

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	4,205	-37	4,190	4,206	4,190	149	1,579
MAY 23	4,011	-92	4,092	4,100	4,006	4,482	21,599
JUN 23	3,868	-98	3,953	3,965	3,864	30,768	52,921
JUL 23	3,772	-100	3,869	3,869	3,765	11,337	35,877
AUG 23	3,705	-99	3,792	3,792	3,699	7,021	19,411
SEP 23	3,673	-91	3,750	3,750	3,663	6,412	17,206
OCT 23	3,652	-95	3,718	3,719	3,648	3,679	10,824
NOV 23	3,637	-90	3,719	3,719	3,631	4,180	14,435
DEC 23	3,630	-94	3,696	3,696	3,630	2,405	7,655
JAN 24	3,632	-94	3,693	3,694	3,633	1,384	4,723
FEB 24	3,636	-94	3,672	3,681	3,640	164	1,134
MAR 24	3,636	-104	3,669	3,685	3,636	429	4,605
MAY 24	3,646	-104	3,667	3,685	3,648	480	1,192
JUL 24	3,646	-104					105
SEP 24	3,646	-104					
NOV 24	3,646	-104					
JAN 25	3,646	-104					
MAR 25	3,646	-104					
MAY 25	3,646	-104					
JUL 25	3,646	-104					
SEP 25	3,646	-104					
NOV 25	3,646	-104					
JAN 26	3,646	-104					
MAR 26	3,646	-104					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	55.22	-0.52	55.81	56.30	55.10	44,611	138,389
JUL 23	55.44	-0.46	55.97	56.43	55.34	34,321	136,366
AUG 23	55.17	-0.38	55.63	56.02	55.06	8,195	40,225
SEP 23	54.79	-0.32	55.20	55.53	54.61	6,121	31,455
OCT 23	54.33	-0.29	54.66	55.02	54.18	4,971	22,237
DEC 23	54.10	-0.30	54.44	54.76	53.90	12,043	79,897
JAN 24	54.01	-0.27	54.40	54.57	53.86	1,845	12,058
MAR 24	53.97	-0.23	54.10	54.48	53.83	971	10,621
MAY 24	53.96	-0.21	54.04	54.44	53.86	507	4,571
JUL 24	54.00	-0.20	54.08	54.47	53.90	259	2,920
AUG 24	53.89	-0.17	53.83	53.87	53.83	4	731
SEP 24	53.72	-0.16	53.84	53.87	53.84	4	767
OCT 24	53.48	-0.14	-	-	-	2	482
DEC 24	53.44	-0.15	53.42	53.46	53.42	37	2,730
JAN 25	53.34	-0.15	-	-	-	-	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 (4d 4/10/23); CSize 25; KOM3 3894.00																	
KOM3C 2700	2700	1167.5	0.00	-	-	-	-	-	KOM3P 2700	2700	0.5	0.00	-	-	-	-	-
KOM3C 2750	2750	1117.5	0.00	-	-	-	-	-	KOM3P 2750	2750	0.5	0.00	-	-	-	-	-
KOM3C 2800	2800	1067.5	0.00	-	-	-	-	-	KOM3P 2800	2800	0.5	0.00	-	-	-	-	-
KOM3C 2850	2850	1017.5	0.00	-	-	-	-	-	KOM3P 2850	2850	0.5	0.00	-	-	-	-	-
