

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	4,170	-110	4,200	4,203	4,170	13	921
MAY 23	3,974	-119	4,102	4,113	3,963	3,252	14,253
JUN 23	3,775	-113	3,905	3,909	3,761	32,076	48,199
JUL 23	3,643	-103	3,761	3,774	3,627	18,177	43,579
AUG 23	3,570	-87	3,668	3,692	3,554	9,951	25,508
SEP 23	3,540	-72	3,617	3,650	3,525	9,241	21,001
OCT 23	3,527	-66	3,602	3,627	3,511	4,743	10,656
NOV 23	3,524	-57	3,585	3,618	3,506	4,262	14,729
DEC 23	3,524	-48	3,597	3,613	3,505	2,355	9,657
JAN 24	3,527	-52	3,600	3,606	3,512	880	4,987
FEB 24	3,531	-52	3,571	3,573	3,519	376	1,325
MAR 24	3,538	-52	3,583	3,583	3,530	1,069	5,208
MAY 24	3,548	-52	3,599	3,599	3,547	210	1,272
JUL 24	3,556	-44	3,598	3,598	3,556	36	109
SEP 24	3,556	-44					
NOV 24	3,556	-44					
JAN 25	3,556	-44					
MAR 25	3,556	-44					
MAY 25	3,556	-44					
JUL 25	3,556	-44					
SEP 25	3,556	-44					
NOV 25	3,556	-44					
JAN 26	3,556	-44					
MAR 26	3,556	-44					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	54.00	-0.89	54.89	54.89	53.50	48,471	112,711
JUL 23	54.16	-0.85	55.00	55.00	53.69	50,236	151,654
AUG 23	53.96	-0.80	54.65	54.72	53.50	9,450	41,011
SEP 23	53.66	-0.77	54.30	54.40	53.18	8,513	31,957
OCT 23	53.23	-0.78	53.90	53.97	52.80	4,238	22,484
DEC 23	53.03	-0.78	53.73	53.77	52.55	15,796	85,444
JAN 24	52.93	-0.75	53.61	53.61	52.50	2,401	13,601
MAR 24	52.90	-0.71	53.54	53.54	52.46	1,408	11,573
MAY 24	52.88	-0.69	53.41	53.41	52.49	1,054	5,493
JUL 24	52.92	-0.65	52.64	53.22	52.51	1,291	3,136
AUG 24	52.80	-0.64	52.70	52.87	52.70	217	744
SEP 24	52.65	-0.64	52.55	52.76	52.55	117	782
OCT 24	52.39	-0.65	-	-	-	22	488
DEC 24	52.37	-0.64	52.27	52.28	51.92	84	2,880
JAN 25	52.28	-0.63	-	-	-	-	2

Source : Bloomberg

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Jul-23 (27d 5/10/23); CSize 25; KON3 3580.00																	
KON3C 2400	2400	1240.5	0.00	-	-	-	-	-	KON3P 2400	2400	0.5	0.00	-	-	-	-	-
KON3C 2450	2450	1190.5	0.00	-	-	-	-	-	KON3P 2450	2450	0.5	0.00	-	-	-	-	-
KON3C 2500	2500	1140.5	0.00	-	-	-	-	-	KON3P 2500	2500	0.5	0.00	-	-	-	-	-
