

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	4,050	-34	4,020	4,084	4,020	204	2,559
JUN 23	4,001	83	3,906	4,028	3,826	8,836	19,104
JUL 23	3,807	45	3,755	3,837	3,670	41,758	59,395
AUG 23	3,698	-1	3,693	3,724	3,601	19,840	34,565
SEP 23	3,645	-22	3,656	3,669	3,563	14,712	20,255
OCT 23	3,618	-26	3,630	3,643	3,539	5,582	10,410
NOV 23	3,606	-28	3,620	3,631	3,529	6,171	16,103
DEC 23	3,602	-28	3,592	3,625	3,524	4,899	12,273
JAN 24	3,603	-28	3,610	3,626	3,545	2,661	8,390
FEB 24	3,610	-28	3,611	3,616	3,548	1,063	2,144
MAR 24	3,606	-29	3,570	3,614	3,530	787	7,882
APR 24	3,615	-29	3,551	3,551	3,551	12	317
MAY 24	3,612	-29	3,576	3,610	3,549	234	3,615
JUL 24	3,613	-29				148	1,136
SEP 24	3,613	-29					
NOV 24	3,613	-29					
JAN 25	3,613	-29					
MAR 25	3,613	-29					
MAY 25	3,613	-29					
JUL 25	3,613	-29					
SEP 25	3,613	-29					
NOV 25	3,613	-29					
JAN 26	3,613	-29					
MAR 26	3,613	-29					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	52.72	-0.62	-	-	-	50	883
JUL 23	53.04	-0.61	53.65	53.97	52.79	61,207	194,714
AUG 23	52.75	-0.62	53.40	53.65	52.50	12,443	50,152
SEP 23	52.35	-0.63	52.98	53.21	52.10	10,804	40,522
OCT 23	51.86	-0.62	52.48	52.68	51.58	5,643	24,888
DEC 23	51.54	-0.60	52.19	52.35	51.24	22,615	116,790
JAN 24	51.33	-0.62	51.78	52.12	51.01	3,318	18,628
MAR 24	51.07	-0.68	51.58	51.86	50.78	2,387	15,201
MAY 24	50.91	-0.72	51.41	51.69	50.63	598	8,672
JUL 24	50.83	-0.74	51.48	51.58	50.58	536	5,463
AUG 24	50.62	-0.76	51.38	51.38	51.38	68	1,103
SEP 24	50.36	-0.76	-	-	-	4	1,075
OCT 24	50.03	-0.72	50.75	50.75	50.75	11	716
DEC 24	49.96	-0.72	50.68	50.68	49.93	279	3,410
JAN 25	49.85	-0.72	-	-	-	-	5

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Jul-23 (0d 5/10/23); CSize 25; KON3 3762.00																	
KON3C 2550	2550	1257	0.00	-	-	-	-	-	KON3P 2550	2550	0.5	0.00	-	-	-	-	-
KON3C 2600	2600	1207	0.00	-	-	-	-	-	KON3P 2600	2600	0.5	0.00	-	-	-	-	-
KON3C 2650	2650	1157	0.00	-	-	-	-	-	KON3P 2650	2650	0.5	0.00	-	-	-	-	-
KON3C 2700	2700	1107	0.00	-	-	-	-	-	KON3P 2700	2700	0.5	0.00	-	-	-	-	-
KON3C 2750	2750	1057	0.00	-	-	-	-	-	KON3P 2750	2750	0.5	0.00	-	-	-	-	-
KON3C 2800	2800	1007	0.00	-	-	-	-	-	KON3P 2800	2800	0.5	0.00	-	-	-	-	-
KON3C 2850	2850	957	0.00	-	-	-	-	-	KON3P 2850	2850	0.5	0.00	-	-	-	-	-
KON3C 2900	2900	907	0.00	-	-	-	-	-	KON3P 2900	2900	0.5	0.00	-	-	-	-	-
KON3C 2950	2950	857	0.00	-	-	-	-	-	KON3P 2950	2950	0.5	0.00	-	-	-	-	-