KOM3C 2900	2900	967.5	0.00	-	-	-	-	-	KOM3P 2900	2900	0.5	0.00	-	-	-	-	-
KOM3C 2950	2950	917.5	0.00	-	-	-	-	-	KOM3P 2950	2950	0.5	0.00	-	-	-	-	-
KOM3C 3000	3000	867.5	0.00	-	-	-	-	-	KOM3P 3000	3000	0.5	0.00	-	-	-	-	-
KOM3C 3050	3050	817.5	0.00	-	-	-	-	-	KOM3P 3050	3050	0.5	0.00	-	-	-	-	-
KOM3C 3100	3100	767.5	0.00	-	-	-	-	-	KOM3P 3100	3100	0.5	0.00	-	-	-	-	-
KOM3C 3150	3150	717.5	0.00	-	-	-	-	-	KOM3P 3150	3150	0.5	0.00	-	-	-	-	-
KOM3C 3200	3200	668	0.00	-	-	-	-	-	KOM3P 3200	3200	0.5	0.00	-	-	-	-	-
KOM3C 3250	3250	618	0.00	-	-	-	-	-	KOM3P 3250	3250	0.5	0.00	-	-	-	-	-
KOM3C 3300	3300	568	0.00	-	-	-	-	-	KOM3P 3300	3300	0.5	0.00	-	-	-	-	-
KOM3C 3350	3350	518	0.00	-	-	-	-	-	KOM3P 3350	3350	0.5	0.00	-	-	-	-	-
KOM3C 3400	3400	468	0.00	-	-	-	-	-	KOM3P 3400	3400	0.5	0.00	-	-	-	-	-
KOM3C 3450	3450	418	0.00	-	-	-	-	-	KOM3P 3450	3450	0.5	0.00	-	-	-	-	-
KOM3C 3500	3500	368.5	0.00	-	-	-	-	-	KOM3P 3500	3500	0.5	0.00	-	-	-	-	-
KOM3C 3550	3550	319	0.00	-	-	-	-	-	KOM3P 3550	3550	1	0.00	-	-	-	-	-
KOM3C 3600	3600	270.5	0.00	-	-	-	-	-	KOM3P 3600	3600	2.5	0.00	-	-	-	-	-
KOM3C 3650	3650	223.5	0.00	-	-	-	-	-	KOM3P 3650	3650	6	0.00	-	-	-	-	-
KOM3C 3700	3700	179.5	0.00	-	-	-	-	-	KOM3P 3700	3700	11.5	0.00	-	-	-	-	-
KOM3C 3750	3750	139	0.00	-	-	-	-	-	KOM3P 3750	3750	21	0.00	-	-	-	-	-
KOM3C 3800	3800	103	0.00	-	-	-	-	-	KOM3P 3800	3800	35	0.00	-	-	-	-	-
KOM3C 3850	3850	73.5	0.00	-	-	-	-	-	KOM3P 3850	3850	55.5	0.00	-	-	-	-	-
KOM3C 3900	3900	49.5	0.00	-	-	-	-	-	KOM3P 3900	3900	81.5	0.00	-	-	-	-	-
KOM3C 3950	3950	32	0.00	-	-	-	-	-	KOM3P 3950	3950	114	0.00	-	-	-	-	-
KOM3C 4000	4000	19.5	0.00	-	-	-	250.0	-	KOM3P 4000	4000	151.5	0.00	-	-	-	-	-
KOM3C 4050	4050	11	0.00	-	-	-	-	-	KOM3P 4050	4050	193	0.00	-	-	-	-	-
KOM3C 4100	4100	6	0.00	-	-	-	-	-	KOM3P 4100	4100	238	0.00	-	-	-	-	-
KOM3C 4150	4150	3	0.00	-	-	-	-	-	KOM3P 4150	4150	285	0.00	-	-	-	-	-
KOM3C 4200	4200	1.5	0.00	-	-	-	-	-	KOM3P 4200	4200	333.5	0.00	-	-	-	-	-
KOM3C 4250	4250	0.5	0.00	-	-	-	-	-	KOM3P 4250	4250	382.5	0.00	-	-	-	-	-
KOM3C 4300	4300	0.5	0.00	-	-	-	50.0	-	KOM3P 4300	4300	432	0.00	-	-	-	-	-