KON3C 2550	2550	1090.5	0.00	-	-	-	-	-	KON3P 2550	2550	0.5	0.00	-	-	-	-	-
KON3C 2600	2600	1041	0.00	-	-	-	-	-	KON3P 2600	2600	0.5	0.00	-	-	-	-	-
KON3C 2650	2650	991	0.00	-	-	-	-	-	KON3P 2650	2650	0.5	0.00	-	-	-	-	-
KON3C 2700	2700	941	0.00	-	-	-	-	-	KON3P 2700	2700	0.5	0.00	-	-	-	-	-
KON3C 2750	2750	891.5	0.00	-	-	-	-	-	KON3P 2750	2750	0.5	0.00	-	-	-	-	-
KON3C 2800	2800	841.5	0.00	-	-	-	-	-	KON3P 2800	2800	0.5	0.00	-	-	-	-	-
KON3C 2850	2850	792	0.00	-	-	-	-	-	KON3P 2850	2850	0.5	0.00	-	-	-	-	-
KON3C 2900	2900	742.5	0.00	-	-	-	-	-	KON3P 2900	2900	1	0.00	-	-	-	-	-
KON3C 2950	2950	693.5	0.00	-	-	-	-	-	KON3P 2950	2950	2	0.00	-	-	-	-	-
KON3C 3000	3000	644.5	0.00	-	-	-	-	-	KON3P 3000	3000	3	0.00	-	-	-	-	-
KON3C 3050	3050	596.5	0.00	-	-	-	-	-	KON3P 3050	3050	4.5	0.00	-	-	-	-	-
KON3C 3100	3100	549	0.00	-	-	-	-	-	KON3P 3100	3100	7	0.00	-	-	-	-	-
KON3C 3150	3150	502.5	0.00	-	-	-	-	-	KON3P 3150	3150	10.5	0.00	-	-	-	-	-
KON3C 3200	3200	457	0.00	-	-	-	-	-	KON3P 3200	3200	15	0.00	-	-	-	-	-
KON3C 3250	3250	413	0.00	-	-	-	-	-	KON3P 3250	3250	21	0.00	-	-	-	-	-
KON3C 3300	3300	370.5	0.00	-	-	-	-	-	KON3P 3300	3300	28.5	0.00	-	-	-	-	-
KON3C 3350	3350	330.5	0.00	-	-	-	-	-	KON3P 3350	3350	38	0.00	-	-	-	-	-
KON3C 3400	3400	292	0.00	-	-	-	-	-	KON3P 3400	3400	49.5	0.00	-	-	-	400	-
KON3C 3450	3450	256.5	0.00	-	-	-	-	-	KON3P 3450	3450	64	0.00	-	-	-	250	-
KON3C 3500	3500	223	0.00	-	-	-	-	-	KON3P 3500	3500	80.5	0.00	-	-	-	-	-
KON3C 3550	3550	192.5	0.00	-	-	-	-	100.0	KON3P 3550	3550	100	0.00	-	-	-	100	-
KON3C 3600	3600	165	0.00	-	-	-	-	-	KON3P 3600	3600	122	0.00	-	-	-	-	-
KON3C 3650	3650	140	0.00	-	-	-	-	-	KON3P 3650	3650	147	0.00	-	-	-	-	-
KON3C 3700	3700	117.5	0.00	-	-	-	-	-	KON3P 3700	3700	174.5	0.00	-	-	-	120	-
KON3C 3750	3750	98	0.00	-	-	-	-	-	KON3P 3750	3750	205	0.00	-	-	-	-	-
KON3C 3800	3800	81	0.00	-	-	-	50.0	-	KON3P 3800	3800	238	0.00	-	-	-	-	-
KON3C 3850	3850	66.5	0.00	-	-	-	-	-	KON3P 3850	3850	273	0.00	-	-	-	-	-
KON3C 3900	3900	54	0.00	-	-	-	200.0	-	KON3P 3900	3900	310.5	0.00	-	-	-	200	-
KON3C 3950	3950	43.5	0.00	-	-	-	200.0	-	KON3P 3950	3950	350	0.00	-	-	-	200	-
