00	-	-	-	-	-

Aug-23 (67d 6/9/23); CSize 25; KOQ3 3629.00

KOQ3C 2450	2450	1173	0.00	-	-	-	-	-	KOQ3P 2450	2450	0.5	0.00	-	-	-	-	-
KOQ3C 2500	2500	1124	0.00	-	-	-	-	-	KOQ3P 2500	2500	1	0.00	-	-	-	-	-
KOQ3C 2550	2550	1074.5	0.00	-	-	-	-	-	KOQ3P 2550	2550	1.5	0.00	-	-	-	-	-
KOQ3C 2600	2600	1025.5	0.00	-	-	-	-	-	KOQ3P 2600	2600	2	0.00	-	-	-	-	-
KOQ3C 2650	2650	977	0.00	-	-	-	-	-	KOQ3P 2650	2650	3	0.00	-	-	-	-	-
KOQ3C 2700	2700	928.5	0.00	-	-	-	-	-	KOQ3P 2700	2700	4.5	0.00	-	-	-	-	-
KOQ3C 2750	2750	880.5	0.00	-	-	-	-	-	KOQ3P 2750	2750	6	0.00	-	-	-	-	-
KOQ3C 2800	2800	833	0.00	-	-	-	-	-	KOQ3P 2800	2800	8.5	0.00	-	-	-	-	-
KOQ3C 2850	2850	786	0.00	-	-	-	-	-	KOQ3P 2850	2850	11	0.00	-	-	-	-	-
KOQ3C 2900	2900	740	0.00	-	-	-	-	-	KOQ3P 2900	2900	15	0.00	-	-	-	-	-
KOQ3C 2950	2950	694.5	0.00	-	-	-	-	-	KOQ3P 2950	2950	19	0.00	-	-	-	-	-
KOQ3C 3000	3000	650	0.00	-	-	-	-	-	KOQ3P 3000	3000	24.5	0.00	-	-	-	-	-
KOQ3C 3050	3050	607	0.00	-	-	-	-	-	KOQ3P 3050	3050	31	0.00	-	-	-	-	-
KOQ3C 3100	3100	564.5	0.00	-	-	-	-	-	KOQ3P 3100	3100	38.5	0.00	-	-	-	-	-
KOQ3C 3150	3150	524	0.00	-	-	-	-	-	KOQ3P 3150	3150	47.5	0.00	-	-	-	-	-
KOQ3C 3200	3200	484.5	0.00	-	-	-	-	-	KOQ3P 3200	3200	58	0.00	-	-	-	-	-
KOQ3C 3250	3250	447	0.00	-	-	-	-	-	KOQ3P 3250	3250	70	0.00	-	-	-	-	-
KOQ3C 3300	3300	410.5	0.00	-	-	-	-	-	KOQ3P 3300	3300	83.5	0.00	-	-	-	-	-
KOQ3C 3350	3350	376.5	0.00	-	-	-	-	-	KOQ3P 3350	3350	99	0.00	-	-	-	-	-
KOQ3C 3400	3400	343.5	0.00	-	-	-	-	-	KOQ3P 3400	3400	116	0.00	-	-	-	-	-
KOQ3C 3450	3450	312.5	0.00	-	-	-	-	-	KOQ3P 3450	3450	134.5	0.00	-	-	-	-	60
KOQ3C 3500	3500	283.5	0.00	-	-	-	-	-	KOQ3P 3500	3500	155.5	0.00	-	-	-	-	-
KOQ3C 3550	3550	256.5	0.00	-	-	-	-	-	KOQ3P 3550	3550	178	0.00	-	-	-	-	-
KOQ3C 3600	3600	231	0.00	-	-	-	-	-	KOQ3P 3600	3600	202.5	0.00	-	-	-	-	-
KOQ3C 3650	3650	207.5	0.00	-	-	-	-	-	KOQ3P 3650	3650	228.5	0.00	-	-	-	-	-
