

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	4,071	-12	4,083	4,154	4,044	2,037	7,809
MAY 23	3,987	-20	4,004	4,072	3,966	14,437	36,410
JUN 23	3,920	-13	3,934	3,993	3,895	28,977	41,295
JUL 23	3,871	-11	3,884	3,938	3,849	7,481	29,988
AUG 23	3,833	-6	3,842	3,900	3,809	5,843	16,660
SEP 23	3,804	-6	3,800	3,870	3,778	5,258	14,172
OCT 23	3,785	-6	3,780	3,852	3,759	5,230	9,776
NOV 23	3,776	-5	3,780	3,845	3,750	5,405	13,151
DEC 23	3,778	-5	3,779	3,845	3,755	1,480	3,369
JAN 24	3,776	-5	3,825	3,850	3,756	1,258	3,977
FEB 24	3,778	-5	3,829	3,849	3,761	219	735
MAR 24	3,769	-5	3,825	3,842	3,758	132	2,358
MAY 24	3,758	-5	3,805	3,820	3,747	110	317
JUL 24	3,758	-5	-	-	-	-	6
SEP 24	3,758	-5	-	-	-	-	-
NOV 24	3,758	-5	-	-	-	-	-
JAN 25	3,758	-5	-	-	-	-	-
MAR 25	3,758	-5	-	-	-	-	-
MAY 25	3,758	-5	-	-	-	-	-
JUL 25	3,758	-5	-	-	-	-	-
SEP 25	3,758	-5	-	-	-	-	-
NOV 25	3,758	-5	-	-	-	-	-
JAN 26	3,758	-5	-	-	-	-	-
MAR 26	3,758	-5	-	-	-	-	-

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	57.46	-0.27	57.69	57.97	56.83	65,606	159,874
JUL 23	57.48	-0.27	57.69	57.98	56.88	43,337	114,523
AUG 23	56.94	-0.19	57.10	57.37	56.34	6,978	32,760
SEP 23	56.39	-0.12	56.51	56.74	55.81	3,574	31,325
OCT 23	55.78	-0.06	55.54	55.85	55.18	2,894	21,180
DEC 23	55.44	-0.08	55.54	55.71	54.83	7,863	66,022
JAN 24	55.23	-0.05	54.69	55.32	54.69	1,043	10,915
MAR 24	55.10	-0.06	54.71	55.20	54.71	473	7,338
MAY 24	55.11	-0.05	55.09	55.22	54.91	440	2,428
JUL 24	55.14	-0.05	55.29	55.29	54.91	173	2,139
AUG 24	55.01	-0.06	-	-	-	-	691
SEP 24	54.83	-0.07	-	-	-	-	780
OCT 24	54.53	0.01	-	-	-	-	269
DEC 24	54.48	0.01	-	-	-	-	2,206
JAN 25	54.36	0.00	-	-	-	-	-

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Jun-23 (21d 4/10/23); CSize 25; KOM3 3920.00																	
KOM3C 2700	2700	1218	0.00	-	-	-	-	-	KOM3P 2700	2700	0.5	0.00	-	-	-	-	-
KOM3C 2750	2750	1168	0.00	-	-	-	-	-	KOM3P 2750	2750	0.5	0.00	-	-	-	-	-
KOM3C 2800	2800	1118	0.00	-	-	-	-	-	KOM3P 2800	2800	0.5	0.00	-	-	-	-	-