KON3C 4000	4000	34.5	0.00	-	-	-	50.0	-	KON3P 4000	4000	391	0.00	-	-	-	-	-
KON3C 4050	4050	27.5	0.00	-	-	-	-	-	KON3P 4050	4050	433.5	0.00	-	-	-	-	-
KON3C 4100	4100	21.5	0.00	-	-	-	50.0	-	KON3P 4100	4100	477.5	0.00	-	-	-	-	-
KON3C 4150	4150	17	0.00	-	-	-	-	-	KON3P 4150	4150	522.5	0.00	-	-	-	-	-
KON3C 4200	4200	13	0.00	-	-	-	150.0	-	KON3P 4200	4200	568.5	0.00	-	-	-	-	-
KON3C 4250	4250	10	0.00	-	-	-	-	-	KON3P 4250	4250	615.5	0.00	-	-	-	-	-
KON3C 4300	4300	7.5	0.00	-	-	-	120.0	-	KON3P 4300	4300	663	0.00	-	-	-	-	-
KON3C 4350	4350	5.5	0.00	-	-	-	-	-	KON3P 4350	4350	711	0.00	-	-	-	-	-
KON3C 4400	4400	4	0.00	-	-	-	-	-	KON3P 4400	4400	759.5	0.00	-	-	-	-	-
KON3C 4450	4450	3	0.00	-	-	-	-	-	KON3P 4450	4450	808.5	0.00	-	-	-	-	-
KON3C 4500	4500	2.5	0.00	-	-	-	50.0	-	KON3P 4500	4500	857.5	0.00	-	-	-	-	-
KON3C 4550	4550	1.5	0.00	-	-	-	-	-	KON3P 4550	4550	907	0.00	-	-	-	-	-
KON3C 4600	4600	1	0.00	-	-	-	-	-	KON3P 4600	4600	956	0.00	-	-	-	-	-
KON3C 4650	4650	1	0.00	-	-	-	-	-	KON3P 4650	4650	1005.5	0.00	-	-	-	-	-
KON3C 4700	4700	0.5	0.00	-	-	-	-	-	KON3P 4700	4700	1055.5	0.00	-	-	-	-	-
KON3C 4750	4750	0.5	0.00	-	-	-	-	-	KON3P 4750	4750	1105	0.00	-	-	-	-	-
KON3C 4800	4800	0.5	0.00	-	-	-	-	-	KON3P 4800	4800	1155	0.00	-	-	-	-	-
KON3C 4850	4850	0.5	0.00	-	-	-	-	-	KON3P 4850	4850	1204.5	0.00	-	-	-	-	-
Aug-23 (57d 6/9/23); CSize 25; KOQ3 3527.00																	
KOQ3C 2400	2400	1165	0.00	0.0	0	0	0	0	KOQ3P 2400	2400	0.5	0.00	-	-	0	-	-
KOQ3C 2450	2450	1115.5	0.00	-	-	-	-	-	KOQ3P 2450	2450	0.5	0.00	-	-	-	-	-
KOQ3C 2500	2500	1066	0.00	-	-	-	-	-	KOQ3P 2500	2500	0.5	0.00	-	-	-	-	-
KOQ3C 2550	2550	1016.5	0.00	-	-	-	-	-	KOQ3P 2550	2550	1	0.00	-	-	-	-	-
KOQ3C 2600	2600	967.5	0.00	-	-	-	-	-	KOQ3P 2600	2600	1.5	0.00	-	-	-	-	-
KOQ3C 2650	2650	918.5	0.00	-	-	-	-	-	KOQ3P 2650	2650	2.5	0.00	-	-	-	-	-
KOQ3C 2700	2700	869.5	0.00	-	-	-	-	-	KOQ3P 2700	2700	3.5	0.00	-	-	-	-	-
KOQ3C 2750	2750	821.5	0.00	-	-	-	-	-	KOQ3P 2750	2750	5	0.00	-	-	-	-	-
KOQ3C 2800	2800	774	0.00	-	-	-	-	-	KOQ3P 2800	2800	7	0.00	-	-	-	-	-
KOQ3C 2850	2850	726.5	0.00	-	-	-	-	-	KOQ3P 2850	2850	10	0.00	-	-	-	-	-
