

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	4,061	-20	4,050	4,074	4,023	506	7,671
JUN 23	3,764	-47	3,788	3,808	3,754	4,883	32,315
JUL 23	3,570	-65	3,618	3,630	3,563	26,305	55,085
AUG 23	3,508	-58	3,541	3,559	3,501	8,189	30,127
SEP 23	3,499	-51	3,536	3,540	3,488	6,420	23,880
OCT 23	3,501	-50	3,518	3,537	3,491	3,165	9,981
NOV 23	3,511	-43	3,529	3,543	3,499	2,974	15,629
DEC 23	3,518	-45	3,545	3,552	3,509	2,709	13,674
JAN 24	3,524	-48	3,554	3,559	3,520	1,542	5,686
FEB 24	3,528	-48	3,531	3,558	3,531	419	1,644
MAR 24	3,537	-48	3,559	3,570	3,535	1,362	6,173
APR 24	3,545	-48				20	49
MAY 24	3,543	-51	3,565	3,565	3,539	824	2,787
JUL 24	3,551	-51					141
SEP 24	3,551	-51					
NOV 24	3,551	-51					
JAN 25	3,551	-51					
MAR 25	3,551	-51					
MAY 25	3,551	-51					
JUL 25	3,551	-51					
SEP 25	3,551	-51					
NOV 25	3,551	-51					
JAN 26	3,551	-51					
MAR 26	3,551	-51					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	52.08	0.37	51.77	52.40	51.43	23,783	20,016
JUL 23	52.50	0.36	52.14	52.85	51.85	71,255	196,692
AUG 23	52.24	0.33	51.87	52.57	51.62	10,916	44,771
SEP 23	51.90	0.31	51.60	52.23	51.32	7,225	38,290
OCT 23	51.42	0.26	51.02	51.77	50.89	4,487	23,563
DEC 23	51.13	0.22	50.91	51.51	50.64	15,239	96,930
JAN 24	50.98	0.17	50.82	51.38	50.57	3,237	16,683
MAR 24	50.85	0.13	50.75	51.25	50.55	1,199	14,183
MAY 24	50.74	0.08	50.73	50.95	50.45	1,025	7,439
JUL 24	50.71	0.06	50.53	51.01	50.40	482	4,831
AUG 24	50.57	0.06	-	-	-	-	959
SEP 24	50.37	0.08	-	-	-	-	996
OCT 24	50.10	0.08	-	-	-	-	598
DEC 24	50.05	0.06	50.00	50.17	49.74	50	3,151
JAN 25	49.97	0.06	-	-	-	-	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 (13d 5/10/23); CSIZE 25; KON3 3590.00																	
KON3C 2400	2400	1169	0.00	-	-	-	-	-	KON3P 2400	2400	0.5	0.00	-	-	-	-	-
KON3C 2450	2450	1119	0.00	-	-	-	-	-	KON3P 2450	2450	0.5	0.00	-	-	-	-	-
KON3C 2500	2500	1069	0.00	-	-	-	-	-	KON3P 2500	2500	0.5	0.00	-	-	-	-	-
KON3C 2550	2550	1019	0.00	-	-	-	-	-	KON3P 2550	2550	0.5	0.00	-	-	-	-	-