KOM3C 2850	2850	1068	0.00	-	-	-	-	-	KOM3P 2850	2850	0.5	0.00	-	-	-	-	-
KOM3C 2900	2900	1018	0.00	-	-	-	-	-	KOM3P 2900	2900	0.5	0.00	-	-	-	-	-
KOM3C 2950	2950	968.5	0.00	-	-	-	-	-	KOM3P 2950	2950	0.5	0.00	-	-	-	-	-
KOM3C 3000	3000	918.5	0.00	-	-	-	-	-	KOM3P 3000	3000	0.5	0.00	-	-	-	-	-
KOM3C 3050	3050	868.5	0.00	-	-	-	-	-	KOM3P 3050	3050	0.5	0.00	-	-	-	-	-
KOM3C 3100	3100	819	0.00	-	-	-	-	-	KOM3P 3100	3100	0.5	0.00	-	-	-	-	-
KOM3C 3150	3150	769	0.00	-	-	-	-	-	KOM3P 3150	3150	0.5	0.00	-	-	-	-	-
KOM3C 3200	3200	719.5	0.00	-	-	-	-	-	KOM3P 3200	3200	1	0.00	-	-	-	-	-
KOM3C 3250	3250	670.5	0.00	-	-	-	-	-	KOM3P 3250	3250	1.5	0.00	-	-	-	-	-
KOM3C 3300	3300	621.5	0.00	-	-	-	-	-	KOM3P 3300	3300	2.5	0.00	-	-	-	-	-
KOM3C 3350	3350	573	0.00	-	-	-	-	-	KOM3P 3350	3350	4	0.00	-	-	-	-	-
KOM3C 3400	3400	525.5	0.00	-	-	-	-	-	KOM3P 3400	3400	6.5	0.00	-	-	-	-	-
KOM3C 3450	3450	479	0.00	-	-	-	-	-	KOM3P 3450	3450	9.5	0.00	-	-	-	-	-
KOM3C 3500	3500	433.5	0.00	-	-	-	-	-	KOM3P 3500	3500	14	0.00	-	-	-	300	-
KOM3C 3550	3550	389.5	0.00	-	-	-	-	-	KOM3P 3550	3550	20	0.00	-	-	-	-	-
KOM3C 3600	3600	347	0.00	-	-	-	-	-	KOM3P 3600	3600	27.5	0.00	-	-	-	100	-
KOM3C 3650	3650	307	0.00	-	-	-	-	-	KOM3P 3650	3650	37.5	0.00	-	-	-	-	-
KOM3C 3700	3700	269	0.00	-	-	-	-	-	KOM3P 3700	3700	49.5	0.00	-	-	-	-	-
KOM3C 3750	3750	233.5	0.00	-	-	-	-	-	KOM3P 3750	3750	64	0.00	-	-	-	-	-
KOM3C 3800	3800	201	0.00	-	-	-	-	-	KOM3P 3800	3800	81.5	0.00	-	-	-	700	-
KOM3C 3850	3850	171.5	0.00	-	-	-	-	-	KOM3P 3850	3850	101.5	0.00	-	-	-	-	-
KOM3C 3900	3900	144.5	0.00	-	-	-	-	-	KOM3P 3900	3900	124.5	0.00	-	-	-	-	-
KOM3C 3950	3950	121	0.00	-	-	-	-	-	KOM3P 3950	3950	151	0.00	-	-	-	-	-
KOM3C 4000	4000	100	0.00	-	-	-	250.0	-	KOM3P 4000	4000	179.5	0.00	-	-	-	250	-
KOM3C 4050	4050	81.5	0.00	-	-	-	-	-	KOM3P 4050	4050	211.5	0.00	-	-	-	-	-
KOM3C 4100	4100	66	0.00	-	-	-	-	-	KOM3P 4100	4100	246	0.00	-	-	-	-	-
KOM3C 4150	4150	53	0.00	-	-	-	-	-	KOM3P 4150	4150	282.5	0.00	-	-	-	-	-
KOM3C 4200	4200	42	0.00	-	-	-	-	-	KOM3P 4200	4200	321.5	0.00	-	-	-	-	-
