

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	4,242	73	4,215	4,237	4,207	28	1,677
MAY 23	4,103	73	4,018	4,114	4,006	2,766	22,624
JUN 23	3,966	82	3,888	3,980	3,863	23,431	54,310
JUL 23	3,872	80	3,796	3,886	3,772	8,018	35,067
AUG 23	3,804	74	3,728	3,819	3,711	4,094	18,304
SEP 23	3,764	65	3,705	3,777	3,676	6,053	17,025
OCT 23	3,747	65	3,658	3,747	3,657	1,886	10,260
NOV 23	3,727	61	3,680	3,735	3,652	2,254	14,197
DEC 23	3,724	61	3,650	3,730	3,641	1,429	7,110
JAN 24	3,726	61	3,645	3,734	3,643	830	4,589
FEB 24	3,730	61	3,688	3,725	3,688	237	1,113
MAR 24	3,740	61	3,680	3,735	3,680	424	4,523
MAY 24	3,750	61	3,706	3,738	3,706	131	963
JUL 24	3,750	61					105
SEP 24	3,750	61					
NOV 24	3,750	61					
JAN 25	3,750	61					
MAR 25	3,750	61					
MAY 25	3,750	61					
JUL 25	3,750	61					
SEP 25	3,750	61					
NOV 25	3,750	61					
JAN 26	3,750	61					
MAR 26	3,750	61					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	55.74	-0.94	56.70	57.18	54.95	54,355	138,648
JUL 23	55.90	-0.88	56.78	57.30	55.17	35,413	135,397
AUG 23	55.55	-0.79	56.30	56.82	54.88	9,123	39,758
SEP 23	55.11	-0.71	55.86	56.32	54.42	6,247	31,609
OCT 23	54.62	-0.63	55.37	55.73	54.00	2,910	22,212
DEC 23	54.40	-0.55	55.00	55.46	53.69	13,166	77,665
JAN 24	54.28	-0.52	54.96	55.26	53.63	1,295	11,928
MAR 24	54.20	-0.46	54.68	54.76	53.54	585	10,465
MAY 24	54.17	-0.41	54.59	54.67	53.80	583	4,476
JUL 24	54.20	-0.39	54.21	54.21	53.90	340	3,011
AUG 24	54.06	-0.40	-	-	-	2	731
SEP 24	53.88	-0.40	-	-	-	4	767
OCT 24	53.62	-0.38	-	-	-	2	480
DEC 24	53.59	-0.35	54.29	54.29	53.39	88	2,739
JAN 25	53.49	-0.35	-	-	-	-	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 (5d 4/10/23); CSize 25; KOM3 3918.00																	
KOM3C 2700	2700	1265.5	0.00	-	-	-	-	-	KOM3P 2700	2700	0.5	0.00	-	-	-	-	-
KOM3C 2750	2750	1215.5	0.00	-	-	-	-	-	KOM3P 2750	2750	0.5	0.00	-	-	-	-	-
KOM3C 2800	2800	1165.5	0.00	-	-	-	-	-	KOM3P 2800	2800	0.5	0.00	-	-	-	-	-
KOM3C 2850	2850	1115.5	0.00	-	-	-	-	-	KOM3P 2850	2850	0.5	0.00	-	-	-	-	-
