

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	4,110	13	4,106	4,130	4,051	1,845	9,844
JUN 23	3,866	-20	3,890	3,922	3,822	7,012	34,433
JUL 23	3,705	-30	3,741	3,773	3,669	25,983	55,557
AUG 23	3,635	-33	3,672	3,703	3,605	7,914	29,859
SEP 23	3,619	-21	3,645	3,683	3,588	8,727	24,158
OCT 23	3,619	-12	3,629	3,673	3,587	6,015	9,587
NOV 23	3,622	-7	3,629	3,678	3,590	5,519	15,514
DEC 23	3,621	-7	3,630	3,667	3,596	3,451	12,652
JAN 24	3,634	0	3,636	3,673	3,606	1,941	5,542
FEB 24	3,638	0	3,645	3,654	3,618	660	1,679
MAR 24	3,647	2	3,655	3,665	3,625	1,275	5,937
APR 24	3,655	2	3,639	3,645	3,639	56	45
MAY 24	3,656	-4	3,667	3,668	3,637	345	2,008
JUL 24	3,664	-4	3,651	3,656	3,651	31	141
SEP 24	3,664	-4					
NOV 24	3,664	-4					
JAN 25	3,664	-4					
MAR 25	3,664	-4					
MAY 25	3,664	-4					
JUL 25	3,664	-4					
SEP 25	3,664	-4					
NOV 25	3,664	-4					
JAN 26	3,664	-4					
MAR 26	3,664	-4					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	52.56	-0.84	53.40	53.60	52.46	28,163	43,869
JUL 23	52.76	-0.81	53.57	53.78	52.64	74,741	181,525
AUG 23	52.49	-0.73	53.21	53.40	52.37	14,368	42,826
SEP 23	52.12	-0.63	52.60	52.95	52.01	9,754	35,904
OCT 23	51.63	-0.55	52.17	52.41	51.54	3,066	23,503
DEC 23	51.33	-0.51	51.92	52.09	51.25	15,395	92,785
JAN 24	51.19	-0.48	51.70	51.90	51.10	3,141	15,859
MAR 24	51.03	-0.50	51.58	51.72	51.00	855	13,143
MAY 24	50.94	-0.49	51.18	51.63	50.91	715	6,429
JUL 24	50.91	-0.50	51.19	51.43	50.90	201	4,274
AUG 24	50.77	-0.49	51.00	51.00	51.00	5	958
SEP 24	50.58	-0.48	50.93	50.93	50.93	2	977
OCT 24	50.30	-0.46	50.62	50.63	50.50	12	581
DEC 24	50.24	-0.43	50.41	50.64	50.23	26	3,123
JAN 25	50.17	-0.42	-	-	-	-	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 (15d 5/10/23); CSize 25; KON3 3705.00																	
KON3C 2500	2500	1203	0.00	-	-	-	-	-	KON3P 2500	2500	0.5	0.00	-	-	-	-	-
KON3C 2550	2550	1153.5	0.00	-	-	-	-	-	KON3P 2550	2550	0.5	0.00	-	-	-	-	-
KON3C 2600	2600	1103.5	0.00	-	-	-	-	-	KON3P 2600	2600	0.5	0.00	-	-	-	-	-
KON3C 2650	2650	1053.5	0.00	-	-	-	-	-	KON3P 2650	2650	0.5	0.00	-	-	-	-	-