KOM3C 4250	4250	33	0.00	-	-	-	-	-	KOM3P 4250	4250	362.5	0.00	-	-	-	-	-
KOM3C 4300	4300	25.5	0.00	-	-	-	50.0	-	KOM3P 4300	4300	405	0.00	-	-	-	-	-
KOM3C 4350	4350	19.5	0.00	-	-	-	-	-	KOM3P 4350	4350	449	0.00	-	-	-	-	-
KOM3C 4400	4400	15	0.00	-	-	-	-	-	KOM3P 4400	4400	494	0.00	-	-	-	-	-
KOM3C 4450	4450	11.5	0.00	-	-	-	-	-	KOM3P 4450	4450	540.5	0.00	-	-	-	-	-
KOM3C 4500	4500	8.5	0.00	-	-	-	-	-	KOM3P 4500	4500	587.5	0.00	-	-	-	-	-
KOM3C 4550	4550	6	0.00	-	-	-	-	-	KOM3P 4550	4550	635	0.00	-	-	-	-	-
KOM3C 4600	4600	4.5	0.00	-	-	-	-	-	KOM3P 4600	4600	683.5	0.00	-	-	-	-	-
KOM3C 4650	4650	3.5	0.00	-	-	-	-	-	KOM3P 4650	4650	732	0.00	-	-	-	-	-
KOM3C 4700	4700	2.5	0.00	-	-	-	-	-	KOM3P 4700	4700	781	0.00	-	-	-	-	-
KOM3C 4750	4750	1.5	0.00	-	-	-	-	-	KOM3P 4750	4750	830	0.00	-	-	-	-	-
KOM3C 4800	4800	1	0.00	-	-	-	-	-	KOM3P 4800	4800	879.5	0.00	-	-	-	-	-
KOM3C 4850	4850	1	0.00	-	-	-	-	-	KOM3P 4850	4850	929	0.00	-	-	-	-	-
KOM3C 4900	4900	0.5	0.00	-	-	-	-	-	KOM3P 4900	4900	979	0.00	-	-	-	-	-
KOM3C 4950	4950	0.5	0.00	-	-	-	-	-	KOM3P 4950	4950	1028.5	0.00	-	-	-	-	-
KOM3C 5000	5000	0.5	0.00	-	-	-	-	-	KOM3P 5000	5000	1078.5	0.00	-	-	-	-	-
KOM3C 5050	5050	0.5	0.00	-	-	-	-	-	KOM3P 5050	5050	1128	0.00	-	-	-	-	-
KOM3C 5100	5100	0.5	0.00	-	-	-	-	-	KOM3P 5100	5100	1178	0.00	-	-	-	-	-
KOM3C 5150	5150	0.5	0.00	-	-	-	-	-	KOM3P 5150	5150	1228	0.00	-	-	-	-	-
Jul-23 (51d 5/10/23); CSize 25; KON3 3871.00																	
KON3C 2650	2650	1216	0.00	0.0	0	0	0	0	KON3P 2650	2650	0.5	0.00	-	-	0	-	-
KON3C 2700	2700	1166.5	0.00	-	-	-	-	-	KON3P 2700	2700	0.5	0.00	-	-	-	-	-
KON3C 2750	2750	1117	0.00	-	-	-	-	-	KON3P 2750	2750	0.5	0.00	-	-	-	-	-
KON3C 2800	2800	1067	0.00	-	-	-	-	-	KON3P 2800	2800	0.5	0.00	-	-	-	-	-
KON3C 2850	2850	1018	0.00	-	-	-	-	-	KON3P 2850	2850	1	0.00	-	-	-	-	-
KON3C 2900	2900	968.5	0.00	-	-	-	-	-	KON3P 2900	2900	1.5	0.00	-	-	-	-	-
KON3C 2950	2950	919.5	0.00	-	-	-	-	-	KON3P 2950	2950	2.5	0.00	-	-	-	-	-