KON3C 2600	2600	969	0.00	-	-	-	-	-	KON3P 2600	2600	0.5	0.00	-	-	-	-	-
KON3C 2650	2650	919	0.00	-	-	-	-	-	KON3P 2650	2650	0.5	0.00	-	-	-	-	-
KON3C 2700	2700	869	0.00	-	-	-	-	-	KON3P 2700	2700	0.5	0.00	-	-	-	-	-
KON3C 2750	2750	819	0.00	-	-	-	-	-	KON3P 2750	2750	0.5	0.00	-	-	-	-	-
KON3C 2800	2800	769	0.00	-	-	-	-	-	KON3P 2800	2800	0.5	0.00	-	-	-	-	-
KON3C 2850	2850	719.5	0.00	-	-	-	-	-	KON3P 2850	2850	0.5	0.00	-	-	-	-	-
KON3C 2900	2900	669.5	0.00	-	-	-	-	-	KON3P 2900	2900	0.5	0.00	-	-	-	-	-
KON3C 2950	2950	619.5	0.00	-	-	-	-	-	KON3P 2950	2950	0.5	0.00	-	-	-	-	-
KON3C 3000	3000	570	0.00	-	-	-	-	-	KON3P 3000	3000	0.5	0.00	-	-	-	-	-
KON3C 3050	3050	520.5	0.00	-	-	-	-	-	KON3P 3050	3050	1	0.00	-	-	-	-	-
KON3C 3100	3100	471	0.00	-	-	-	-	-	KON3P 3100	3100	1.5	0.00	-	-	-	-	-
KON3C 3150	3150	422.5	0.00	-	-	-	-	-	KON3P 3150	3150	3	0.00	-	-	-	-	-
KON3C 3200	3200	375	0.00	-	-	-	-	-	KON3P 3200	3200	5.5	0.00	-	-	-	-	-
KON3C 3250	3250	329	0.00	-	-	-	-	-	KON3P 3250	3250	9.5	0.00	-	-	-	-	-
KON3C 3300	3300	284.5	0.00	-	-	-	-	-	KON3P 3300	3300	15	0.00	-	-	-	-	-
KON3C 3350	3350	242.5	0.00	-	-	-	-	-	KON3P 3350	3350	23	0.00	-	-	-	-	-
KON3C 3400	3400	203.5	0.00	-	-	-	-	-	KON3P 3400	3400	34	0.00	-	-	-	-	500
KON3C 3450	3450	168	0.00	-	-	-	-	-	KON3P 3450	3450	48	0.00	-	-	-	-	250
KON3C 3500	3500	136	0.00	-	-	-	-	-	KON3P 3500	3500	66	0.00	-	-	-	-	-
KON3C 3550	3550	108	0.00	-	-	-	-	100.0	KON3P 3550	3550	88	0.00	-	-	-	-	100
KON3C 3600	3600	84	0.00	-	-	-	-	-	KON3P 3600	3600	114	0.00	-	-	-	-	-
KON3C 3650	3650	64	0.00	-	-	-	-	-	KON3P 3650	3650	144	0.00	-	-	-	-	-
KON3C 3700	3700	48	0.00	-	-	-	-	-	KON3P 3700	3700	178	0.00	-	-	-	-	120
KON3C 3750	3750	35	0.00	-	-	-	-	-	KON3P 3750	3750	215	0.00	-	-	-	-	-
KON3C 3800	3800	25	0.00	-	-	-	-	-	KON3P 3800	3800	255	0.00	-	-	-	-	-
KON3C 3850	3850	17.5	0.00	-	-	-	-	-	KON3P 3850	3850	297.5	0.00	-	-	-	-	-
KON3C 3900	3900	12	0.00	-	-	-	200.0	-	KON3P 3900	3900	342	0.00	-	-	-	-	200
KON3C 3950	3950	8	0.00	-	-	-	200.0	-	KON3P 3950	3950	387.5	0.00	-	-	-	-	200
KON3C 4000	4000	5.5	0.00	-	-	-	-	-	KON3P 4000	4000	435	0.00	-	-	-	-	-