KON3C 3000	3000	807	0.00	-	-	-	-	-	KON3P 3000	3000	0.5	0.00	-	-	-	-	-
KON3C 3050	3050	757	0.00	-	-	-	-	-	KON3P 3050	3050	0.5	0.00	-	-	-	-	-
KON3C 3100	3100	707	0.00	-	-	-	-	-	KON3P 3100	3100	0.5	0.00	-	-	-	-	-
KON3C 3150	3150	657	0.00	-	-	-	-	-	KON3P 3150	3150	0.5	0.00	-	-	-	-	-
KON3C 3200	3200	607	0.00	-	-	-	-	-	KON3P 3200	3200	0.5	0.00	-	-	-	-	-
KON3C 3250	3250	557	0.00	-	-	-	-	-	KON3P 3250	3250	0.5	0.00	-	-	-	-	-
KON3C 3300	3300	507	0.00	-	-	-	-	-	KON3P 3300	3300	0.5	0.00	-	-	-	-	-
KON3C 3350	3350	457	0.00	-	-	-	-	-	KON3P 3350	3350	0.5	0.00	-	-	-	-	-
KON3C 3400	3400	407	0.00	-	-	-	-	-	KON3P 3400	3400	0.5	0.00	-	-	-	-	500
KON3C 3450	3450	357	0.00	-	-	-	-	-	KON3P 3450	3450	0.5	0.00	-	-	-	-	250
KON3C 3500	3500	307	0.00	-	-	-	-	-	KON3P 3500	3500	0.5	0.00	-	-	-	-	-
KON3C 3550	3550	257	0.00	-	-	-	100.0	-	KON3P 3550	3550	0.5	0.00	-	-	-	-	100
KON3C 3600	3600	207	0.00	-	-	-	-	-	KON3P 3600	3600	0.5	0.00	-	-	-	-	-
KON3C 3650	3650	157.5	0.00	-	-	-	-	-	KON3P 3650	3650	0.5	0.00	-	-	-	-	-
KON3C 3700	3700	109	0.00	-	-	-	-	-	KON3P 3700	3700	2	0.00	-	-	-	-	120
KON3C 3750	3750	65.5	0.00	-	-	-	-	-	KON3P 3750	3750	8.5	0.00	-	-	-	-	-
KON3C 3800	3800	32.5	0.00	-	-	-	-	-	KON3P 3800	3800	25.5	0.00	-	-	-	-	-
KON3C 3850	3850	12.5	0.00	-	-	-	-	-	KON3P 3850	3850	55.5	0.00	-	-	-	-	-
KON3C 3900	3900	3.5	0.00	-	-	-	200.0	-	KON3P 3900	3900	96.5	0.00	-	-	-	-	200
KON3C 3950	3950	0.5	0.00	-	-	-	200.0	-	KON3P 3950	3950	143.5	0.00	-	-	-	-	200
KON3C 4000	4000	0.5	0.00	-	-	-	-	-	KON3P 4000	4000	193	0.00	-	-	-	-	-
KON3C 4050	4050	0.5	0.00	-	-	-	-	-	KON3P 4050	4050	243	0.00	-	-	-	-	-
KON3C 4100	4100	0.5	0.00	-	-	-	-	-	KON3P 4100	4100	293	0.00	-	-	-	-	-
KON3C 4150	4150	0.5	0.00	-	-	-	-	-	KON3P 4150	4150	343	0.00	-	-	-	-	-
KON3C 4200	4200	0.5	0.00	-	-	-	100.0	-	KON3P 4200	4200	393	0.00	-	-	-	-	-
KON3C 4250	4250	0.5	0.00	-	-	-	-	-	KON3P 4250	4250	443	0.00	-	-	-	-	-
KON3C 4300	4300	0.5	0.00	-	-	-	120.0	-	KON3P 4300	4300	493	0.00	-	-	-	-	-
KON3C 4350	4350	0.5	0.00	-	-	-	-	-	KON3P 4350	4350	543	0.00	-	-	-	-	-
KON3C 4400	4400	0.5	0.00	-	-	-	-	-	KON3P 4400	4400	593	0.00	-	-	-	-	-
KON3C 4450	4450	0.5	0.00	-	-	-	-	-	KON3P 4450	4450	643	0.00	-	-	-	-	-
KON3C 4500	4500	0.5	0.00	-	-	-	50.0	-	KON3P 4500	4500	693	0.00	-	-	-	-	-
KON3C 4550	4550	0.5	0.00	-	-	-	-	-	KON3P 4550	4550	743	0.00	-	-	-	-	-
KON3C 4600	4600	0.5	0.00	-	-	-	-	-	KON3P 4600	4600	793	0.00	-	-	-	-	-
KON3C 4650	4650	0.5	0.00	-	-	-	-	-	KON3P 4650	4650	843	0.00	-	-	-	-	-