KON3C 3000	3000	871	0.00	-	-	-	-	-	KON3P 3000	3000	3.5	0.00	-	-	-	-	-
KON3C 3050	3050	823	0.00	-	-	-	-	-	KON3P 3050	3050	5	0.00	-	-	-	-	-
KON3C 3100	3100	775	0.00	-	-	-	-	-	KON3P 3100	3100	7.5	0.00	-	-	-	-	-
KON3C 3150	3150	728	0.00	-	-	-	-	-	KON3P 3150	3150	10	0.00	-	-	-	-	-
KON3C 3200	3200	681.5	0.00	-	-	-	-	-	KON3P 3200	3200	13.5	0.00	-	-	-	-	-
KON3C 3250	3250	636	0.00	-	-	-	-	-	KON3P 3250	3250	17.5	0.00	-	-	-	-	-
KON3C 3300	3300	591.5	0.00	-	-	-	-	-	KON3P 3300	3300	23	0.00	-	-	-	-	-
KON3C 3350	3350	548	0.00	-	-	-	-	-	KON3P 3350	3350	29.5	0.00	-	-			

KON3C 4050	4050	124	0.00	-	-	-	-	-	KON3P 4050	4050	302	0.00	-	-	-	-	-	-
KON3C 4100	4100	108	0.00	-	-	-	-	50.0	KON3P 4100	4100	336	0.00	-	-	-	-	-	-
KON3C 4150	4150	93.5	0.00	-	-	-	-	-	KON3P 4150	4150	371.5	0.00	-	-	-	-	-	-
KON3C 4200	4200	81	0.00	-	-	-	-	50.0	KON3P 4200	4200	408.5	0.00	-	-	-	-	-	-
KON3C 4250	4250	69.5	0.00	-	-	-	-	-	KON3P 4250	4250	447	0.00	-	-	-	-	-	-
KON3C 4300	4300	59.5	0.00	-	-	-	-	120.0	KON3P 4300	4300	487	0.00	-	-	-	-	-	-
KON3C 4350	4350	51	0.00	-	-	-	-	-	KON3P 4350	4350	528	0.00	-	-	-	-	-	-
KON3C 4400	4400	43.5	0.00	-	-	-	-	-	KON3P 4400	4400	570	0.00	-	-	-	-	-	-
KON3C 4450	4450	36.5	0.00	-	-	-	-	-	KON3P 4450	4450	613	0.00	-	-	-	-	-	-
KON3C 4500	4500	31	0.00	-	-	-	-	50.0	KON3P 4500	4500	657.5	0.00	-	-	-	-	-	-
KON3C 4550	4550	26	0.00	-	-	-	-	-	KON3P 4550	4550	702	0.00	-	-	-	-	-	-
KON3C 4600	4600	22	0.00	-	-	-	-	-	KON3P 4600	4600	747.5	0.00	-	-	-	-	-	-
KON3C 4650	4650	18	0.00	-	-	-	-	-	KON3P 4650	4650	794	0.00	-	-	-	-	-	-
KON3C 4700	4700	15	0.00	-	-	-	-	-	KON3P 4700	4700	840.5	0.00	-	-	-	-	-	-
KON3C 4750	4750	12.5	0.00	-	-	-	-	-	KON3P 4750	4750	888	0.00	-	-	-	-	-	-
KON3C 4800	4800	10.5	0.00	-	-	-	-	-	KON3P 4800	4800	935.5	0.00	-	-	-	-	-	-
KON3C 4850	4850	8.5	0.00	-	-	-	-	-	KON3P 4850	4850	983.5	0.00	-	-	-	-	-	-
KON3C 4900	4900	7	0.00	-	-	-	-	-	KON3P 4900	4900	1031.5	0.00	-	-	-	-	-	-
KON3C 4950	4950	5.5	0.00	-	-	-	-	-	KON3P 4950	4950	1080	0.00	-	-	-	-	-	-