KOM3C 4350	4350	0.5	0.00	-	-	-	-	-	KOM3P 4350	4350	482	0.00	-	-	-	-	-
KOM3C 4400	4400	0.5	0.00	-	-	-	-	-	KOM3P 4400	4400	532	0.00	-	-	-	-	-
KOM3C 4450	4450	0.5	0.00	-	-	-	-	-	KOM3P 4450	4450	582	0.00	-	-	-	-	-
KOM3C 4500	4500	0.5	0.00	-	-	-	-	-	KOM3P 4500	4500	632	0.00	-	-	-	-	-
KOM3C 4550	4550	0.5	0.00	-	-	-	-	-	KOM3P 4550	4550	682	0.00	-	-	-	-	-
KOM3C 4600	4600	0.5	0.00	-	-	-	-	-	KOM3P 4600	4600	731.5	0.00	-	-	-	-	-
KOM3C 4650	4650	0.5	0.00	-	-	-	-	-	KOM3P 4650	4650	781.5	0.00	-	-	-	-	-
KOM3C 4700	4700	0.5	0.00	-	-	-	-	-	KOM3P 4700	4700	831.5	0.00	-	-	-	-	-
KOM3C 4750	4750	0.5	0.00	-	-	-	-	-	KOM3P 4750	4750	881.5	0.00	-	-	-	-	-
KOM3C 4800	4800	0.5	0.00	-	-	-	-	-	KOM3P 4800	4800	931.5	0.00	-	-	-	-	-
KOM3C 4850	4850	0.5	0.00	-	-	-	-	-	KOM3P 4850	4850	981.5	0.00	-	-	-	-	-
KOM3C 4900	4900	0.5	0.00	-	-	-	-	-	KOM3P 4900	4900	1031.5	0.00	-	-	-	-	-
KOM3C 4950	4950	0.5	0.00	-	-	-	-	-	KOM3P 4950	4950	1081.5	0.00	-	-	-	-	-
KOM3C 5000	5000	0.5	0.00	-	-	-	-	-	KOM3P 5000	5000	1131.5	0.00	-	-	-	-	-
KOM3C 5050	5050	0.5	0.00	-	-	-	-	-	KOM3P 5050	5050	1181.5	0.00	-	-	-	-	-
KOM3C 5100	5100	0.5	0.00	-	-	-	-	-	KOM3P 5100	5100	1231.5	0.00	-	-	-	-	-
KOM3C 5150	5150	0.5	0.00	-	-	-	-	-	KOM3P 5150	5150	1281.5	0.00	-	-	-	-	-
Jul-23 (34d 5/10/23); CSize 25; KON3 3793.00																	
KON3C 2600	2600	1169	0.00	0.0	0	0	0	0	KON3P 2600	2600	0.5	0.00	-	-	0	-	-
KON3C 2650	2650	1119	0.00	-	-	-	-	-	KON3P 2650	2650	0.5	0.00	-	-	-	-	-
KON3C 2700	2700	1069	0.00	-	-	-	-	-	KON3P 2700	2700	0.5	0.00	-	-	-	-	-
KON3C 2750	2750	1019.5	0.00	-	-	-	-	-	KON3P 2750	2750	0.5	0.00	-	-	-	-	-
KON3C 2800	2800	969.5	0.00	-	-	-	-	-	KON3P 2800	2800	0.5	0.00	-	-	-	-	-
KON3C 2850	2850	920	0.00	-	-	-	-	-	KON3P 2850	2850	0.5	0.00	-	-	-	-	-
KON3C 2900	2900	870.5	0.00	-	-	-	-	-	KON3P 2900	2900	1	0.00	-	-	-	-	-
KON3C 2950	2950	821	0.00	-	-	-	-	-	KON3P 2950	2950	1.5	0.00	-	-	-	-	-
KON3C 3000	3000	772	0.00	-	-	-	-	-	KON3P 3000	3000	2.5	0.00	-	-	-	-	-
KON3C 3050	3050	723.5	0.00	-	-	-	-	-	KON3P 3050	3050	3.5	0.00	-	-	-	-	-