KOQ3C 2900	2900	680.5	0.00	-	-	-	-	-	KOQ3P 2900	2900	13.5	0.00	-	-	-	-	-
KOQ3C 2950	2950	635	0.00	-	-	-	-	-	KOQ3P 2950	2950	17.5	0.00	-	-	-	-	-
KOQ3C 3000	3000	590.5	0.00	-	-	-	-	-	KOQ3P 3000	3000	23	0.00	-	-	-	-	-
KOQ3C 3050	3050	547.5	0.00	-	-	-	-	-	KOQ3P 3050	3050	29.5						

KOQ3C 3650	3650	162.5	0.00	-	-	-	-	KOQ3P 3650	3650	242	0.00	-	-	-	-
KOQ3C 3700	3700	143	0.00	-	-	-	-	KOQ3P 3700	3700	272.5	0.00	-	-	-	-
KOQ3C 3750	3750	125.5	0.00	-	-	-	-	KOQ3P 3750	3750	304.5	0.00	-	-	-	-
KOQ3C 3800	3800	109.5	0.00	-	-	-	-	KOQ3P 3800	3800	338.5	0.00	-	-	-	-
KOQ3C 3850	3850	95.5	0.00	-	-	-	-	KOQ3P 3850	3850	374	0.00	-	-	-	-
KOQ3C 3900	3900	82.5	0.00	-	-	400.0	-	KOQ3P 3900	3900	411	0.00	-	-	-	-
KOQ3C 3950	3950	71.5	0.00	-	-	-	-	KOQ3P 3950	3950	449.5	0.00	-	-	-	-
KOQ3C 4000	4000	61.5	0.00	-	-	300.0	-	KOQ3P 4000	4000	489.5	0.00	-	-	-	-
KOQ3C 4050	4050	52.5	0.00	-	-	-	-	KOQ3P 4050	4050	530.5	0.00	-	-	-	-
KOQ3C 4100	4100	45	0.00	-	-	-	-	KOQ3P 4100	4100	572.5	0.00	-	-	-	-
KOQ3C 4150	4150	38	0.00	-	-	-	-	KOQ3P 4150	4150	615.5	0.00	-	-	-	-
KOQ3C 4200	4200	32.5	0.00	-	-	-	-	KOQ3P 4200	4200	659.5	0.00	-	-	-	-
KOQ3C 4250	4250	27.5	0.00	-	-	-	-	KOQ3P 4250	4250	704.5	0.00	-	-	-	-
KOQ3C 4300	4300	23	0.00	-	-	-	-	KOQ3P 4300	4300	749.5	0.00	-	-	-	-
KOQ3C 4350	4350	19.5	0.00	-	-	-	-	KOQ3P 4350	4350	796	0.00	-	-	-	-
KOQ3C 4400	4400	16	0.00	-	-	-	-	KOQ3P 4400	4400	842.5	0.00	-	-	-	-
KOQ3C 4450	4450	13.5	0.00	-	-	-	-	KOQ3P 4450	4450	889.5	0.00	-	-	-	-
KOQ3C 4500	4500	11	0.00	-	-	50.0	-	KOQ3P 4500	4500	937	0.00	-	-	-	-
KOQ3C 4550	4550	9.5	0.00	-	-	-	-	KOQ3P 4550	4550	985	0.00	-	-	-	-
KOQ3C 4600	4600	7.5	0.00	-	-	250.0	-	KOQ3P 4600	4600	1033	0.00	-	-	-	-
KOQ3C 4650	4650	6.5	0.00	-	-	-	-	KOQ3P 4650	4650	1081.5	0.00	-	-	-	-
KOQ3C 4700	4700	5	0.00	-	-	-	-	KOQ3P 4700	4700	1130	0.00	-	-	-	-
KOQ3C 4750	4750	4.5	0.00	-	-	-	-	KOQ3P 4750	4750	1179	0.00	-	-	-	-
KOQ3C 4800	4800	3.5	0.00	-	-	-	-	KOQ3P 4800	4800	1228	0.00	-	-	-	-
KOQ3C 4850	4850	3	0.00	-	-	-	-	KOQ3P 4850	4850	1277	0.00	-	-	-	-

Sep-23 (88d 7/10/23); CSize 25; KOU3 3501.00