KON3C 4050	4050	3.5	0.00	-	-	-	-	-	KON3P 4050	4050	483	0.00	-	-	-	-	-
KON3C 4100	4100	2	0.00	-	-	-	-	-	KON3P 4100	4100	531.5	0.00	-	-	-	-	-
KON3C 4150	4150	1.5	0.00	-	-	-	-	-	KON3P 4150	4150	580.5	0.00	-	-	-	-	-
KON3C 4200	4200	1	0.00	-	-	-	100.0	-	KON3P 4200	4200	630	0.00	-	-	-	-	-
KON3C 4250	4250	0.5	0.00	-	-	-	-	-	KON3P 4250	4250	680	0.00	-	-	-	-	-
KON3C 4300	4300	0.5	0.00	-	-	-	120.0	-	KON3P 4300	4300	729.5	0.00	-	-	-	-	-
KON3C 4350	4350	0.5	0.00	-	-	-	-	-	KON3P 4350	4350	779.5	0.00	-	-	-	-	-
KON3C 4400	4400	0.5	0.00	-	-	-	-	-	KON3P 4400	4400	829	0.00	-	-	-	-	-
KON3C 4450	4450	0.5	0.00	-	-	-	-	-	KON3P 4450	4450	879	0.00	-	-	-	-	-
KON3C 4500	4500	0.5	0.00	-	-	-	50.0	-	KON3P 4500	4500	929	0.00	-	-	-	-	-
KON3C 4550	4550	0.5	0.00	-	-	-	-	-	KON3P 4550	4550	979	0.00	-	-	-	-	-
KON3C 4600	4600	0.5	0.00	-	-	-	-	-	KON3P 4600	4600	1029	0.00	-	-	-	-	-
KON3C 4650	4650	0.5	0.00	-	-	-	-	-	KON3P 4650	4650	1079	0.00	-	-	-	-	-
KON3C 4700	4700	0.5	0.00	-	-	-	-	-	KON3P 4700	4700	1129	0.00	-	-	-	-	-
KON3C 4750	4750	0.5	0.00	-	-	-	-	-	KON3P 4750	4750	1179	0.00	-	-	-	-	-
KON3C 4800	4800	0.5	0.00	-	-	-	-	-	KON3P 4800	4800	1228.5	0.00	-	-	-	-	-
KON3C 4850	4850	0.5	0.00	-	-	-	-	-	KON3P 4850	4850	1278.5	0.00	-	-	-	-	-
Aug-23 (43d 6/9/23); CSIZE 25; KOQ3 3525.00																	
KOQ3C 2400	2400	1104.5	0.00	0.0	0	0	0	0	KOQ3P 2400	2400	0.5	0.00	-	-	-	0	-
KOQ3C 2450	2450	1054.5	0.00	-	-	-	-	-	KOQ3P 2450	2450	0.5	0.00	-	-	-	-	-
KOQ3C 2500	2500	1005	0.00	-	-	-	-	-	KOQ3P 2500	2500	0.5	0.00	-	-	-	-	-
KOQ3C 2550	2550	955	0.00	-	-	-	-	-	KOQ3P 2550	2550	0.5	0.00	-	-	-	-	-
KOQ3C 2600	2600	905.5	0.00	-	-	-	-	-	KOQ3P 2600	2600	1	0.00	-	-	-	-	-
KOQ3C 2650	2650	856.5	0.00	-	-	-	-	-	KOQ3P 2650	2650	1	0.00	-	-	-	-	-
KOQ3C 2700	2700	807	0.00	-	-	-	-	-	KOQ3P 2700	2700	2	0.00	-	-	-	-	-
KOQ3C 2750	2750	758.5	0.00	-	-	-	-	-	KOQ3P 2750	2750	3	0.00	-	-	-	-	-
KOQ3C 2800	2800	710	0.00	-	-	-	-	-	KOQ3P 2800	2800	4.5	0.00	-	-	-	-	-
KOQ3C 2850	2850	662.5	0.00	-	-	-	-	-	KOQ3P 2850	2850	6.5	0.00	-	-	-	-	-