KON3C 3100	3100	675.5	0.00	-	-	-	-	-	KON3P 3100	3100	5	0.00	-	-	-	-	-
KON3C 3150	3150	628	0.00	-	-	-	-	-	KON3P 3150	3150	7.5	0.00	-	-	-	-	-
KON3C 3200	3200	581	0.00	-	-	-	-	-	KON3P 3200	3200	10.5	0.00	-	-	-	-	-
KON3C 3250	3250	535.5	0.00	-	-	-	-	-	KON3P 3250	3250	14.5	0.00	-	-	-	-	-
KON3C 3300	3300	490.5	0.00	-	-	-	-	-	KON3P								

KON3C 3850	3850	128.5	0.00	-	-	-	-	-	KON3P 3850	3850	206	0.00	-	-	-	-	-
KON3C 3900	3900	109.5	0.00	-	-	-	-	-	KON3P 3900	3900	237	0.00	-	-	-	-	200
KON3C 3950	3950	92.5	0.00	-	-	-	200.0	-	KON3P 3950	3950	270	0.00	-	-	-	-	200
KON3C 4000	4000	77.5	0.00	-	-	-	50.0	-	KON3P 4000	4000	305	0.00	-	-	-	-	-
KON3C 4050	4050	65	0.00	-	-	-	-	-	KON3P 4050	4050	342	0.00	-	-	-	-	-
KON3C 4100	4100	54	0.00	-	-	-	50.0	-	KON3P 4100	4100	381	0.00	-	-	-	-	-
KON3C 4150	4150	44.5	0.00	-	-	-	-	-	KON3P 4150	4150	421.5	0.00	-	-	-	-	-
KON3C 4200	4200	36.5	0.00	-	-	-	150.0	-	KON3P 4200	4200	463	0.00	-	-	-	-	-
KON3C 4250	4250	29.5	0.00	-	-	-	-	-	KON3P 4250	4250	506.5	0.00	-	-	-	-	-
KON3C 4300	4300	24	0.00	-	-	-	120.0	-	KON3P 4300	4300	550.5	0.00	-	-	-	-	-
KON3C 4350	4350	19.5	0.00	-	-	-	-	-	KON3P 4350	4350	595.5	0.00	-	-	-	-	-
KON3C 4400	4400	15.5	0.00	-	-	-	-	-	KON3P 4400	4400	641.5	0.00	-	-	-	-	-
KON3C 4450	4450	12	0.00	-	-	-	-	-	KON3P 4450	4450	688.5	0.00	-	-	-	-	-
KON3C 4500	4500	9.5	0.00	-	-	-	50.0	-	KON3P 4500	4500	735.5	0.00	-	-	-	-	-
KON3C 4550	4550	7.5	0.00	-	-	-	-	-	KON3P 4550	4550	783.5	0.00	-	-	-	-	-
KON3C 4600	4600	6	0.00	-	-	-	-	-	KON3P 4600	4600	831.5	0.00	-	-	-	-	-
KON3C 4650	4650	4.5	0.00	-	-	-	-	-	KON3P 4650	4650	880.5	0.00	-	-	-	-	-
KON3C 4700	4700	3.5	0.00	-	-	-	-	-	KON3P 4700	4700	929	0.00	-	-	-	-	-
KON3C 4750	4750	2.5	0.00	-	-	-	-	-	KON3P 4750	4750	978	0.00	-	-	-	-	-
KON3C 4800	4800	2	0.00	-	-	-	-	-	KON3P 4800	4800	1027.5	0.00	-	-	-	-	-
KON3C 4850	4850	1.5	0.00	-	-	-	-	-	KON3P 4850	4850	1076.5	0.00	-	-	-	-	-
KON3C 4900	4900	1	0.00	-	-	-	-	-	KON3P 4900	4900	1126	0.00	-	-	-	-	-
KON3C 4950	4950	1	0.00	-	-	-	-	-	KON3P 4950	4950	1175.5	0.00	-	-	-	-	-
KON3C 5000	5000	0.5	0.00	-	-	-	-	-	KON3P 5000	5000	1225.5	0.00	-	-	-	-	-