KON3C 4700	4700	0.5	0.00	-	-	-	-	-	KON3P 4700	4700	893	0.00	-	-	-	-	-
KON3C 4750	4750	0.5	0.00	-	-	-	-	-	KON3P 4750	4750	943	0.00	-	-	-	-	-
KON3C 4800	4800	0.5	0.00	-	-	-	-	-	KON3P 4800	4800	993	0.00	-	-	-	-	-
KON3C 4850	4850	0.5	0.00	-	-	-	-	-	KON3P 4850	4850	1043	0.00	-	-	-	-	-
KON3C 4900	4900	0.5	0.00	-	-	-	-	-	KON3P 4900	4900	1093	0.00	-	-	-	-	-
KON3C 4950	4950	0.5	0.00	-	-	-	-	-	KON3P 4950	4950	1143	0.00	-	-	-	-	-
KON3C 5000	5000	0.5	0.00	-	-	-	-	-	KON3P 5000	5000	1193	0.00	-	-	-	-	-
Aug-23 (30d 6/9/23); CSize 25; KOQ3 3635.00																	
KOQ3C 2450	2450	1245	0.00	0.0	0	0	0	0	KOQ3P 2450	2450	0.5	0.00	-	-	0	-	-
KOQ3C 2500	2500	1195	0.00	-	-	-	-	-	KOQ3P 2500	2500	0.5	0.00	-	-	-	-	-
KOQ3C 2550	2550	1145	0.00	-	-	-	-	-	KOQ3P 2550	2550	0.5	0.00	-	-	-	-	-
KOQ3C 2600	2600	1095	0.00	-	-	-	-	-	KOQ3P 2600	2600	0.5	0.00	-	-	-	-	-
KOQ3C 2650	2650	1045.5	0.00	-	-	-	-	-	KOQ3P 2650	2650	0.5	0.00	-	-	-	-	-
KOQ3C 2700	2700	995.5	0.00	-	-	-	-	-	KOQ3P 2700	2700	0.5	0.00	-	-	-	-	-
KOQ3C 2750	2750	946	0.00	-	-	-	-	-	KOQ3P 2750	2750	0.5	0.00	-	-	-	-	-
KOQ3C 2800	2800	896	0.00	-	-	-	-	-	KOQ3P 2800	2800	0.5	0.00	-	-	-	-	-
KOQ3C 2850	2850	846.5	0.00	-	-	-	-	-	KOQ3P 2850	2850	1	0.00	-	-	-	-	-
KOQ3C 2900	2900	797	0.00	-	-	-	-	-	KOQ3P 2900	2900	1.5	0.00	-	-	-	-	-
KOQ3C 2950	2950	748	0.00	-	-	-	-	-	KOQ3P 2950	2950	2	0.00	-	-	-	-	-
KOQ3C 3000	3000	699.5	0.00	-	-	-	-	-	KOQ3P 3000	3000	3	0.00	-	-	-	-	-
KOQ3C 3050	3050	651	0.00	-	-	-	-	-	KOQ3P 3050	3050	5	0.00	-	-	-	-	-
KOQ3C 3100	3100	603.5	0.00	-	-	-	-	-	KOQ3P 3100	3100	7	0.00	-	-	-	-	-
KOQ3C 3150	3150	557	0.00	-	-	-	-	-	KOQ3P 3150								

KOQ3C 3700	3700	155	0.00	-	-	-	100.0	-	KOQ3P 3700	3700	157	0.00	-	-	-	-	-
KOQ3C 3750	3750	132	0.00	-	-	-	-	-	KOQ3P 3750	3750	184	0.00	-	-	-	-	-
KOQ3C 3800	3800	112	0.00	-	-	-	-	-	KOQ3P 3800	3800	214	0.00	-	-	-	-	-
KOQ3C 3850	3850	94.5	0.00	-	-	-	-	-	KOQ3P 3850	3850	246	0.00	-	-	-	-	-
KOQ3C 3900	3900	79	0.00	-	-	-	400.0	-	KOQ3P 3900	3900	280.5	0.00	-	-	-	-	-
KOQ3C 3950	3950	65.5	0.00	-	-	-	-	-	KOQ3P 3950	3950	317	0.00	-	-	-	-	-
KOQ3C 4000	4000	54	0.00	-	-	-	300.0	-	KOQ3P 4000	4000	355	0.00	-	-	-	-	-
KOQ3C 4050	4050	44	0.00	-	-	-	-	-	KOQ3P 4050	4050	395.5	0.00	-	-	-	-	-
KOQ3C 4100	4100	36	0.00	-	-	-	-	-	KOQ3P 4100	4100	437	0.00	-	-	-	-	-
KOQ3C 4150	4150	29	0.00	-	-	-	-	-	KOQ3P 4150	4150	480	0.00	-	-	-	-	-
KOQ3C 4200	4200	23	0.00	-	-	-	-	-	KOQ3P 4200	4200	524	0.00	-	-	-	-	-
KOQ3C 4250	4250	18.5	0.00	-	-	-	-	-	KOQ3P 4250	4250	569	0.00	-	-	-	-	-