KOU3C 2300	2300	1232	0.00	-	-	-	-	KOU3P 2300	2300	1	0.00	-	-	-	-
KOU3C 2350	2350	1183	0.00	-	-	-	-	KOU3P 2350	2350	1	0.00	-	-	-	-
KOU3C 2400	2400	1134	0.00	-	-	-	-	KOU3P 2400	2400	2	0.00	-	-	-	-
KOU3C 2450	2450	1085	0.00	-	-	-	-	KOU3P 2450	2450	2.5	0.00	-	-	-	-
KOU3C 2500	2500	1036.5	0.00	-	-	-	-	KOU3P 2500	2500	3.5	0.00	-	-	-	-
KOU3C 2550	2550	988	0.00	-	-	-	-	KOU3P 2550	2550	5	0.00	-	-	-	-
KOU3C 2600	2600	940	0.00	-	-	-	-	KOU3P 2600	2600	6.5	0.00	-	-	-	-
KOU3C 2650	2650	893	0.00	-	-	-	-	KOU3P 2650	2650	9	0.00	-	-	-	-
KOU3C 2700	2700	846	0.00	-	-	-	-	KOU3P 2700	2700	12	0.00	-	-	-	-
KOU3C 2750	2750	800	0.00	-	-	-	-	KOU3P 2750	2750	15.5	0.00	-	-	-	-
KOU3C 2800	2800	754.5	0.00	-	-	-	-	KOU3P 2800	2800	19.5	0.00	-	-	-	-
KOU3C 2850	2850	710	0.00	-	-	-	-	KOU3P 2850	2850	25	0.00	-	-	-	-
KOU3C 2900	2900	667	0.00	-	-	-	-	KOU3P 2900	2900	31	0.00	-	-	-	-
KOU3C 2950	2950	624.5	0.00	-	-	-	-	KOU3P 2950	2950	38.5	0.00	-	-	-	-
KOU3C 3000	3000	583.5	0.00	-	-	-	-	KOU3P 3000	3000	47	0.00	-	-	-	-
KOU3C 3050	3050	543.5	0.00	-	-	-	-	KOU3P 3050	3050	57	0.00	-	-	-	-
KOU3C 3100	3100	505	0.00	-	-	-	-	KOU3P 3100	3100	68	0.00	-	-	-	-
KOU3C 3150	3150	468	0.00	-	-	-	-	KOU3P 3150	3150	81	0.00	-	-	-	-
KOU3C 3200	3200	433	0.00	-	-	-	-	KOU3P 3200	3200	95	0.00	-	-	-	-
KOU3C 3250	3250	399	0.00	-	-	-	-	KOU3P 3250	3250	111	0.00	-	-	-	-
KOU3C 3300	3300	367	0.00	-	-	-	-	KOU3P 3300	3300	128.5	0.00	-	-	-	-
KOU3C 3350	3350	336.5	0.00	-	-	-	-	KOU3P 3350	3350	148	0.00	-	-	-	-
KOU3C 3400	3400	308	0.00	-	-	-	-	KOU3P 3400	3400	169	0.00	-	-	-	-
KOU3C 3450	3450	281	0.00	-	-	-	-	KOU3P 3450	3450	191.5	0.00	-	-	-	-
KOU3C 3500	3500	255.5	0.00	-	-	-	-	KOU3P 3500	3500	215.5	0.00	-	-	-	-
KOU3C 3550	3550	232	0.00	-	-	-	-	KOU3P 3550	3550	241.5	0.00	-	-	-	-
KOU3C 3600	3600	210	0.00	-	-	-	-	KOU3P 3600	3600	269.5	0.00	-	-	-	-
KOU3C 3650	3650	189.5	0.00	-	-	-	-	KOU3P 3650	3650	298.5	0.00	-	-	-	-
KOU3C 3700	3700	170.5	0.00	-	-	-	-	KOU3P 3700	3700	329.5	0.00	-	-	-	-
KOU3C 3750	3750	153	0.00	-	-	-	-	KOU3P 3750	3750	361.5	0.00	-	-	-	100