KON3C 5050	5050	0.5	0.00	-	-	-	-	-	KON3P 5050	5050	1275	0.00	-	-	-	-	-

Aug-23 (64d 6/9/23); CSize 25; KOQ3 3730.00

KOQ3C 2550	2550	1150	0.00	-	-	-	-	-	KOQ3P 2550	2550	1	0.00	-	-	-	-	-
KOQ3C 2600	2600	1100.5	0.00	-	-	-	-	-	KOQ3P 2600	2600	1	0.00	-	-	-	-	-
KOQ3C 2650	2650	1051.5	0.00	-	-	-	-	-	KOQ3P 2650	2650	1.5	0.00	-	-	-	-	-
KOQ3C 2700	2700	1002.5	0.00	-	-	-	-	-	KOQ3P 2700	2700	2.5	0.00	-	-	-	-	-
KOQ3C 2750	2750	953.5	0.00	-	-	-	-	-	KOQ3P 2750	2750	3.5	0.00	-	-	-	-	-
KOQ3C 2800	2800	905.5	0.00	-	-	-	-	-	KOQ3P 2800	2800	5	0.00	-	-	-	-	-
KOQ3C 2850	2850	857.5	0.00	-	-	-	-	-	KOQ3P 2850	2850	7	0.00	-	-	-	-	-
KOQ3C 2900	2900	810	0.00	-	-	-	-	-	KOQ3P 2900	2900	9.5	0.00	-	-	-	-	-
KOQ3C 2950	2950	763.5	0.00	-	-	-	-	-	KOQ3P 2950	2950	12.5	0.00	-	-	-	-	-
KOQ3C 3000	3000	717.5	0.00	-	-	-	-	-	KOQ3P 3000	3000	16	0.00	-	-	-	-	-
KOQ3C 3050	3050	672.5	0.00	-	-	-	-	-	KOQ3P 3050	3050	21	0.00	-	-	-	-	-
KOQ3C 3100	3100	628.5	0.00	-	-	-	-	-	KOQ3P 3100	3100	26.5	0.00	-	-	-	-	-
KOQ3C 3150	3150	585.5	0.00	-	-	-	-	-	KOQ3P 3150	3150	33.5	0.00	-	-	-	-	-
KOQ3C 3200	3200	544	0.00	-	-	-	-	-	KOQ3P 3200	3200	41.5	0.00	-	-	-	-	-
KOQ3C 3250	3250	504	0.00	-	-	-	-	-	KOQ3P 3250	3250	51	0.00	-	-	-	-	-
KOQ3C 3300	3300	465	0.00	-	-	-	-	-	KOQ3P 3300	3300	62	0.00	-	-	-	-	-
KOQ3C 3350	3350	428	0.00	-	-	-	-	-	KOQ3P 3350	3350	74.5	0.00	-	-	-	-	-
KOQ3C 3400	3400	392.5	0.00	-	-	-	-	-	KOQ3P 3400	3400	89	0.00	-	-	-	-	60
KOQ3C 3450	3450	358.5	0.00	-	-	-	-	-	KOQ3P 3450	3450	105	0.00	-	-	-	-	-
KOQ3C 3500	3500	326.5	0.00	-	-	-	-	-	KOQ3P 3500	3500	122.5	0.00	-	-	-	-	-
KOQ3C 3550	3550	296.5	0.00	-	-	-	-	-	KOQ3P 3550	3550	142.5	0.00	-	-	-	-	-
KOQ3C 3600	3600	268	0.00	-	-	-	-	-	KOQ3P 3600	3600	164	0.00	-	-	-	-	-
KOQ3C 3650	3650	242	0.00	-	-	-	-	-	KOQ3P 3650	3650	187	0.00	-	-	-	-	-
KOQ3C 3700	3700	217.5	0.00	-	-	-	-	-	KOQ3P 3700	3700	212.5	0.00	-	-	-	-	-
KOQ3C 3750	3750	194.5	0.00	-	-	-	-	-	KOQ3P 3750	3750	239.5	0.00	-	-	-	-	-
KOQ3C 3800	3800	173.5	0.00	-	-	-	-	-	KOQ3P 3800	3800	268	0.00	-	-	-	-	-
KOQ3C 3850	3850	154.5	0.00	-	-	-	-	-	KOQ3P 3850	3850	299	0.00	-	-	-	-	-