KOM3C 2900	2900	1065.5	0.00	-	-	-	-	-	KOM3P 2900	2900	0.5	0.00	-	-	-	-	-
KOM3C 2950	2950	1015.5	0.00	-	-	-	-	-	KOM3P 2950	2950	0.5	0.00	-	-	-	-	-
KOM3C 3000	3000	965.5	0.00	-	-	-	-	-	KOM3P 3000	3000	0.5	0.00	-	-	-	-	-
KOM3C 3050	3050	915.5	0.00	-	-	-	-	-	KOM3P 3050	3050	0.5	0.00	-	-	-	-	-
KOM3C 3100	3100	865.5	0.00	-	-	-	-	-	KOM3P 3100	3100	0.5	0.00	-	-	-	-	-
KOM3C 3150	3150	815.5	0.00	-	-	-	-	-	KOM3P 3150	3150	0.5	0.00	-	-	-	-	-
KOM3C 3200	3200	765.5	0.00	-	-	-	-	-	KOM3P 3200	3200	0.5	0.00	-	-	-	-	-
KOM3C 3250	3250	715.5	0.00	-	-	-	-	-	KOM3P 3250	3250	0.5	0.00	-	-	-	-	-
KOM3C 3300	3300	665.5	0.00	-	-	-	-	-	KOM3P 3300	3300	0.5	0.00	-	-	-	-	-
KOM3C 3350	3350	615.5	0.00	-	-	-	-	-	KOM3P 3350	3350	0.5	0.00	-	-	-	-	-
KOM3C 3400	3400	566	0.00	-	-	-	-	-	KOM3P 3400	3400	0.5	0.00	-	-	-	-	-
KOM3C 3450	3450	516	0.00	-	-	-	-	-	KOM3P 3450	3450	0.5	0.00	-	-	-	-	-
KOM3C 3500	3500	466	0.00	-	-	-	-	-	KOM3P 3500	3500	0.5	0.00	-	-	-	300	-
KOM3C 3550	3550	416	0.00	-	-	-	-	-	KOM3P 3550	3550	0.5	0.00	-	-	-	-	-
KOM3C 3600	3600	367	0.00	-	-	-	-	-	KOM3P 3600	3600	1	0.00	-	-	-	100	-
KOM3C 3650	3650	318	0.00	-	-	-	-	-	KOM3P 3650	3650	2.5	0.00	-	-	-	-	-
KOM3C 3700	3700	270.5	0.00	-	-	-	-	-	KOM3P 3700	3700	4.5	0.00	-	-	-	600	-
KOM3C 3750	3750	225	0.00	-	-	-	-	-	KOM3P 3750	3750	9	0.00	-	-	-	-	-
KOM3C 3800	3800	182	0.00	-	-	-	-	-	KOM3P 3800	3800	16.5	0.00	-	-	-	500	-
KOM3C 3850	3850	143	0.00	-	-	-	-	-	KOM3P 3850	3850	27	0.00	-	-	-	-	-
KOM3C 3900	3900	109	0.00	-	-	-	-	-	KOM3P 3900	3900	43	0.00	-	-	-	-	-
KOM3C 3950	3950	80	0.00	-	-	-	-	-	KOM3P 3950	3950	64	0.00	-	-	-	-	-
KOM3C 4000	4000	56	0.00	-	-	-	250.0	-	KOM3P 4000	4000	90	0.00	-	-	-	250	-
KOM3C 4050	4050	38	0.00	-	-	-	-	-	KOM3P 4050	4050	122	0.00	-	-	-	-	-
KOM3C 4100	4100	24.5	0.00	-	-	-	-	-	KOM3P 4100	4100	158.5	0.00	-	-	-	-	-
KOM3C 4150	4150	15.5	0.00	-	-	-	-	-	KOM3P 4150	4150	199	0.00	-	-	-	-	-
KOM3C 4200	4200	9	0.00	-	-	-	-	-	KOM3P 4200	4200	243	0.00	-	-	-	-	-
KOM3C 4250	4250	5	0.00	-	-	-	-	-	KOM3P 4250	4250	289	0.00	-	-	-	-	-
KOM3C 4300	4300	3	0.00	-	-	-	50.0	-	KOM3P 4300	4300	336.5	0.00	-	-	-	-	-