KOQ3C 3700	3700	186	0.00	-	-	-	-	-	KOQ3P 3700	3700	256.5	0.00	-	-	-	-	-
KOQ3C 3750	3750	166	0.00	-	-	-	-	-	KOQ3P 3750	3750	286.5	0.00	-	-	-	-	-
KOQ3C 3800	3800	147.5	0.00	-	-	-	-	-	KOQ3P 3800	3800	317.5	0.00	-	-	-	-	-
KOQ3C 3850	3850	131	0.00	-	-	-	-	-	KOQ3P 3850	3850	350.5	0.00	-	-	-	-	-
KOQ3C 3900	3900	116	0.00	-	-	-	-	400.0	KOQ3P 3900	3900	385.5	0.00	-	-	-	-	-
KOQ3C 3950	3950	102	0.00	-	-	-	-	-	KOQ3P 3950	3950	421.5	0.00	-	-	-	-	-
KOQ3C 4000	4000	89.5	0.00	-	-	-	-	-	KOQ3P 4000	4000	458.5	0.00	-	-	-	-	-
KOQ3C 4050	4050	78.5	0.00	-	-	-	-	-	KOQ3P 4050	4050	497.5	0.00	-	-	-	-	-
KOQ3C 4100	4100	68.5	0.00	-	-	-	-	-	KOQ3P 4100	4100	537	0.00	-	-	-	-	-
KOQ3C 4150	4150	60	0.00	-	-	-	-	-	KOQ3P 4150	4150	578	0.00	-	-	-	-	-
KOQ3C 4200	4200	52	0.00	-	-	-	-	-	KOQ3P 4200	4200	620	0.00	-	-	-	-	-
KOQ3C 4250	4250	45	0.00	-	-	-	-	-	KOQ3P 4250	4250	662.5	0.00	-	-	-	-	-
KOQ3C 4300	4300	39	0.00	-	-	-	-	-	KOQ3P 4300	4300	706	0.00	-	-	-	-	-
KOQ3C 4350	4350	33.5	0.00	-	-	-	-	-	KOQ3P 4350	4350	750.5	0.00	-	-	-	-	-
KOQ3C 4400	4400	29	0.00	-	-	-	-	-	KOQ3P 4400	4400	795.5	0.00	-	-	-	-	-
KOQ3C 4450	4450	24.5	0.00	-	-	-	-	-	KOQ3P 4450	4450	841	0.00	-	-	-	-	-
KOQ3C 4500	4500	21	0.00	-	-	-	-	50.0	KOQ3P 4500	4500	887.5	0.00	-	-	-	-	-
KOQ3C 4550	4550	18	0.00	-	-	-	-	-	KOQ3P 4550	4550	934	0.00	-	-	-	-	-
KOQ3C 4600	4600	15.5	0.00	-	-	-	-	250.0	KOQ3P 4600	4600	981	0.00	-	-	-	-	-
KOQ3C 4650	4650	13	0.00	-	-	-	-	-	KOQ3P 4650	4650	1028.5	0.00	-	-	-	-	-
KOQ3C 4700	4700	11	0.00	-	-	-	-	-	KOQ3P 4700	4700	1076	0.00	-	-	-	-	-
KOQ3C 4750	4750	9.5	0.00	-	-	-	-	-	KOQ3P 4750	4750	1124	0.00	-	-	-	-	-
KOQ3C 4800	4800	8	0.00	-	-	-	-	-	KOQ3P 4800	4800	1172.5	0.00	-	-	-	-	-
KOQ3C 4850	4850	6.5	0.00	-	-	-	-	-	KOQ3P 4850	4850	1221	0.00	-	-	-	-	-
KOQ3C 4900	4900	5.5	0.00	-	-	-	-	-	KOQ3P 4900	4900	1269.5	0.00	-	-	-	-	-