KON3C 5000	5000	4.5	0.00	-	-	-	-	-	KON3P 5000	5000	1129	0.00	-	-	-	-	-	-
KON3C 5050	5050	4	0.00	-	-	-	-	-	KON3P 5050	5050	1178	0.00	-	-	-	-	-	-
KON3C 5100	5100	3	0.00	-	-	-	-	-	KON3P 5100	5100	1227	0.00	-	-	-	-	-	-

Aug-23 (81d 6/9/23); CSize 25; KOQ3 3833.00

KOQ3C 2650	2650	1176.5	0.00	-	-	-	-	-	KOQ3P 2650	2650	1.5	0.00	-	-	-	-	-	-
KOQ3C 2700	2700	1127.5	0.00	-	-	-	-	-	KOQ3P 2700	2700	2.5	0.00	-	-	-	-	-	-
KOQ3C 2750	2750	1079	0.00	-	-	-	-	-	KOQ3P 2750	2750	3	0.00	-	-	-	-	-	-
KOQ3C 2800	2800	1030.5	0.00	-	-	-	-	-	KOQ3P 2800	2800	4.5	0.00	-	-	-	-	-	-
KOQ3C 2850	2850	982.5	0.00	-	-	-	-	-	KOQ3P 2850	2850	6	0.00	-	-	-	-	-	-
KOQ3C 2900	2900	935	0.00	-	-	-	-	-	KOQ3P 2900	2900	8	0.00	-	-	-	-	-	-
KOQ3C 2950	2950	887.5	0.00	-	-	-	-	-	KOQ3P 2950	2950	10.5	0.00	-	-	-	-	-	-
KOQ3C 3000	3000	841	0.00	-	-	-	-	-	KOQ3P 3000	3000	13.5	0.00	-	-	-	-	-	-
KOQ3C 3050	3050	795.5	0.00	-	-	-	-	-	KOQ3P 3050	3050	17.5	0.00	-	-	-	-	-	-
KOQ3C 3100	3100	750	0.00	-	-	-	-	-	KOQ3P 3100	3100	22	0.00	-	-	-	-	-	-
KOQ3C 3150	3150	706	0.00	-	-	-	-	-	KOQ3P 3150	3150	27.5	0.00	-	-	-	-	-	-
KOQ3C 3200	3200	663	0.00	-	-	-	-	-	KOQ3P 3200	3200	34	0.00	-	-	-	-	-	-
KOQ3C 3250	3250	621	0.00	-	-	-	-	-	KOQ3P 3250	3250	42	0.00	-	-	-	-	-	-
KOQ3C 3300	3300	580	0.00	-	-	-	-	-	KOQ3P 3300	3300	51	0.00	-	-	-	-	-	-
KOQ3C 3350	3350	540.5	0.00	-	-	-	-	-	KOQ3P 3350	3350	61	0.00	-	-	-	-	-	-
KOQ3C 3400	3400	502.5	0.00	-	-	-	-	-	KOQ3P 3400	3400	72.5	0.00	-	-	-	-	-	-
KOQ3C 3450	3450	466	0.00	-	-	-	-	-	KOQ3P 3450	3450	85.5	0.00	-	-	-	-	-	-
KOQ3C 3500	3500	431	0.00	-	-	-	-	-	KOQ3P 3500	3500	100	0.00	-	-	-	-	-	-
KOQ3C 3550	3550	397.5	0.00	-	-	-	-	-	KOQ3P 3550	3550	116.5	0.00	-	-	-	-	-	-
KOQ3C 3600	3600	365.5	0.00	-	-	-	-	-	KOQ3P 3600	3600	134	0.00	-	-	-	-	-	-
KOQ3C 3650	3650	335.5	0.00	-	-	-	-	-	KOQ3P 3650	3650	153.5	0.00	-	-	-	-	-	-
KOQ3C 3700	3700	307	0.00	-	-	-	-	-	KOQ3P 3700	3700	174.5	0.00	-	-	-	-	-	-
KOQ3C 3750	3750	280	0.00	-	-	-	-	-	KOQ3P 3750	3750	197.5	0.00	-	-	-	-	-	-
KOQ3C 3800	3800	254.5	0.00	-	-	-	-	-	KOQ3P 3800	3800	222	0.00	-	-	-	-	-	-