KON3C 2700	2700	1003.5	0.00	-	-	-	-	-	KON3P 2700	2700	0.5	0.00	-	-	-	-	-
KON3C 2750	2750	953.5	0.00	-	-	-	-	-	KON3P 2750	2750	0.5	0.00	-	-	-	-	-
KON3C 2800	2800	903.5	0.00	-	-	-	-	-	KON3P 2800	2800	0.5	0.00	-	-	-	-	-
KON3C 2850	2850	854	0.00	-	-	-	-	-	KON3P 2850	2850	0.5	0.00	-	-	-	-	-
KON3C 2900	2900	804	0.00	-	-	-	-	-	KON3P 2900	2900	0.5	0.00	-	-	-	-	-
KON3C 2950	2950	754	0.00	-	-	-	-	-	KON3P 2950	2950	0.5	0.00	-	-	-	-	-
KON3C 3000	3000	704.5	0.00	-	-	-	-	-	KON3P 3000	3000	0.5	0.00	-	-	-	-	-
KON3C 3050	3050	655	0.00	-	-	-	-	-	KON3P 3050	3050	1	0.00	-	-	-	-	-
KON3C 3100	3100	605.5	0.00	-	-	-	-	-	KON3P 3100	3100	1.5	0.00	-	-	-	-	-
KON3C 3150	3150	556.5	0.00	-	-	-	-	-	KON3P 3150	3150	2.5	0.00	-	-	-	-	-
KON3C 3200	3200	508.5	0.00	-	-	-	-	-	KON3P 3200	3200	4	0.00	-	-	-	-	-
KON3C 3250	3250	461	0.00	-	-	-	-	-	KON3P 3250	3250	6.5	0.00	-	-	-	-	-
KON3C 3300	3300	414.5	0.00	-	-	-	-	-	KON3P 3300	3300	10	0.00	-	-	-	-	-
KON3C 3350	3350	369.5	0.00	-	-	-	-	-	KON3P 3350	3350	15	0.00	-	-	-	-	-
KON3C 3400	3400	326	0.00	-	-	-	-	-	KON3P 3400	3400	21.5	0.00	-	-	-	-	500
KON3C 3450	3450	285	0.00	-	-	-	-	-	KON3P 3450	3450	30.5	0.00	-	-	-	-	250
KON3C 3500	3500	246.5	0.00	-	-	-	-	-	KON3P 3500	3500	42	0.00	-	-	-	-	-
KON3C 3550	3550	211	0.00	-	-	-	-	-	KON3P 3550	3550	56	0.00	-	-	-	-	100
KON3C 3600	3600	178.5	0.00	-	-	-	-	100.0	KON3P 3600	3600	73.5	0.00	-	-	-	-	-
KON3C 3650	3650	149	0.00	-	-	-	-	-	KON3P 3650	3650	94	0.00	-	-	-	-	-
KON3C 3700	3700	122.5	0.00	-	-	-	-	-	KON3P 3700	3700	117.5	0.00	-	-	-	-	120
KON3C 3750	3750	100	0.00	-	-	-	-	-	KON3P 3750	3750	145	0.00	-	-	-	-	-
KON3C 3800	3800	80	0.00	-	-	-	-	-	KON3P 3800	3800	175	0.00	-	-	-	-	-
KON3C 3850	3850	63.5	0.00	-	-	-	-	-	KON3P 3850	3850	208.5	0.00	-	-	-	-	-
KON3C 3900	3900	50	0.00	-	-	-	-	200.0	KON3P 3900	3900	244.5	0.00	-	-	-	-	200
KON3C 3950	3950	38.5	0.00	-	-	-	-	200.0	KON3P 3950	3950	283	0.00	-	-	-	-	200
KON3C 4000	4000	29	0.00	-	-	-	-	-	KON3P 4000	4000	324	0.00	-	-	-	-	-
KON3C 4050	4050	22	0.00	-	-	-	-	-	KON3P 4050	4050	366.5	0.00	-	-	-	-	-