KOM3C 4350	4350	1.5	0.00	-	-	-	-	-	KOM3P 4350	4350	385.5	0.00	-	-	-	-	-
KOM3C 4400	4400	0.5	0.00	-	-	-	-	-	KOM3P 4400	4400	434.5	0.00	-	-	-	-	-
KOM3C 4450	4450	0.5	0.00	-	-	-	-	-	KOM3P 4450	4450	484	0.00	-	-	-	-	-
KOM3C 4500	4500	0.5	0.00	-	-	-	-	-	KOM3P 4500	4500	534	0.00	-	-	-	-	-
KOM3C 4550	4550	0.5	0.00	-	-	-	-	-	KOM3P 4550	4550	584	0.00	-	-	-	-	-
KOM3C 4600	4600	0.5	0.00	-	-	-	-	-	KOM3P 4600	4600	633.5	0.00	-	-	-	-	-
KOM3C 4650	4650	0.5	0.00	-	-	-	-	-	KOM3P 4650	4650	683.5	0.00	-	-	-	-	-
KOM3C 4700	4700	0.5	0.00	-	-	-	-	-	KOM3P 4700	4700	733.5	0.00	-	-	-	-	-
KOM3C 4750	4750	0.5	0.00	-	-	-	-	-	KOM3P 4750	4750	783.5	0.00	-	-	-	-	-
KOM3C 4800	4800	0.5	0.00	-	-	-	-	-	KOM3P 4800	4800	833.5	0.00	-	-	-	-	-
KOM3C 4850	4850	0.5	0.00	-	-	-	-	-	KOM3P 4850	4850	883.5	0.00	-	-	-	-	-
KOM3C 4900	4900	0.5	0.00	-	-	-	-	-	KOM3P 4900	4900	933.5	0.00	-	-	-	-	-
KOM3C 4950	4950	0.5	0.00	-	-	-	-	-	KOM3P 4950	4950	983.5	0.00	-	-	-	-	-
KOM3C 5000	5000	0.5	0.00	-	-	-	-	-	KOM3P 5000	5000	1033.5	0.00	-	-	-	-	-
KOM3C 5050	5050	0.5	0.00	-	-	-	-	-	KOM3P 5050	5050	1083.5	0.00	-	-	-	-	-
KOM3C 5100	5100	0.5	0.00	-	-	-	-	-	KOM3P 5100	5100	1133.5	0.00	-	-	-	-	-
KOM3C 5150	5150	0.5	0.00	-	-	-	-	-	KOM3P 5150	5150	1183.5	0.00	-	-	-	-	-
Jul-23 (35d 5/10/23); CSize 25; KON3 3823.00																	
KON3C 2600	2600	1268.5	0.00	0.0	0	0	0	0	KON3P 2600	2600	0.5	0.00	-	-	0	-	-
KON3C 2650	2650	1218.5	0.00	-	-	-	-	-	KON3P 2650	2650	0.5	0.00	-	-	-	-	-
KON3C 2700	2700	1169	0.00	-	-	-	-	-	KON3P 2700	2700	0.5	0.00	-	-	-	-	-
KON3C 2750	2750	1119	0.00	-	-	-	-	-	KON3P 2750	2750	0.5	0.00	-	-	-	-	-
KON3C 2800	2800	1069	0.00	-	-	-	-	-	KON3P 2800	2800	0.5	0.00	-	-	-	-	-
KON3C 2850	2850	1019.5	0.00	-	-	-	-	-	KON3P 2850	2850	0.5	0.00	-	-	-	-	-
KON3C 2900	2900	970	0.00	-	-	-	-	-	KON3P 2900	2900	0.5	0.00	-	-	-	-	-
KON3C 2950	2950	920	0.00	-	-	-	-	-	KON3P 2950	2950	1	0.00	-	-	-	-	-
KON3C 3000	3000	871	0.00	-	-	-	-	-	KON3P 3000	3000	1	0.00	-	-	-	-	-
KON3C 3050	3050	821.5	0.00	-	-	-	-	-	KON3P 3050	3050	2	0.00	-	-	-	-	-