KOQ3C 3850	3850	231	0.00	-	-	-	-	-	KOQ3P 3850	3850	248	0.00	-	-	-	-	-	-
KOQ3C 3900	3900	209	0.00	-	-	-	-	-	KOQ3P 3900	3900	276	0.00	-	-	-	-	-	-
KOQ3C 3950	3950	189	0.00	-	-	-	-	-	KOQ3P 3950	3950	305	0.00	-	-	-	-	-	-
KOQ3C 4000	4000	170	0.00	-	-	-	-	-	KOQ3P 4000	4000	336	0.00	-	-	-	-	-	-
KOQ3C 4050	4050	153	0.00	-	-	-	-	-	KOQ3P 4050	4050	368.5	0.00	-	-	-	-	-	-
KOQ3C 4100	4100	137	0.00	-	-	-	-	-	KOQ3P 4100	4100	402	0.00	-	-	-	-	-	-
KOQ3C 4150	4150	122.5	0.00	-	-	-	-	-	KOQ3P 4150	4150	437	0.00	-	-	-	-	-	-
KOQ3C 4200	4200	109	0.00	-	-	-	-	-	KOQ3P 4200	4200	473.5	0.00	-	-	-	-	-	-
KOQ3C 4250	4250	97	0.00	-	-	-	-	-	KOQ3P 4250	4250	511	0.00	-	-	-	-	-	-
KOQ3C 4300	4300	86	0.00	-	-	-	-	-	KOQ3P 4300	4300	550	0.00	-	-	-	-	-	-
KOQ3C 4350	4350	76	0.00	-	-	-	-	-	KOQ3P 4350	4350	589.5	0.00	-	-	-	-	-	-
KOQ3C 4400	4400	67.5	0.00	-	-	-	-	-	KOQ3P 4400	4400	630.5	0.00	-	-	-	-	-	-
KOQ3C 4450	4450	59.5	0.00	-	-	-	-	-	KOQ3P 4450	4450	672	0.00	-	-	-	-	-	-
KOQ3C 4500	4500	52	0.00	-	-	-	-	50.0	KOQ3P 4500	4500	714.5	0.00	-	-	-	-	-	-
KOQ3C 4550	4550	45.5	0.00	-	-	-	-	-	KOQ3P 4550	4550	758	0.00	-	-	-	-	-	-
KOQ3C 4600	4600	40	0.00	-	-	-	-	250.0	KOQ3P 4600	4600	802	0.00	-	-	-	-	-	-
KOQ3C 4650	4650	35	0.00	-	-	-	-	-	KOQ3P 4650	4650	846.5	0.00	-	-	-	-	-	-
KOQ3C 4700	4700	30.5	0.00	-	-	-	-	-	KOQ3P 4700	4700	891.5	0.00	-	-	-	-	-	-
KOQ3C 4750	4750	26.5	0.00	-	-	-	-	-	KOQ3P 4750	4750	937.5	0.00	-	-	-	-	-	-
KOQ3C 4800	4800	23	0.00	-	-	-	-	-	KOQ3P 4800	4800	983.5	0.00	-	-	-	-	-	-
KOQ3C 4850	4850	20	0.00	-	-	-	-	-	KOQ3P 4850	4850	1030	0.00	-	-	-	-	-	-
KOQ3C 4900	4900	17.5	0.00	-	-	-	-	-	KOQ3P 4900	4900	1077	0.00	-	-	-	-	-	-
KOQ3C 4950	4950	15	0.00	-	-	-	-	-	KOQ3P 4950	4950	1124.5	0.00	-	-	-	-	-	-
KOQ3C 5000	5000	13	0.00	-	-	-	-	-	KOQ3P 5000	5000	1172	0.00	-	-	-	-	-	-
KOQ3C 5050	5050	11	0.00	-	-	-	-	-	KOQ3P 5050	5050	1220	0.00	-	-	-	-	-	-
KOQ3C 5100	5100	9.5	0.00	-	-	-	-	-	KOQ3P 5100	5100	1268	0.00	-	-	-	-	-	-

Sep-23 (112d 7/10/23); CSize 25; KOU3 3804.00