KON3C 4100	4100	16.5	0.00	-	-	-	-	-	KON3P 4100	4100	410.5	0.00	-	-	-	-	-
KON3C 4150	4150	12	0.00	-	-	-	-	-	KON3P 4150	4150	456.5	0.00	-	-	-	-	-
KON3C 4200	4200	8.5	0.00	-	-	-	-	100.0	KON3P 4200	4200	503	0.00	-	-	-	-	-
KON3C 4250	4250	6	0.00	-	-	-	-	-	KON3P 4250	4250	550.5	0.00	-	-	-	-	-
KON3C 4300	4300	4.5	0.00	-	-	-	-	120.0	KON3P 4300	4300	598.5	0.00	-	-	-	-	-
KON3C 4350	4350	3	0.00	-	-	-	-	-	KON3P 4350	4350	647	0.00	-	-	-	-	-
KON3C 4400	4400	2	0.00	-	-	-	-	-	KON3P 4400	4400	696	0.00	-	-	-	-	-
KON3C 4450	4450	1.5	0.00	-	-	-	-	-	KON3P 4450	4450	745.5	0.00	-	-	-	-	-
KON3C 4500	4500	1	0.00	-	-	-	-	50.0	KON3P 4500	4500	795	0.00	-	-	-	-	-
KON3C 4550	4550	0.5	0.00	-	-	-	-	-	KON3P 4550	4550	844.5	0.00	-	-	-	-	-
KON3C 4600	4600	0.5	0.00	-	-	-	-	-	KON3P 4600	4600	894	0.00	-	-	-	-	-
KON3C 4650	4650	0.5	0.00	-	-	-	-	-	KON3P 4650	4650	944	0.00	-	-	-	-	-
KON3C 4700	4700	0.5	0.00	-	-	-	-	-	KON3P 4700	4700	993.5	0.00	-	-	-	-	-
KON3C 4750	4750	0.5	0.00	-	-	-	-	-	KON3P 4750	4750	1043.5	0.00	-	-	-	-	-
KON3C 4800	4800	0.5	0.00	-	-	-	-	-	KON3P 4800	4800	1093.5	0.00	-	-	-	-	-
KON3C 4850	4850	0.5	0.00	-	-	-	-	-	KON3P 4850	4850	1143.5	0.00	-	-	-	-	-
KON3C 4900	4900	0.5	0.00	-	-	-	-	-	KON3P 4900	4900	1193	0.00	-	-	-	-	-
KON3C 4950	4950	0.5	0.00	-	-	-	-	-	KON3P 4950	4950	1243	0.00	-	-	-	-	-
Aug-23 (45d 6/9/23); CSize 25; KOQ3 3635.00																	
KOQ3C 2450	2450	1180.5	0.00	0.0	0	0	0	0	KOQ3P 2450	2450	0.5	0.00	-	-	0	-	-
KOQ3C 2500	2500	1131	0.00	-	-	-	-	-	KOQ3P 2500	2500	0.5	0.00	-	-	-	-	-
KOQ3C 2550	2550	1081	0.00	-	-	-	-	-	KOQ3P 2550	2550	0.5	0.00	-	-	-	-	-
KOQ3C 2600	2600	1031.5	0.00	-	-	-	-	-	KOQ3P 2600	2600	0.5	0.00	-	-	-	-	-
KOQ3C 2650	2650	982	0.00	-	-	-	-	-	KOQ3P 2650	2650	1	0.00	-	-	-	-	-
KOQ3C 2700	2700	932.5	0.00	-	-	-	-	-	KOQ3P 2700	2700	1.5	0.00	-	-	-	-	-
KOQ3C 2750	2750	883.5	0.00	-	-	-	-	-	KOQ3P 2750	2750	2	0.00	-	-	-	-	-
KOQ3C 2800	2800	835	0.00	-	-	-	-	-	KOQ3P 2800	2800	3	0.00	-	-	-	-	-
KOQ3C 2850	2850	786.5	0.00	-	-	-	-	-	KOQ3P 2850	2850	4.5	0.00	-	-	-	-	-
KOQ3C 2900	2900	738.5	0.00	-	-	-	-	-	KOQ3P 2900	2900	6	0.00	-	-	-	-	-