KON3C 3100	3100	773	0.00	-	-	-	-	-	KON3P 3100	3100	3	0.00	-	-	-	-	-
KON3C 3150	3150	724.5	0.00	-	-	-	-	-	KON3P 3150	3150	4.5	0.00	-	-	-	-	-
KON3C 3200	3200	676.5	0.00	-	-	-	-	-	KON3P 3200	3200	6.5	0.00	-	-	-	-	-
KON3C 3250	3250	629	0.00	-	-	-	-	-	KON3P 3250	3250	9	0.00	-	-	-	-	-
KON3C 3300	3300	583	0.00	-	-	-	-	-	KON3P 3300	3300	12.5	0.00					

KON3C 3850	3850	179	0.00	-	-	-	-	-	KON3P 3850	3850	157	0.00	-	-	-	-	-	-
KON3C 3900	3900	155.5	0.00	-	-	-	-	200.0	KON3P 3900	3900	183.5	0.00	-	-	-	-	-	200
KON3C 3950	3950	134	0.00	-	-	-	-	200.0	KON3P 3950	3950	212	0.00	-	-	-	-	-	200
KON3C 4000	4000	115	0.00	-	-	-	-	50.0	KON3P 4000	4000	242.5	0.00	-	-	-	-	-	-
KON3C 4050	4050	98	0.00	-	-	-	-	-	KON3P 4050	4050	275.5	0.00	-	-	-	-	-	-
KON3C 4100	4100	83	0.00	-	-	-	-	50.0	KON3P 4100	4100	310	0.00	-	-	-	-	-	-
KON3C 4150	4150	69.5	0.00	-	-	-	-	-	KON3P 4150	4150	347	0.00	-	-	-	-	-	-
KON3C 4200	4200	58.5	0.00	-	-	-	-	150.0	KON3P 4200	4200	385.5	0.00	-	-	-	-	-	-
KON3C 4250	4250	48.5	0.00	-	-	-	-	-	KON3P 4250	4250	425.5	0.00	-	-	-	-	-	-
KON3C 4300	4300	40	0.00	-	-	-	-	120.0	KON3P 4300	4300	467	0.00	-	-	-	-	-	-
KON3C 4350	4350	33	0.00	-	-	-	-	-	KON3P 4350	4350	509.5	0.00	-	-	-	-	-	-
KON3C 4400	4400	27	0.00	-	-	-	-	-	KON3P 4400	4400	553.5	0.00	-	-	-	-	-	-
KON3C 4450	4450	22	0.00	-	-	-	-	-	KON3P 4450	4450	598.5	0.00	-	-	-	-	-	-
KON3C 4500	4500	17.5	0.00	-	-	-	-	50.0	KON3P 4500	4500	644	0.00	-	-	-	-	-	-
KON3C 4550	4550	14	0.00	-	-	-	-	-	KON3P 4550	4550	690.5	0.00	-	-	-	-	-	-
KON3C 4600	4600	11.5	0.00	-	-	-	-	-	KON3P 4600	4600	737.5	0.00	-	-	-	-	-	-
KON3C 4650	4650	9	0.00	-	-	-	-	-	KON3P 4650	4650	785	0.00	-	-	-	-	-	-
KON3C 4700	4700	7	0.00	-	-	-	-	-	KON3P 4700	4700	833	0.00	-	-	-	-	-	-
KON3C 4750	4750	5.5	0.00	-	-	-	-	-	KON3P 4750	4750	881	0.00	-	-	-	-	-	-
KON3C 4800	4800	4.5	0.00	-	-	-	-	-	KON3P 4800	4800	930	0.00	-	-	-	-	-	-
KON3C 4850	4850	3.5	0.00	-	-	-	-	-	KON3P 4850	4850	978.5	0.00	-	-	-	-	-	-
KON3C 4900	4900	2.5	0.00	-	-	-	-	-	KON3P 4900	4900	1028	0.00	-	-	-	-	-	-