KOU3C 2600	2600	1196.5	0.00	-	-	-	-	-	KOU3P 2600	2600	3.5	0.00	-	-	-	-	-	-
KOU3C 2650	2650	1148	0.00	-	-	-	-	-	KOU3P 2650	2650	5	0.00	-	-	-	-	-	-
KOU3C 2700	2700	1100	0.00	-	-	-	-	-	KOU3P 2700	2700	6.5	0.00	-	-	-	-	-	-
KOU3C 2750	2750	1052.5	0.00	-	-	-	-	-	KOU3P 2750	2750	8.5	0.00	-	-	-	-	-	-
KOU3C 2800	2800	1005.5	0.00	-	-	-	-	-	KOU3P 2800	2800	10.5	0.00	-	-	-	-	-	-
KOU3C 2850	2850	959	0.00	-	-	-	-	-	KOU3P 2850	2850	13.5	0.00	-	-	-	-	-	-
KOU3C 2900	2900	913	0.00	-	-	-	-	-	KOU3P 2900	2900	17.5	0.00	-	-	-	-	-	-
KOU3C 2950	2950	867.5	0.00	-	-	-	-	-	KOU3P 2950	2950	21.5	0.00	-	-	-	-	-	-
KOU3C 3000	3000	823	0.00	-	-	-	-	-	KOU3P 3000	3000	26.5	0.00	-	-	-	-	-	-
KOU3C 3050	3050	779.5	0.00	-	-	-	-	-	KOU3P 3050	3050	32.5	0.00	-	-	-	-	-	-
KOU3C 3100	3100	737	0.00	-	-	-	-	-	KOU3P 3100	3100	39.5	0.00	-	-	-	-	-	-
KOU3C 3150	3150	695	0.00	-	-	-	-	-	KOU3P 3150	3150	47	0.00	-	-	-	-	-	-
KOU3C 3200	3200	654.5	0.00	-	-	-	-	-	KOU3P 3200	3200	56	0.00	-	-	-	-	-	-
KOU3C 3250	3250	615	0.00	-	-	-	-	-	KOU3P 3250	3250	66.5	0.00	-	-	-	-	-	-
KOU3C 3300	3300	577																

KOU3C 4750	4750	40	0.00	-	-	-	-	-	KOU3P 4750	4750	977	0.00	-	-	-	-	-	-
KOU3C 4800	4800	35.5	0.00	-	-	-	-	-	KOU3P 4800	4800	1022.5	0.00	-	-	-	-	-	-
KOU3C 4850	4850	31.5	0.00	-	-	-	-	-	KOU3P 4850	4850	1068	0.00	-	-	-	-	-	-
KOU3C 4900	4900	28	0.00	-	-	-	-	-	KOU3P 4900	4900	1114	0.00	-	-	-	-	-	-
KOU3C 4950	4950	25	0.00	-	-	-	-	-	KOU3P 4950	4950	1160.5	0.00	-	-	-	-	-	-
KOU3C 5000	5000	22	0.00	-	-	-	-	-	KOU3P 5000	5000	1207	0.00	-	-	-	-	-	-
KOU3C 5050	5050	19.5	0.00	-	-	-	-	-	KOU3P 5050	5050	1254	0.00	-	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
JUN 23	CALL	32.85	33.05	-0.61
	PUT	32.87	33.07	-0.60
	MEAN	32.86	33.06	-0.60
JUL 23	CALL	33.16	33.69	-1.57
	PUT	33.21	33.69	-1.42
	MEAN	33.19	33.69	-1.50
AUG 23	CALL	32.85	33.05	-0.61
	PUT	32.87	33.07	-0.60
	MEAN	32.86	33.06	-0.60

	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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