Sep-23 (98d 7/10/23); CSize 25; KOU3 3603.00

KOU3C 2400	2400	1195.5	0.00	-	-	-	-	-	KOU3P 2400	2400	2	0.00	-	-	-	-	-
KOU3C 2450	2450	1146.5	0.00	-	-	-	-	-	KOU3P 2450	2450	3	0.00	-	-	-	-	-
KOU3C 2500	2500	1098	0.00	-	-	-	-	-	KOU3P 2500	2500	4	0.00	-	-	-	-	-
KOU3C 2550	2550	1050	0.00	-	-	-	-	-	KOU3P 2550	2550	5	0.00	-	-	-	-	-
KOU3C 2600	2600	1002	0.00	-	-	-	-	-	KOU3P 2600	2600	7	0.00	-	-	-	-	-
KOU3C 2650	2650	954.5	0.00	-	-	-	-	-	KOU3P 2650	2650	9	0.00	-	-	-	-	-
KOU3C 2700	2700	908	0.00	-	-	-	-	-	KOU3P 2700	2700	12	0.00	-	-	-	-	-
KOU3C 2750	2750	861.5	0.00	-	-	-	-	-	KOU3P 2750	2750	15.5	0.00	-	-	-	-	-
KOU3C 2800	2800	816	0.00	-	-	-	-	-	KOU3P 2800	2800	19.5	0.00	-	-	-	-	-
KOU3C 2850	2850	771.5	0.00	-	-	-	-	-	KOU3P 2850	2850	24.5	0.00	-	-	-	-	-
KOU3C 2900	2900	728	0.00	-	-	-	-	-	KOU3P 2900	2900	30.5	0.00	-	-	-	-	-
KOU3C 2950	2950	685	0.00	-	-	-	-	-	KOU3P 2950	2950	37.5	0.00	-	-	-	-	-
KOU3C 3000	3000	643.5	0.00	-	-	-	-	-	KOU3P 3000	3000	45.5	0.00	-	-	-	-	-
KOU3C 3050	3050	603	0.00	-	-	-	-	-	KOU3P 3050	3050	54.5	0.00	-	-	-	-	-
KOU3C 3100	3100	564</															

KOU3C 4300	4300	58	0.00	-	-	-	-	-	KOU3P 4300	4300	749.5	0.00	-	-	-	-	-
KOU3C 4350	4350	51.5	0.00	-	-	-	-	-	KOU3P 4350	4350	792.5	0.00	-	-	-	-	-
KOU3C 4400	4400	45.5	0.00	-	-	-	-	-	KOU3P 4400	4400	836.5	0.00	-	-	-	-	-
KOU3C 4450	4450	40.5	0.00	-	-	-	-	-	KOU3P 4450	4450	880.5	0.00	-	-	-	-	-
KOU3C 4500	4500	35.5	0.00	-	-	-	-	-	KOU3P 4500	4500	925.5	0.00	-	-	-	-	-
KOU3C 4550	4550	31.5	0.00	-	-	-	-	-	KOU3P 4550	4550	971	0.00	-	-	-	-	-
KOU3C 4600	4600	27.5	0.00	-	-	-	-	-	KOU3P 4600	4600	1016.5	0.00	-	-	-	-	-
KOU3C 4650	4650	24.5	0.00	-	-	-	-	-	KOU3P 4650	4650	1063	0.00	-	-	-	-	-
KOU3C 4700	4700	21.5	0.00	-	-	-	-	-	KOU3P 4700	4700	1109.5	0.00	-	-	-	-	-
KOU3C 4750	4750	18.5	0.00	-	-	-	-	-	KOU3P 4750	4750	1156.5	0.00	-	-	-	-	-
KOU3C 4800	4800	16.5	0.00	-	-	-	-	-	KOU3P 4800	4800	1204	0.00	-	-	-	-	-
KOU3C 4850	4850	14.5	0.00	-	-	-	-	-	KOU3P 4850	4850	1251.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
JUN 23	CALL	34.51	34.68	-0.49
	PUT	34.54	34.68	-0.40
	MEAN	34.53	34.68	-0.45
JUL 23	CALL	34.94	35.01	-0.20
	PUT	34.89	35.01	-0.34
	MEAN	34.92	35.01	-0.27
AUG 23	CALL	34.51	34.68	-0.49
	PUT	34.54	34.68	-0.40
	MEAN	34.53	34.68	-0.45

	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)

Dealing Desk: (603) 2172 3820 Fax: (603) 2172 2729 Email: futures@kenanga.com.my

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