KON3C 4950	4950	2	0.00	-	-	-	-	-	KON3P 4950	4950	1077	0.00	-	-	-	-	-	-
KON3C 5000	5000	1.5	0.00	-	-	-	-	-	KON3P 5000	5000	1126.5	0.00	-	-	-	-	-	-
KON3C 5050	5050	1	0.00	-	-	-	-	-	KON3P 5050	5050	1176	0.00	-	-	-	-	-	-

Aug-23 (65d 6/9/23); CSize 25; KOQ3 3752.00

KOQ3C 2550	2550	1248	0.00	-	-	-	-	-	KOQ3P 2550	2550	0.5	0.00	-	-	-	-	-	-
KOQ3C 2600	2600	1198.5	0.00	-	-	-	-	-	KOQ3P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOQ3C 2650	2650	1149	0.00	-	-	-	-	-	KOQ3P 2650	2650	1	0.00	-	-	-	-	-	-
KOQ3C 2700	2700	1100	0.00	-	-	-	-	-	KOQ3P 2700	2700	1.5	0.00	-	-	-	-	-	-
KOQ3C 2750	2750	1051	0.00	-	-	-	-	-	KOQ3P 2750	2750	2	0.00	-	-	-	-	-	-
KOQ3C 2800	2800	1002	0.00	-	-	-	-	-	KOQ3P 2800	2800	3	0.00	-	-	-	-	-	-
KOQ3C 2850	2850	953.5	0.00	-	-	-	-	-	KOQ3P 2850	2850	4.5	0.00	-	-	-	-	-	-
KOQ3C 2900	2900	905.5	0.00	-	-	-	-	-	KOQ3P 2900	2900	6	0.00	-	-	-	-	-	-
KOQ3C 2950	2950	858	0.00	-	-	-	-	-	KOQ3P 2950	2950	8	0.00	-	-	-	-	-	-
KOQ3C 3000	3000	811	0.00	-	-	-	-	-	KOQ3P 3000	3000	11	0.00	-	-	-	-	-	-
KOQ3C 3050	3050	764.5	0.00	-	-	-	-	-	KOQ3P 3050	3050	14.5	0.00	-	-	-	-	-	-
KOQ3C 3100	3100	719	0.00	-	-	-	-	-	KOQ3P 3100	3100	18.5	0.00	-	-	-	-	-	-
KOQ3C 3150	3150	674.5	0.00	-	-	-	-	-	KOQ3P 3150	3150	23.5	0.00	-	-	-	-	-	-
KOQ3C 3200	3200	630.5	0.00	-	-	-	-	-	KOQ3P 3200	3200	30	0.00	-	-	-	-	-	-
KOQ3C 3250	3250	588	0.00	-	-	-	-	-	KOQ3P 3250	3250	37	0.00	-	-	-	-	-	-
KOQ3C 3300	3300	547	0.00	-	-	-	-	-	KOQ3P 3300	3300	45.5	0.00	-	-	-	-	-	-
KOQ3C 3350	3350	507	0.00	-	-	-	-	-	KOQ3P 3350	3350	55.5	0.00	-	-	-	-	-	-
KOQ3C 3400	3400	469	0.00	-	-	-	-	-	KOQ3P 3400	3400	67	0.00	-	-	-	-	-	-
KOQ3C 3450	3450	432	0.00	-	-	-	-	-	KOQ3P 3450	3450	80	0.00	-	-	-	-	-	60
KOQ3C 3500	3500	397	0.00	-	-	-	-	-	KOQ3P 3500	3500	94.5	0.00	-	-	-	-	-	-
KOQ3C 3550	3550	363.5	0.00	-	-	-	-	-	KOQ3P 3550	3550	111	0.00	-	-	-	-	-	-
KOQ3C 3600	3600	332	0.00	-	-	-	-	-	KOQ3P 3600	3600	129	0.00	-	-	-	-	-	-
KOQ3C 3650	3650	302	0.00	-	-	-	-	-	KOQ3P 3650	3650	148.5	0.00	-	-	-	-	-	-
KOQ3C 3700	3700	274	0.00	-	-	-	-	-	KOQ3P 3700	3700	170.5	0.00	-	-	-	-	-	-