KOU3C 3800	3800	137	0.00	-	-	-	-	KOU3P 3800	3800	395.5	0.00	-	-	-	-
KOU3C 3850	3850	122.5	0.00	-	-	-	-	KOU3P 3850	3850	430.5	0.00	-	-	-	-
KOU3C 3900	3900	109.5	0.00	-	-	-	-	KOU3P 3900	3900	467	0.00	-	-	-	-
KOU3C 3950	3950	97	0.00	-	-	-	-	KOU3P 3950	3950	504.5	0.00	-	-	-	-
KOU3C 4000	4000	86.5	0.00	-	-	-	-	KOU3P 4000	4000	543	0.00	-	-	-	-
KOU3C 4050	4050	76.5	0.00	-	-	-	-	KOU3P 4050	4050	583	0.00	-	-	-	-
KOU3C 4100	4100	67.5	0.00	-	-	-	-	KOU3P 4100	4100	623.5	0.00	-	-	-	-
KOU3C 4150	4150	59.5	0.00	-	-	-	-	KOU3P 4150	4150	665.5	0.00	-	-	-	-
KOU3C 4200	4200	52.5	0.00	-	-	200.0	-	KOU3P 4200	4200	708	0.00	-	-	-	-
KOU3C 4250	4250	46	0.00	-	-	-	-	KOU3P 4250	4250	751	0.00	-	-	-	-
KOU3C 4300	4300	40.5	0.00	-	-	-	-	KOU3P 4300	4300	795	0.00	-	-	-	-
KOU3C 4350	4350	35	0.00	-	-	-	-	KOU3P 4350	4350	839.5	0.00	-	-	-	-
KOU3C 4400	4400	31	0.00	-	-	-	-	KOU3P 4400	4400	885	0.00	-	-	-	-
KOU3C 4450	4450	27	0.00	-	-	-	-	KOU3P 4450	4450	930.5	0.00	-	-	-	-
KOU3C 4500	4500	23.5	0.00	-	-	-	-	KOU3P 4500	4500	976.5	0.00	-	-	-	-
KOU3C 4550	4550	20	0.00	-	-	-	-	KOU3P 4550	4550	1023	0.00	-	-	-	-
KOU3C 4600	4600	17.5	0.00	-	-	-	-	KOU3P 4600	4600	1070	0.00	-	-	-	-
KOU3C 4650	4650	15	0.00	-	-	-	-	KOU3P 4650	4650	1117.5	0.00	-	-	-	-
KOU3C 4700	4700	13	0.00	-	-	-	-	KOU3P 4700	4700	1165	0.00	-	-	-	-
KOU3C 4750	4750	11.5	0.00	-	-	-	-	KOU3P 4750	4750	1213	0.00	-	-	-	-

Oct-23 (119d 8/10/23); CSize 25; KOV3 3496.00

KOV3C 2450	2450	1073.5	0.00	-	-	-	-	KOV3P 2450	2450	6.5	0.00	-	-	-	-
KOV3C 2500	2500	1026	0.00	-	-	-	-	KOV3P 2500	2500	8.5	0.00	-	-	-	-
KOV3C 2550	2550	979	0.00	-	-	-	-	KOV3P 2550	2550	11	0.00	-	-	-	-
KOV3C 2600	2600	932.5	0.00	-	-	-	-	KOV3P 2600	2600	14	0.00	-	-	-	-
KOV3C 2650	2650	886.5	0.00	-	-	-	-	KOV3P 2650	2650	18	0.00	-	-	-	-
KOV3C 2700	2700	841.5	0.00	-	-	-	-	KOV3P 2700	2700	22.5	0.00	-	-	-	-
KOV3C 2750	2750	797.5	0.00	-	-	-	-	KOV3P 2750	2750	27.5	0.00	-	-	-	-
KOV3C 2800	2800	754	0.00	-	-	-	-	KOV3P 2800	2800	34	0.00	-	-	-	-
KOV3C 2850	2850	712	0.00	-	-	-	-	KOV3P 2850	2850	41	0.00	-	-	-	-
KOV3C 2900	2900	670.5	0.00	-	-	-	-	KOV3P 2900	2900	49.5	0.00	-	-	-	-