KOQ3C 2950	2950	691	0.00	-	-	-	-	-	KOQ3P 2950	2950	8.5	0.00	-	-	-	-	-
KOQ3C 3000	3000	644.5	0.00	-	-	-	-	-	KOQ3P 3000	3000	12	0.00	-	-	-	-	-
KOQ3C 3050	3050	599	0.00	-	-	-	-	-	KOQ3P 3050	3050	16	0.00	-	-	-	-	-
KOQ3C 3100	3100	554.5	0.00	-	-	-	-	-	KOQ3P 3100	3100	21.5	0.00	-	-	-	-	-
KOQ3C 3150																	

KOQ3C 3700	3700	154.5	0.00	-	-	-	-	KOQ3P 3700	3700	219.5	0.00	-	-	-	-
KOQ3C 3750	3750	134.5	0.00	-	-	-	-	KOQ3P 3750	3750	249	0.00	-	-	-	-
KOQ3C 3800	3800	116.5	0.00	-	-	-	-	KOQ3P 3800	3800	281	0.00	-	-	-	-
KOQ3C 3850	3850	100.5	0.00	-	-	-	-	KOQ3P 3850	3850	315	0.00	-	-	-	-
KOQ3C 3900	3900	86.5	0.00	-	-	400.0	-	KOQ3P 3900	3900	350.5	0.00	-	-	-	-
KOQ3C 3950	3950	74	0.00	-	-	-	-	KOQ3P 3950	3950	387.5	0.00	-	-	-	-
KOQ3C 4000	4000	63	0.00	-	-	-	300.0	KOQ3P 4000	4000	426.5	0.00	-	-	-	-
KOQ3C 4050	4050	53.5	0.00	-	-	-	-	KOQ3P 4050	4050	466.5	0.00	-	-	-	-
KOQ3C 4100	4100	45	0.00	-	-	-	-	KOQ3P 4100	4100	508	0.00	-	-	-	-
KOQ3C 4150	4150	37.5	0.00	-	-	-	-	KOQ3P 4150	4150	550.5	0.00	-	-	-	-
KOQ3C 4200	4200	31.5	0.00	-	-	-	-	KOQ3P 4200	4200	594.5	0.00	-	-	-	-
KOQ3C 4250	4250	26	0.00	-	-	-	-	KOQ3P 4250	4250	639	0.00	-	-	-	-
KOQ3C 4300	4300	21.5	0.00	-	-	-	-	KOQ3P 4300	4300	684	0.00	-	-	-	-
KOQ3C 4350	4350	18	0.00	-	-	-	-	KOQ3P 4350	4350	730	0.00	-	-	-	-
KOQ3C 4400	4400	14.5	0.00	-	-	-	-	KOQ3P 4400	4400	777	0.00	-	-	-	-
KOQ3C 4450	4450	12	0.00	-	-	-	-	KOQ3P 4450	4450	824	0.00	-	-	-	-
KOQ3C 4500	4500	10	0.00	-	-	50.0	-	KOQ3P 4500	4500	871.5	0.00	-	-	-	-
KOQ3C 4550	4550	8	0.00	-	-	-	-	KOQ3P 4550	4550	919.5	0.00	-	-	-	-
KOQ3C 4600	4600	6.5	0.00	-	-	250.0	-	KOQ3P 4600	4600	968	0.00	-	-	-	-
KOQ3C 4650	4650	5	0.00	-	-	-	-	KOQ3P 4650	4650	1016.5	0.00	-	-	-	-
KOQ3C 4700	4700	4	0.00	-	-	-	-	KOQ3P 4700	4700	1065	0.00	-	-	-	-
KOQ3C 4750	4750	3.5	0.00	-	-	-	-	KOQ3P 4750	4750	1114	0.00	-	-	-	-
KOQ3C 4800	4800	2.5	0.00	-	-	-	-	KOQ3P 4800	4800	1163	0.00	-	-	-	-
KOQ3C 4850	4850	2	0.00	-	-	-	-	KOQ3P 4850	4850	1212.5	0.00	-	-	-	-
KOQ3C 4900	4900	1.5	0.00	-	-	-	-	KOQ3P 4900	4900	1262	0.00	-	-	-	-

Sep-23 (76d 7/10/23); CSize 25; KOU3 3619.00