KOQ3C 2900	2900	615	0.00	-	-	-	-	-	KOQ3P 2900	2900	9.5	0.00	-	-	-	-	-
KOQ3C 2950	2950	569	0.00	-	-	-	-	-	KOQ3P 2950	2950	13	0.00	-	-	-	-	-
KOQ3C 3000	3000	524	0.00	-	-	-	-	-	KOQ3P 3000	3000	17.5	0.00	-	-	-	-	-
KOQ3C 3050	3050	480	0.00	-	-	-	-	-	KOQ3P 3050	3050	24	0.00	-	-	-	-	-
KOQ3C 3100	3100	438	0.00	-	-	-	-	-	KOQ3P 3100	3100	31.5	0.00					

KOQ3C 3650	3650	109.5	0.00	-	-	-	-	-	-	KOQ3P 3650	3650	251	0.00	-	-	-	-	-	-
KOQ3C 3700	3700	93.5	0.00	-	-	-	-	-	-	KOQ3P 3700	3700	284.5	0.00	-	-	-	-	-	-
KOQ3C 3750	3750	79	0.00	-	-	-	-	-	-	KOQ3P 3750	3750	320	0.00	-	-	-	-	-	-
KOQ3C 3800	3800	66.5	0.00	-	-	-	-	-	-	KOQ3P 3800	3800	357.5	0.00	-	-	-	-	-	-
KOQ3C 3850	3850	55.5	0.00	-	-	-	-	-	-	KOQ3P 3850	3850	396.5	0.00	-	-	-	-	-	-
KOQ3C 3900	3900	46	0.00	-	-	-	-	400.0	-	KOQ3P 3900	3900	437	0.00	-	-	-	-	-	-
KOQ3C 3950	3950	38	0.00	-	-	-	-	-	-	KOQ3P 3950	3950	478.5	0.00	-	-	-	-	-	-
KOQ3C 4000	4000	31.5	0.00	-	-	-	-	300.0	-	KOQ3P 4000	4000	521.5	0.00	-	-	-	-	-	-
KOQ3C 4050	4050	25.5	0.00	-	-	-	-	-	-	KOQ3P 4050	4050	566	0.00	-	-	-	-	-	-
KOQ3C 4100	4100	21	0.00	-	-	-	-	-	-	KOQ3P 4100	4100	611	0.00	-	-	-	-	-	-
KOQ3C 4150	4150	17	0.00	-	-	-	-	-	-	KOQ3P 4150	4150	656.5	0.00	-	-	-	-	-	-
KOQ3C 4200	4200	13.5	0.00	-	-	-	-	-	-	KOQ3P 4200	4200	703.5	0.00	-	-	-	-	-	-
KOQ3C 4250	4250	11	0.00	-	-	-	-	-	-	KOQ3P 4250	4250	750.5	0.00	-	-	-	-	-	-
KOQ3C 4300	4300	8.5	0.00	-	-	-	-	-	-	KOQ3P 4300	4300	798	0.00	-	-	-	-	-	-
KOQ3C 4350	4350	7	0.00	-	-	-	-	-	-	KOQ3P 4350	4350	846	0.00	-	-	-	-	-	-
KOQ3C 4400	4400	5.5	0.00	-	-	-	-	-	-	KOQ3P 4400	4400	894.5	0.00	-	-	-	-	-	-
KOQ3C 4450	4450	4.5	0.00	-	-	-	-	-	-	KOQ3P 4450	4450	943	0.00	-	-	-	-	-	-
KOQ3C 4500	4500	3.5	0.00	-	-	-	-	50.0	-	KOQ3P 4500	4500	992	0.00	-	-	-	-	-	-
KOQ3C 4550	4550	2.5	0.00	-	-	-	-	-	-	KOQ3P 4550	4550	1041	0.00	-	-	-	-	-	-
KOQ3C 4600	4600	2	0.00	-	-	-	-	250.0	-	KOQ3P 4600	4600	1090.5	0.00	-	-	-	-	-	-
KOQ3C 4650	4650	1.5	0.00	-	-	-	-	-	-	KOQ3P 4650	4650	1139.5	0.00	-	-	-	-	-	-
KOQ3C 4700	4700	1	0.00	-	-	-	-	-	-	KOQ3P 4700	4700	1189	0.00	-	-	-	-	-	-