KOQ3C 3750	3750	247.5	0.00	-	-	-	-	-	KOQ3P 3750	3750	194	0.00	-	-	-	-	-	-
KOQ3C 3800	3800	223	0.00	-	-	-	-	-	KOQ3P 3800	3800	219	0.00	-	-	-	-	-	-
KOQ3C 3850	3850	200.5	0.00	-	-	-	-	-	KOQ3P 3850	3850	246.5	0.00	-	-	-	-	-	-
KOQ3C 3900	3900	179.5	0.00	-	-	-	-	400.0	KOQ3P 3900	3900	275	0.00	-	-	-	-	-	-
KOQ3C 3950	3950	160.5	0.00	-	-	-	-	-	KOQ3P 3950	3950	305.5	0.00	-	-	-	-	-	-
KOQ3C 4000	4000	142.5	0.00	-	-	-	-	-	KOQ3P 4000	4000	337.5	0.00	-	-	-	-	-	-
KOQ3C 4050	4050	126.5	0.00	-	-	-	-	-	KOQ3P 4050	4050	371.5	0.00	-	-	-	-	-	-
KOQ3C 4100	4100	112	0.00	-	-	-	-	-	KOQ3P 4100	4100	406.5	0.00	-	-	-	-	-	-
KOQ3C 4150	4150	98.5	0.00	-	-	-	-	-	KOQ3P 4150	4150	443	0.00	-	-	-	-	-	-
KOQ3C 4200	4200	87	0.00	-	-	-	-	-	KOQ3P 4200	4200	481	0.00	-	-	-	-	-	-
KOQ3C 4250	4250	76	0.00	-	-	-	-	-	KOQ3P 4250	4250	520	0.00	-	-	-	-	-	-
KOQ3C 4300	4300	66.5	0.00	-	-	-	-	-	KOQ3P 4300	4300	560	0.00	-	-	-	-	-	-
KOQ3C 4350	4350	58	0.00	-	-	-	-	-	KOQ3P 4350	4350	601	0.00	-	-	-	-	-	-
KOQ3C 4400	4400	50.5	0.00	-	-	-	-	-	KOQ3P 4400	4400	643.5	0.00	-	-	-	-	-	-
KOQ3C 4450	4450	43.5	0.00	-	-	-	-	-	KOQ3P 4450	4450	686.5	0.00	-	-	-	-	-	-
KOQ3C 4500	4500	38	0.00	-	-	-	-	50.0	KOQ3P 4500	4500	730	0.00	-	-	-	-	-	-
KOQ3C 4550	4550	32.5	0.00	-	-	-	-	-	KOQ3P 4550	4550	775	0.00	-	-	-	-	-	-
KOQ3C 4600	4600	28	0.00	-	-	-	-	250.0	KOQ3P 4600	4600	820	0.00	-	-	-	-	-	-
KOQ3C 4650	4650	24	0.00	-	-	-	-	-	KOQ3P 4650	4650	865.5	0.00	-	-	-	-	-	-
KOQ3C 4700	4700	20.5	0.00	-	-	-	-	-	KOQ3P 4700	4700	912	0.00	-	-	-	-	-	-
KOQ3C 4750	4750	17.5	0.00	-	-	-	-	-	KOQ3P 4750	4750	958.5	0.00	-	-	-	-	-	-
KOQ3C 4800	4800	15	0.00	-	-	-	-	-	KOQ3P 4800	4800	1006	0.00	-	-	-	-	-	-
KOQ3C 4850	4850	12.5	0.00	-	-	-	-	-	KOQ3P 4850	4850	1053.5	0.00	-	-	-	-	-	-
KOQ3C 4900	4900	11	0.00	-	-	-	-	-	KOQ3P 4900	4900	1101	0.00	-	-	-	-	-	-
KOQ3C 4950	4950	9	0.00	-	-	-	-	-	KOQ3P 4950	4950	1149.5	0.00	-	-	-	-	-	-
KOQ3C 5000	5000	7.5	0.00	-	-	-	-	-	KOQ3P 5000	5000	1197.5	0.00	-	-	-	-	-	-

Sep-23 (96d 7/10/23); CSize 25; KOU3 3709.00

KOU3C 2500	2500	1256	0.00	-	-	-	-	-	KOU3P 2500	2500	1.5	0.00	-	-	-	-	-	-