KOU3C 2400	2400	1212	0.00	-	-	-	-	KOU3P 2400	2400	0.5	0.00	-	-	-	-
KOU3C 2450	2450	1162.5	0.00	-	-	-	-	KOU3P 2450	2450	1	0.00	-	-	-	-
KOU3C 2500	2500	1113.5	0.00	-	-	-	-	KOU3P 2500	2500	1.5	0.00	-	-	-	-
KOU3C 2550	2550	1064.5	0.00	-	-	-	-	KOU3P 2550	2550	2.5	0.00	-	-	-	-
KOU3C 2600	2600	1016	0.00	-	-	-	-	KOU3P 2600	2600	3.5	0.00	-	-	-	-
KOU3C 2650	2650	967.5	0.00	-	-	-	-	KOU3P 2650	2650	4.5	0.00	-	-	-	-
KOU3C 2700	2700	919.5	0.00	-	-	-	-	KOU3P 2700	2700	6	0.00	-	-	-	-
KOU3C 2750	2750	872	0.00	-	-	-	-	KOU3P 2750	2750	8.5	0.00	-	-	-	-
KOU3C 2800	2800	825	0.00	-	-	-	-	KOU3P 2800	2800	11	0.00	-	-	-	-
KOU3C 2850	2850	779	0.00	-	-	-	-	KOU3P 2850	2850	14.5	0.00	-	-	-	-
KOU3C 2900	2900	733.5	0.00	-	-	-	-	KOU3P 2900	2900	19	0.00	-	-	-	-
KOU3C 2950	2950	689	0.00	-	-	-	-	KOU3P 2950	2950	24	0.00	-	-	-	-
KOU3C 3000	3000	645	0.00	-	-	-	-	KOU3P 3000	3000	30	0.00	-	-	-	-
KOU3C 3050	3050	603	0.00	-	-	-	-	KOU3P 3050	3050	37.5	0.00	-	-	-	-
KOU3C 3100	3100	561.5	0.00	-	-	-	-	KOU3P 3100	3100	46	0.00	-	-	-	-
KOU3C 3150	3150	522	0.00	-	-	-	-	KOU3P 3150	3150	56	0.00	-	-	-	-
KOU3C 3200	3200	483.5	0.00	-	-	-	-	KOU3P 3200	3200	67	0.00	-	-	-	-
KOU3C 3250	3250	446.5	0.00	-	-	-	-	KOU3P 3250	3250	80	0.00	-	-	-	-
KOU3C 3300	3300	411.5	0.00	-	-	-	-	KOU3P 3300	3300	94.5	0.00	-	-	-	-
KOU3C 3350	3350	378	0.00	-	-	-	-	KOU3P 3350	3350	110.5	0.00	-	-	-	-
KOU3C 3400	3400	346	0.00	-	-	-	-	KOU3P 3400	3400	128.5	0.00	-	-	-	-
KOU3C 3450	3450	316	0.00	-	-	-	-	KOU3P 3450	3450	148	0.00	-	-	-	-
KOU3C 3500	3500	287.5	0.00	-	-	-	-	KOU3P 3500	3500	169.5	0.00	-	-	-	-
KOU3C 3550	3550	261	0.00	-	-	-	-	KOU3P 3550	3550	192.5	0.00	-	-	-	-
KOU3C 3600	3600	236.5	0.00	-	-	-	-	KOU3P 3600	3600	217.5	0.00	-	-	-	-
KOU3C 3650	3650	213	0.00	-	-	-	-	KOU3P 3650	3650	244	0.00	-	-	-	-
KOU3C 3700	3700	192	0.00	-	-	-	-	KOU3P 3700	3700	272.5	0.00	-	-	-	-
KOU3C 3750	3750	172	0.00	-	-	-	-	KOU3P 3750	3750	302.5	0.00	-	-	-	-
KOU3C 3800	3800	154	0.00	-	-	-	-	KOU3P 3800	3800	334	0.00	-	-	-	-
KOU3C 3850	3850	137.5	0.00	-	-	-	-	KOU3P 3850	3850	367	0.00	-	-	-	-
KOU3C 3900	3900	122	0.00	-	-	-	-	KOU3P 3900	3900	401.5	0.00	-	-	-	-