KOQ3C 4750	4750	1	0.00	-	-	-	-	-	-	KOQ3P 4750	4750	1238.5	0.00	-	-	-	-	-	-
KOQ3C 4800	4800	0.5	0.00	-	-	-	-	-	-	KOQ3P 4800	4800	1288.5	0.00	-	-	-	-	-	-
KOQ3C 4850	4850	0.5	0.00	-	-	-	-	-	-	KOQ3P 4850	4850	1338	0.00	-	-	-	-	-	-

Sep-23 (74d 7/10/23); CSize 25; KOU3 3516.00

KOU3C 2300	2300	1192.5	0.00	-	-	-	-	-	-	KOU3P 2300	2300	0.5	0.00	-	-	-	-	-	-
KOU3C 2350	2350	1143	0.00	-	-	-	-	-	-	KOU3P 2350	2350	0.5	0.00	-	-	-	-	-	-
KOU3C 2400	2400	1093.5	0.00	-	-	-	-	-	-	KOU3P 2400	2400	1	0.00	-	-	-	-	-	-
KOU3C 2450	2450	1044.5	0.00	-	-	-	-	-	-	KOU3P 2450	2450	1.5	0.00	-	-	-	-	-	-
KOU3C 2500	2500	995.5	0.00	-	-	-	-	-	-	KOU3P 2500	2500	2.5	0.00	-	-	-	-	-	-
KOU3C 2550	2550	947	0.00	-	-	-	-	-	-	KOU3P 2550	2550	3.5	0.00	-	-	-	-	-	-
KOU3C 2600	2600	898.5	0.00	-	-	-	-	-	-	KOU3P 2600	2600	5	0.00	-	-	-	-	-	-
KOU3C 2650	2650	850.5	0.00	-	-	-	-	-	-	KOU3P 2650	2650	6.5	0.00	-	-	-	-	-	-
KOU3C 2700	2700	803.5	0.00	-	-	-	-	-	-	KOU3P 2700	2700	9	0.00	-	-	-	-	-	-
KOU3C 2750	2750	756.5	0.00	-	-	-	-	-	-	KOU3P 2750	2750	12	0.00	-	-	-	-	-	-
KOU3C 2800	2800	711	0.00	-	-	-	-	-	-	KOU3P 2800	2800	16	0.00	-	-	-	-	-	-
KOU3C 2850	2850	666	0.00	-	-	-	-	-	-	KOU3P 2850	2850	20.5	0.00	-	-	-	-	-	-
KOU3C 2900	2900	622	0.00	-	-	-	-	-	-	KOU3P 2900	2900	26.5	0.00	-	-	-	-	-	-
KOU3C 2950	2950	579	0.00	-	-	-	-	-	-	KOU3P 2950	2950	33	0.00	-	-	-	-	-	-
KOU3C 3000	3000	537.5	0.00	-	-	-	-	-	-	KOU3P 3000	3000	41.5	0.00	-	-	-	-	-	-
KOU3C 3050	3050	497.5	0.00	-	-	-	-	-	-	KOU3P 3050	3050	51	0.00	-	-	-	-	-	-
KOU3C 3100	3100	459	0.00	-	-	-	-	-	-	KOU3P 3100	3100	62	0.00	-	-	-	-	-	-
KOU3C 3150	3150	422	0.00	-	-	-	-	-	-	KOU3P 3150	3150	75	0.00	-	-	-	-	-	-
KOU3C 3200	3200	386.5	0.00	-	-	-	-	-	-	KOU3P 3200	3200	89	0.00	-	-	-	-	-	-
KOU3C 3250	3250	353	0.00	-	-	-	-	-	-	KOU3P 3250	3250	105.5	0.00	-	-	-	-	-	-
KOU3C 3300	3300	321.5	0.00	-	-	-	-	-	-	KOU3P 3300	3300	123.5	0.00	-	-	-	-	-	-
KOU3C 3350	3350	291.5	0.00	-	-	-	-	-	-	KOU3P 3350	3350	143.5	0.00	-	-	-	-	-	-
KOU3C 3400	3400	263.5	0.00	-	-	-	-	-	-	KOU3P 3400	3400	165	0.00	-	-	-	-	-	-