KOQ3C 3900	3900	137	0.00	-	-	-	400.0	-	KOQ3P 3900	3900	331	0.00	-	-	-	-	-
KOQ3C 3950	3950	121	0.00	-	-	-	-	-	KOQ3P 3950	3950	365	0.00	-	-	-	-	-
KOQ3C 4000	4000	106.5	0.00	-	-	-	-	-	KOQ3P 4000	4000	400	0.00	-	-	-	-	-
KOQ3C 4050	4050	93.5	0.00	-	-	-	-	-	KOQ3P 4050	4050	437	0.00	-	-	-	-	-
KOQ3C 4100	4100	82	0.00	-	-	-	-	-	KOQ3P 4100	4100	475	0.00	-	-	-	-	-
KOQ3C 4150	4150	71.5	0.00	-	-	-	-	-	KOQ3P 4150	4150	514.5	0.00	-	-	-	-	-
KOQ3C 4200	4200	62	0.00	-	-	-	-	-	KOQ3P 4200	4200	554.5	0.00	-	-	-	-	-
KOQ3C 4250	4250	54	0.00	-	-	-	-	-	KOQ3P 4250	4250	596	0.00	-	-	-	-	-
KOQ3C 4300	4300	46.5	0.00	-	-	-	-	-	KOQ3P 4300	4300	638.5	0.00	-	-	-	-	-
KOQ3C 4350	4350	40.5	0.00	-	-	-	-	-	KOQ3P 4350	4350	682	0.00	-	-	-	-	-
KOQ3C 4400	4400	34.5	0.00	-	-	-	-	-	KOQ3P 4400	4400	726	0.00	-	-	-	-	-
KOQ3C 4450	4450	29.5	0.00	-	-	-	-	-	KOQ3P 4450	4450	771	0.00	-	-	-	-	-
KOQ3C 4500	4500	25.5	0.00	-	-	-	50.0	-	KOQ3P 4500	4500	816.5	0.00	-	-	-	-	-
KOQ3C 4550	4550	21.5	0.00	-	-	-	-	-	KOQ3P 4550	4550	862.5	0.00	-	-	-	-	-
KOQ3C 4600	4600	18.5	0.00	-	-	-	250.0	-	KOQ3P 4600	4600	909	0.00	-	-	-	-	-
KOQ3C 4650	4650	15.5	0.00	-	-	-	-	-	KOQ3P 4650	4650	956	0.00	-	-	-	-	-
KOQ3C 4700	4700	13.5	0.00	-	-	-	-	-	KOQ3P 4700	4700	1003	0.00	-	-	-	-	-
KOQ3C 4750	4750	11	0.00	-	-	-	-	-	KOQ3P 4750	4750	1051	0.00	-	-	-	-	-
KOQ3C 4800	4800	9.5	0.00	-	-	-	-	-	KOQ3P 4800	4800	1099	0.00	-	-	-	-	-
KOQ3C 4850	4850	8	0.00	-	-	-	-	-	KOQ3P 4850	4850	1147	0.00	-	-	-	-	-
KOQ3C 4900	4900	6.5	0.00	-	-	-	-	-	KOQ3P 4900	4900	1195.5	0.00	-	-	-	-	-
KOQ3C 4950	4950	5.5	0.00	-	-	-	-	-	KOQ3P 4950	4950	1244.5	0.00	-	-	-	-	-
KOQ3C 5000	5000	4.5	0.00	-	-	-	-	-	KOQ3P 5000	5000	1293	0.00	-	-	-	-	-

Sep-23 (95d 7/10/23); CSize 25; KOU3 3695.00

KOU3C 2500	2500	1166.5	0.00	-	-	-	-	-	KOU3P 2500	2500	2.5	0.00	-	-	-	-	-
KOU3C 2550	2550	1118	0.00	-	-	-	-	-	KOU3P 2550	2550	3.5	0.00	-	-	-	-	-
KOU3C 2600	2600	1069.5	0.00	-	-	-	-	-	KOU3P 2600	2600	4.5	0.00	-	-	-	-	-
KOU3C 2650	2650	1021.5	0.00	-	-	-	-	-	KOU3P 2650	2650	6	0.00	-	-	-	-	-
KOU3C 2700	2700	974	0.00	-	-	-	-	-	KOU3P 2700	2700	8	0.00	-	-	-	-	-