KOU3C 3950	3950	108.5	0.00	-	-	-	-	KOU3P 3950	3950	437.5	0.00	-	-	-	-
KOU3C 4000	4000	96	0.00	-	-	-	-	KOU3P 4000	4000	474.5	0.00	-	-	-	-
KOU3C 4050	4050	84.5	0.00	-	-	-	-	KOU3P 4050	4050	513	0.00	-	-	-	-
KOU3C 4100	4100	74.5	0.00	-	-	-	-	KOU3P 4100	4100	552.5	0.00	-	-	-	-
KOU3C 4150	4150	65.5	0.00	-	-	-	-	KOU3P 4150	4150	593	0.00	-	-	-	-
KOU3C 4200	4200	57.5	0.00	-	-	200.0	-	KOU3P 4200	4200	634.5	0.00	-	-	-	-
KOU3C 4250	4250	50	0.00	-	-	-	-	KOU3P 4250	4250	677	0.00	-	-	-	-
KOU3C 4300	4300	43.5	0.00	-	-	-	-	KOU3P 4300	4300	720.5	0.00	-	-	-	-
KOU3C 4350	4350	38	0.00	-	-	-	-	KOU3P 4350	4350	764.5	0.00	-	-	-	-
KOU3C 4400	4400	33	0.00	-	-	-	-	KOU3P 4400	4400	809	0.00	-	-	-	-
KOU3C 4450	4450	28.5	0.00	-	-	-	-	KOU3P 4450	4450	854.5	0.00	-	-	-	-
KOU3C 4500	4500	24.5	0.00	-	-	-	-	KOU3P 4500	4500	900	0.00	-	-	-	-
KOU3C 4550	4550	21.5	0.00	-	-	-	-	KOU3P 4550	4550	946.5	0.00	-	-	-	-
KOU3C 4600	4600	18.5	0.00	-	-	-	-	KOU3P 4600	4600	993	0.00	-	-	-	-
KOU3C 4650	4650	15.5	0.00	-	-	-	-	KOU3P 4650	4650	1040	0.00	-	-	-	-
KOU3C 4700	4700	13.5	0.00	-	-	-	-	KOU3P 4700	4700	1087.5	0.00	-	-	-	-
KOU3C 4750	4750	11.5	0.00	-	-	-	-	KOU3P 4750	4750	1135.5	0.00	-	-	-	-
KOU3C 4800	4800	10	0.00	-	-	-	-	KOU3P 4800	4800	1183.5	0.00	-	-	-	-
KOU3C 4850	4850	8.5	0.00	-	-	-	-	KOU3P 4850	4850	1231.5	0.00	-	-	-	-

Oct-23 (107d 8/10/23); CSize 25; KOV3 3619.00

KOV3C 2450	2450	1162	0.00	-	-	-	-	KOV3P 2450	2450	3.5	0.00	-	-	-	-
KOV3C 2500	2500	1113.5	0.00	-	-	-	-	KOV3P 2500	2500	4.5	0.00	-	-	-	-
KOV3C 2550	2550	1065.5	0.00	-	-	-	-	KOV3P 2550	2550	6	0.00	-	-	-	-
KOV3C 2600	2600	1018	0.00	-	-	-	-	KOV3P 2600	2600	8	0.00	-	-	-	-
KOV3C 2650	2650	971	0.00	-	-	-	-	KOV3P 2650	2650	10.5	0.00	-	-	-	-
KOV3C 2700	2700	924.5	0.00	-	-	-	-	KOV3P 2700	2700	13.5	0.00	-	-	-	-
KOV3C 2750	2750	878.5	0.00	-	-	-	-	KOV3P 2750	2750	17.5	0.00	-	-	-	-
KOV3C 2800	2800	833.5	0.00	-	-	-	-	KOV3P 2800	2800	22	0.00	-	-	-	-
KOV3C 2850	2850	789	0.00	-	-	-	-	KOV3P 2850	2850	27	0.00	-	-	-	-
KOV3C 2900	2900	746	0.00	-	-	-	-	KOV3P 2900	2900	33	0.00	-	-	-	-