KOU3C 3450	3450	237.5	0.00	-	-	-	-	-	-	KOU3P 3450	3450	188.5	0.00	-	-	-	-	-	-
KOU3C 3500	3500	213	0.00	-	-	-	-	-	-	KOU3P 3500	3500	214	0.00	-	-	-	-	-	-
KOU3C 3550	3550	191	0.00	-	-	-	-	-	-	KOU3P 3550	3550	241.5	0.00	-	-	-	-	-	-
KOU3C 3600	3600	170	0.00	-	-	-	-	-	-	KOU3P 3600	3600	270.5	0.00	-	-	-	-	-	-
KOU3C 3650	3650	151.5	0.00	-	-	-	-	-	-	KOU3P 3650	3650	301.5	0.00	-	-	-	-	-	-
KOU3C 3700	3700	134	0.00	-	-	-	-	-	-	KOU3P 3700	3700	334	0.00	-	-	-	-	-	-
KOU3C 3750	3750	118.5	0.00	-	-	-	-	-	-	KOU3P 3750	3750	368	0.00	-	-	-	-	-	100
KOU3C 3800	3800	104.5	0.00	-	-	-	-	-	-	KOU3P 3800	3800	403.5	0.00	-	-	-	-	-	-
KOU3C 3850	3850	91.5	0.00	-	-	-	-	-	-	KOU3P 3850	3850	440.5	0.00	-	-	-	-	-	-
KOU3C 3900	3900	80	0.00	-	-	-	-	-	-	KOU3P 3900	3900	479	0.00	-	-	-	-	-	-
KOU3C 3950	3950	70	0.00	-	-	-	-	-	-	KOU3P 3950	3950	518.5	0.00	-	-	-	-	-	-
KOU3C 4000	4000	61	0.00	-	-	-	-	-	-	KOU3P 4000	4000	559	0.00	-	-	-	-	-	-
KOU3C 4050	4050	53	0.00	-	-	-	-	-	-	KOU3P 4050	4050	600.5	0.00	-	-	-	-	-	-
KOU3C 4100	4100	45.5	0.00	-	-	-	-	-	-	KOU3P 4100	4100	643	0.00	-	-	-	-	-	-
KOU3C 4150	4150	39.5	0.00	-	-	-	-	-	-	KOU3P 4150	4150	686.5	0.00	-	-	-	-	-	-
KOU3C 4200	4200	34	0.00	-	-	-	-	200.0	-	KOU3P 4200	4200	731	0.00	-	-	-	-	-	-
KOU3C 4250	4250	29	0.00	-	-	-	-	-	-	KOU3P 4250	4250	775.5	0.00	-	-	-	-	-	-
KOU3C 4300	4300	25	0.00	-	-	-	-	-	-	KOU3P 4300	4300	821	0.00	-	-	-	-	-	-
KOU3C 4350	4350	21.5	0.00	-	-	-	-	-	-	KOU3P 4350	4350	867.5	0.00	-	-	-	-	-	-
KOU3C 4400	4400	18	0.00	-	-	-	-	-	-	KOU3P 4400	4400	914	0.00	-	-	-	-	-	-
KOU3C 4450	4450	15.5	0.00	-	-	-	-	-	-	KOU3P 4450	4450	961	0.00	-	-	-	-	-	-
KOU3C 4500	4500	13	0.00	-	-	-	-	-	-	KOU3P 4500	4500	1008	0.00	-	-	-	-	-	-
KOU3C 4550	4550	11	0.00	-	-	-	-	-	-	KOU3P 4550	4550	1056	0.00	-	-	-	-	-	-
KOU3C 4600	4600	9.5	0.00	-	-	-	-	-	-	KOU3P 4600	4600	1104	0.00	-	-	-	-	-	-
KOU3C 4650	4650	8	0.00	-	-	-	-	-	-	KOU3P 4650	4650	1152	0.00	-	-	-	-	-	-
KOU3C 4700	4700	6.5	0.00	-	-	-	-	-	-	KOU3P 4700	4700	1200.5	0.00	-	-	-	-	-	-