KOV3C 2950	2950	630.5	0.00	-	-	-	-	KOV3P 2950	2950	59	0.00	-	-	-	-
KOV3C 3000	3000	591.5	0.00	-	-	-	-	KOV3P 3000	3000	69.5	0.00	-	-	-	-
KOV3C 3050	3050	554	0.00	-	-	-	-	KOV3P 3050	3050	81.5	0.00	-	-	-	-
KOV3C 3100	3100	518	0.00	-	-	-	-	KOV3P 3100	3100	95	0.00	-	-	-	-
KOV3C 3150	3150	483	0.00	-	-	-	-	KOV3P 3150	3150	110	0.00	-	-	-	-
KOV3C 3200	3200	450	0.00	-	-	-	-	KOV3P 3200	3200	126	0.00	-	-	-	-
KOV3C 3250	3250	418	0.00	-	-	-	-	KOV3P 3250	3250	143.5	0.00	-	-	-	-
KOV3C 3300	3300	387.5	0.00	-	-	-	-	KOV3P 3300	3300	163	0.00	-	-	-	-
KOV3C 3350	3350	359	0.00	-	-	-	-	KOV3P 3350	3350	183.5	0.00	-	-	-	-
KOV3C 3400	3400	331.5	0.00	-	-	-	-	KOV3P 3400	3400	205.5	0.00	-	-	-	-
KOV3C 3450	3450	305.5	0.00	-	-	-	-	KOV3P 3450	3450	229.5	0.00	-	-	-	-
KOV3C 3500	3500	281	0.00	-	-	-	-	KOV3P 3500	3500	254.5	0.00	-	-</		

KOV3C 4350	4350	52.5	0.00	-	-	-	-	-	KOV3P 4350	4350	868	0.00	-	-	-	-	-
KOV3C 4400	4400	47	0.00	-	-	-	-	-	KOV3P 4400	4400	912	0.00	-	-	-	-	-
KOV3C 4450	4450	42	0.00	-	-	-	-	-	KOV3P 4450	4450	956.5	0.00	-	-	-	-	-
KOV3C 4500	4500	37.5	0.00	-	-	-	-	-	KOV3P 4500	4500	1001.5	0.00	-	-	-	-	-
KOV3C 4550	4550	33.5	0.00	-	-	-	-	-	KOV3P 4550	4550	1046.5	0.00	-	-	-	-	-
KOV3C 4600	4600	29.5	0.00	-	-	-	-	-	KOV3P 4600	4600	1092.5	0.00	-	-	-	-	-
KOV3C 4650	4650	26.5	0.00	-	-	-	-	-	KOV3P 4650	4650	1139	0.00	-	-	-	-	-
KOV3C 4700	4700	23.5	0.00	-	-	-	-	-	KOV3P 4700	4700	1185.5	0.00	-	-	-	-	-
KOV3C 4750	4750	21	0.00	-	-	-	-	-	KOV3P 4750	4750	1232.5	0.00	-	-	-	-	-
KOV3C 4800	4800	18.5	0.00	-	-	-	-	-	KOV3P 4800	4800	1279.5	0.00	-	-	-	-	-
KOV3C 4850	4850	16.5	0.00	-	-	-	-	-	KOV3P 4850	4850	1327	0.00	-	-	-	-	-
KOV3C 4900	4900	14.5	0.00	-	-	-	-	-	KOV3P 4900	4900	1374.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
JUN 23	CALL	35.01	35.02	-0.03
	PUT	35.06	35.02	0.11
	MEAN	35.04	35.02	0.04
JUL 23	CALL	35.70	35.68	0.06
	PUT	35.70	35.68	0.06
	MEAN	35.70	35.68	0.06
AUG 23	CALL	35.01	35.02	-0.03
	PUT	35.06	35.02	0.11
	MEAN	35.04	35.02	0.04

	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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