KOV3C 2950	2950	703.5	0.00	-	-	-	-	KOV3P 2950	2950	40.5	0.00	-	-	-	-
KOV3C 3000	3000	662	0.00	-	-	-	-	KOV3P 3000	3000	48.5	0.00	-	-	-	-
KOV3C 3050	3050	622	0.00	-	-	-	-	KOV3P 3050	3050	58	0.00	-	-	-	-
KOV3C 3100	3100	583	0.00	-	-	-	-	KOV3P 3100	3100	68.5	0.00	-	-	-	-
KOV3C 3150	3150	545.5	0.00	-	-	-	-	KOV3P 3150	3150	80.5	0.00	-	-	-	-
KOV3C 3200	3200	509	0.00	-	-	-	-	KOV3P 3200	3200	94	0.00	-	-	-	-
KOV3C 3250	3250	474.5	0.00	-	-	-	-	KOV3P 3250	3250	108.5	0.00	-	-	-	-
KOV3C 3300	3300	441	0.00	-	-	-	-	KOV3P 3300	3300	125	0.00	-	-	-	-
KOV3C 3350	3350	409	0.00	-	-	-	-	KOV3P 3350	3350	142.5	0.00	-	-	-	-
KOV3C 3400	3400	379	0.00	-	-	-	-	KOV3P 3400	3400	162	0.00	-	-	-	-
KOV3C 3450	3450	350	0.00	-	-	-	-	KOV3P 3450	3450	182.5	0.00	-	-	-	-
KOV3C 3500	3500	322.5	0.00	-	-	-	-	KOV3P 3500	3500	205	0.00	-			

KOV3C 4350	4350	60.5	0.00	-	-	-	-	-	KOV3P 4350	4350	785.5	0.00	-	-	-	-	-
KOV3C 4400	4400	54	0.00	-	-	-	-	-	KOV3P 4400	4400	828.5	0.00	-	-	-	-	-
KOV3C 4450	4450	48.5	0.00	-	-	-	-	-	KOV3P 4450	4450	872	0.00	-	-	-	-	-
KOV3C 4500	4500	43	0.00	-	-	-	-	-	KOV3P 4500	4500	916	0.00	-	-	-	-	-
KOV3C 4550	4550	38.5	0.00	-	-	-	-	-	KOV3P 4550	4550	961	0.00	-	-	-	-	-
KOV3C 4600	4600	34	0.00	-	-	-	-	-	KOV3P 4600	4600	1006.5	0.00	-	-	-	-	-
KOV3C 4650	4650	30	0.00	-	-	-	-	-	KOV3P 4650	4650	1052	0.00	-	-	-	-	-
KOV3C 4700	4700	26.5	0.00	-	-	-	-	-	KOV3P 4700	4700	1098	0.00	-	-	-	-	-
KOV3C 4750	4750	23.5	0.00	-	-	-	-	-	KOV3P 4750	4750	1144.5	0.00	-	-	-	-	-
KOV3C 4800	4800	21	0.00	-	-	-	-	-	KOV3P 4800	4800	1191.5	0.00	-	-	-	-	-
KOV3C 4850	4850	18.5	0.00	-	-	-	-	-	KOV3P 4850	4850	1238.5	0.00	-	-	-	-	-
KOV3C 4900	4900	16	0.00	-	-	-	-	-	KOV3P 4900	4900	1286	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
JUL 23	CALL	33.39	33.42	-0.09
	PUT	33.40	33.38	0.06
	MEAN	33.40	33.40	-0.01
AUG 23	CALL	34.35	34.51	-0.46
	PUT	34.35	34.51	-0.46
	MEAN	34.35	34.51	-0.46
SEP 23	CALL	33.72	33.72	0.00
	PUT	33.72	33.73	-0.03
	MEAN	33.72	33.73	-0.01

	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

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.