KOU3C 4750	4750	5.5	0.00	-	-	-	-	-	-	KOU3P 4750	4750	1249	0.00	-	-	-	-	-	-

Oct-23 (105d 8/10/23); CSize 25; KOV3 3523.00

KOV3C 2450	2450	1047	0.00	-	-	-	-	-	-	KOV3P 2450	2450	4.5	0.00	-	-	-	-	-	-
KOV3C 2500	2500	999	0.00	-	-	-	-	-	-	KOV3P 2500	2500	6.5	0.00	-	-	-	-	-	-
KOV3C 2550	2550	951.5	0.00	-	-	-	-	-	-	KOV3P 2550	2550	8.5	0.00	-	-	-	-	-	-
KOV3C 2600	2600	904.5	0.00	-	-	-	-	-	-	KOV3P 2600	2600	11	0.00	-	-	-	-	-	-
KOV3C 2650	2650	858.5	0.00	-	-	-	-	-	-	KOV3P 2650	2650	14.5	0.00	-	-	-	-	-	-
KOV3C 2700	2700	813	0.00	-	-	-	-	-	-	KOV3P 2700	2700	18.5	0.00	-	-	-	-	-	-
KOV3C 2750	2750	768	0.00	-	-	-	-	-	-	KOV3P 2750	2750	23.5	0.00	-	-	-	-	-	-
KOV3C 2800	2800	724	0.00	-	-	-	-	-	-	KOV3P 2800	2800	29	0.00	-	-	-	-	-	-
KOV3C 2850	2850	681.5	0.00	-	-	-	-	-	-	KOV3									

KOV3C 4350	4350	39	0.00	-	-	-	-	-	KOV3P 4350	4350	881	0.00	-	-	-	-	-
KOV3C 4400	4400	34.5	0.00	-	-	-	-	-	KOV3P 4400	4400	926	0.00	-	-	-	-	-
KOV3C 4450	4450	30	0.00	-	-	-	-	-	KOV3P 4450	4450	971.5	0.00	-	-	-	-	-
KOV3C 4500	4500	26.5	0.00	-	-	-	-	-	KOV3P 4500	4500	1017	0.00	-	-	-	-	-
KOV3C 4550	4550	23.5	0.00	-	-	-	-	-	KOV3P 4550	4550	1063.5	0.00	-	-	-	-	-
KOV3C 4600	4600	20.5	0.00	-	-	-	-	-	KOV3P 4600	4600	1110.5	0.00	-	-	-	-	-
KOV3C 4650	4650	18	0.00	-	-	-	-	-	KOV3P 4650	4650	1157.5	0.00	-	-	-	-	-
KOV3C 4700	4700	15.5	0.00	-	-	-	-	-	KOV3P 4700	4700	1204.5	0.00	-	-	-	-	-
KOV3C 4750	4750	13.5	0.00	-	-	-	-	-	KOV3P 4750	4750	1252.5	0.00	-	-	-	-	-
KOV3C 4800	4800	12	0.00	-	-	-	-	-	KOV3P 4800	4800	1300	0.00	-	-	-	-	-
KOV3C 4850	4850	10.5	0.00	-	-	-	-	-	KOV3P 4850	4850	1348	0.00	-	-	-	-	-
KOV3C 4900	4900	9	0.00	-	-	-	-	-	KOV3P 4900	4900	1396.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
JUL 23	CALL	33.54	33.37	0.51
	PUT	33.54	33.37	0.51
	MEAN	33.54	33.37	0.51
AUG 23	CALL	34.66	34.53	0.38
	PUT	34.66	34.53	0.38
	MEAN	34.66	34.53	0.38
SEP 23	CALL	34.00	33.85	0.44
	PUT	34.00	33.85	0.44
	MEAN	34.00	33.85	0.44

	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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