KOU3C 2550	2550	1207	0.00	-	-	-	-	-	KOU3P 2550	2550	2.5	0.00	-	-	-	-	-	-
KOU3C 2600	2600	1158.5	0.00	-	-	-	-	-	KOU3P 2600	2600	3	0.00	-	-	-	-	-	-
KOU3C 2650	2650	1110	0.00	-	-	-	-	-	KOU3P 2650	2650	4.5	0.00	-	-	-	-	-	-
KOU3C 2700	2700	1062	0.00	-	-	-	-	-	KOU3P 2700	2700	6	0.00	-	-	-	-	-	-
KOU3C 2750	2750	1014	0.00	-	-	-	-	-	KOU3P 2750	2750	7.5	0.00	-	-	-	-	-	-
KOU3C 2800	2800	967	0.00	-	-	-	-	-	KOU3P 2800	2800	10	0.00	-	-	-	-	-	-
KOU3C 2850	2850	920	0.00	-	-	-	-	-	KOU3P 2850	2850	13	0.00	-	-	-	-	-	-
KOU3C 2900	2900	874	0.00	-	-	-	-	-	KOU3P 2900	2900	16.5	0.00	-	-	-	-	-	-
KOU3C 2950	2950	828.5	0.00	-	-	-	-	-	KOU3P 2950	2950	21	0.00	-	-	-	-	-	-
KOU3C 3000	3000	784	0.00	-	-	-	-	-	KOU3P 3000	3000	26	0.00	-	-	-	-	-	-
KOU3C 3050	305																	

KOU3C 4400	4400	70.5	0.00	-	-	-	-	-	KOU3P 4400	4400	701.5	0.00	-	-	-	-	-
KOU3C 4450	4450	62.5	0.00	-	-	-	-	-	KOU3P 4450	4450	743.5	0.00	-	-	-	-	-
KOU3C 4500	4500	56	0.00	-	-	-	-	-	KOU3P 4500	4500	786	0.00	-	-	-	-	-
KOU3C 4550	4550	49.5	0.00	-	-	-	-	-	KOU3P 4550	4550	829.5	0.00	-	-	-	-	-
KOU3C 4600	4600	44	0.00	-	-	-	-	-	KOU3P 4600	4600	873.5	0.00	-	-	-	-	-
KOU3C 4650	4650	39	0.00	-	-	-	-	-	KOU3P 4650	4650	918	0.00	-	-	-	-	-
KOU3C 4700	4700	34.5	0.00	-	-	-	-	-	KOU3P 4700	4700	963.5	0.00	-	-	-	-	-
KOU3C 4750	4750	30.5	0.00	-	-	-	-	-	KOU3P 4750	4750	1009	0.00	-	-	-	-	-
KOU3C 4800	4800	26.5	0.00	-	-	-	-	-	KOU3P 4800	4800	1055	0.00	-	-	-	-	-
KOU3C 4850	4850	23.5	0.00	-	-	-	-	-	KOU3P 4850	4850	1101.5	0.00	-	-	-	-	-
KOU3C 4900	4900	20.5	0.00	-	-	-	-	-	KOU3P 4900	4900	1148	0.00	-	-	-	-	-
KOU3C 4950	4950	18	0.00	-	-	-	-	-	KOU3P 4950	4950	1195	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
JUN 23	CALL	34.50	34.02	1.41
	PUT	34.50	34.02	1.41
	MEAN	34.50	34.02	1.41
JUL 23	CALL	34.83	34.33	1.46
	PUT	34.83	34.34	1.43
	MEAN	34.83	34.34	1.44
AUG 23	CALL	34.50	34.02	1.41
	PUT	34.50	34.02	1.41
	MEAN	34.50	34.02	1.41

	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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