KOU3C 2750	2750	927	0.00	-	-	-	-	-	KOU3P 2750	2750	11	0.00	-	-	-	-	-
KOU3C 2800	2800	880.5	0.00	-	-	-	-	-	KOU3P 2800	2800	14	0.00	-	-	-	-	-
KOU3C 2850	2850	834.5	0.00	-	-	-	-	-	KOU3P 2850	2850	17.5	0.00	-	-	-	-	-
KOU3C 2900	2900	789.5	0.00	-	-	-	-	-	KOU3P 2900	2900	22.5	0.00	-	-	-	-	-
KOU3C 2950	2950	745.5	0.00	-	-	-	-	-	KOU3P 2950	2950	28	0.00	-	-	-	-	-
KOU3C 3000	3000	702	0.00	-	-	-	-	-	KOU3P 3000	3000	34	0.00	-	-	-	-	-
KOU3C 3050	3050	660	0.00	-	-	-	-	-	KOU3P 3050	3050	41.5	0.00	-	-	-	-	-
KOU3C 3100	3100	619	0.00	-	-	-	-	-	KOU3P 3100	3100	50.5	0.00	-	-	-	-	-
KOU3C 3150	3150	579.5	0.00	-	-	-	-	-	KOU3P 3150	3150	60.5	0.00	-	-	-	-	-

KOU3C 4400	4400	53	0.00	-	-	-	-	-	KOU3P 4400	4400	774.5	0.00	-	-	-	-	-
KOU3C 4450	4450	47	0.00	-	-	-	-	-	KOU3P 4450	4450	818	0.00	-	-	-	-	-
KOU3C 4500	4500	41.5	0.00	-	-	-	-	-	KOU3P 4500	4500	862.5	0.00	-	-	-	-	-
KOU3C 4550	4550	36.5	0.00	-	-	-	-	-	KOU3P 4550	4550	907	0.00	-	-	-	-	-
KOU3C 4600	4600	32.5	0.00	-	-	-	-	-	KOU3P 4600	4600	952.5	0.00	-	-	-	-	-
KOU3C 4650	4650	28.5	0.00	-	-	-	-	-	KOU3P 4650	4650	998	0.00	-	-	-	-	-
KOU3C 4700	4700	25	0.00	-	-	-	-	-	KOU3P 4700	4700	1044.5	0.00	-	-	-	-	-
KOU3C 4750	4750	22	0.00	-	-	-	-	-	KOU3P 4750	4750	1091	0.00	-	-	-	-	-
KOU3C 4800	4800	19	0.00	-	-	-	-	-	KOU3P 4800	4800	1137.5	0.00	-	-	-	-	-
KOU3C 4850	4850	17	0.00	-	-	-	-	-	KOU3P 4850	4850	1185	0.00	-	-	-	-	-
KOU3C 4900	4900	14.5	0.00	-	-	-	-	-	KOU3P 4900	4900	1232.5	0.00	-	-	-	-	-
KOU3C 4950	4950	13	0.00	-	-	-	-	-	KOU3P 4950	4950	1280	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
JUN 23	CALL	34.72	34.51	0.61
	PUT	34.72	34.51	0.61
	MEAN	34.72	34.51	0.61
JUL 23	CALL	35.02	34.83	0.55
	PUT	35.02	34.83	0.55
	MEAN	35.02	34.83	0.55
AUG 23	CALL	34.72	34.51	0.61
	PUT	34.72	34.51	0.61
	MEAN	34.72	34.51	0.61

	10Days	20Days	30Days	60Days	90Days
Current	35.15	34.53	36.16	32.64	31
1 week ago	24.60	24.77	28.01	27.52	34
1 month ago	30.63	27.55	27.55	36.23	36
3 months ago	45.37	46.23	41.11	41.01	44
6 months ago	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.