KOQ3C 4300	4300	14.5	0.00	-	-	-	-	-	KOQ3P 4300	4300	615	0.00	-	-	-	-	-
KOQ3C 4350	4350	11.5	0.00	-	-	-	-	-	KOQ3P 4350	4350	662	0.00	-	-	-	-	-
KOQ3C 4400	4400	9	0.00	-	-	-	-	-	KOQ3P 4400	4400	709	0.00	-	-	-	-	-
KOQ3C 4450	4450	7	0.00	-	-	-	-	-	KOQ3P 4450	4450	757	0.00	-	-	-	-	-
KOQ3C 4500	4500	5.5	0.00	-	-	-	50.0	-	KOQ3P 4500	4500	805.5	0.00	-	-	-	-	-
KOQ3C 4550	4550	4	0.00	-	-	-	-	-	KOQ3P 4550	4550	854	0.00	-	-	-	-	-
KOQ3C 4600	4600	3	0.00	-	-	-	250.0	-	KOQ3P 4600	4600	903	0.00	-	-	-	-	-
KOQ3C 4650	4650	2.5	0.00	-	-	-	-	-	KOQ3P 4650	4650	952	0.00	-	-	-	-	-
KOQ3C 4700	4700	2	0.00	-	-	-	-	-	KOQ3P 4700	4700	1001	0.00	-	-	-	-	-
KOQ3C 4750	4750	1.5	0.00	-	-	-	-	-	KOQ3P 4750	4750	1050.5	0.00	-	-	-	-	-
KOQ3C 4800	4800	1	0.00	-	-	-	-	-	KOQ3P 4800	4800	1100	0.00	-	-	-	-	-
KOQ3C 4850	4850	0.5	0.00	-	-	-	-	-	KOQ3P 4850	4850	1150	0.00	-	-	-	-	-
KOQ3C 4900	4900	0.5	0.00	-	-	-	-	-	KOQ3P 4900	4900	1199.5	0.00	-	-	-	-	-

Sep-23 (61d 7/10/23); CSize 25; KOU3 3575.00

KOU3C 2350	2350	1288.5	0.00	-	-	-	-	-	KOU3P 2350	2350	0.5	0.00	-	-	-	-	-
KOU3C 2400	2400	1239	0.00	-	-	-	-	-	KOU3P 2400	2400	0.5	0.00	-	-	-	-	-
KOU3C 2450	2450	1189.5	0.00	-	-	-	-	-	KOU3P 2450	2450	0.5	0.00	-	-	-	-	-
KOU3C 2500	2500	1140	0.00	-	-	-	-	-	KOU3P 2500	2500	0.5	0.00	-	-	-	-	-
KOU3C 2550	2550	1090.5	0.00	-	-	-	-	-	KOU3P 2550	2550	1	0.00	-	-	-	-	-
KOU3C 2600	2600	1041	0.00	-	-	-	-	-	KOU3P 2600	2600	1.5	0.00	-	-	-	-	-
KOU3C 2650	2650	992.5	0.00	-	-	-	-	-	KOU3P 2650	2650	2.5	0.00	-	-	-	-	-
KOU3C 2700	2700	943.5	0.00	-	-	-	-	-	KOU3P 2700	2700	3.5	0.00	-	-	-	-	-
KOU3C 2750	2750	895.5	0.00	-	-	-	-	-	KOU3P 2750	2750	5	0.00	-	-	-	-	-
KOU3C 2800	2800	847.5	0.00	-	-	-	-	-	KOU3P 2800	2800	7	0.00	-	-	-	-	-
KOU3C 2850	2850	800	0.00	-	-	-	-	-	KOU3P 2850	2850	9	0.00	-	-	-	-	-
KOU3C 2900	2900	753.5	0.00	-	-	-	-	-	KOU3P 2900	2900	12.5	0.00	-	-	-	-	-
KOU3C 2950	2950	707.5	0.00	-	-	-	-	-	KOU3P 2950	2950	16	0.00	-	-	-	-	-
KOU3C 3000	3000	662.5	0.00	-	-	-	-	-	KOU3P 3000	3000	21	0.00	-	-	-	-	-
KOU3C 3050	3050	618.5	0.00	-	-	-	-	-	KOU3P 3050	3050	26.5	0.00	-	-	-	-	-
KOU3C 3100	3100	575.5	0.00	-	-	-	-	-	KOU3P 3100	3100	33.5	0.00	-	-	-	-	-
KOU3C 3150	3150	534	0.00	-	-	-	-	-	KOU3P 3150	3150	42	0.00	-	-	-	-	-
KOU3C 3200	3200	494	0.00	-	-	-	-	-	KOU3P 3200	3200	51.5	0.00	-	-	-	200	200
KOU3C 3250	3250	455.5	0.00	-	-	-	-	-	KOU3P 3250	3250	62.5	0.00	-	-	-	-	-
KOU3C 3300	3300	418.5	0.00	-	-	-	-	-	KOU3P 3300	3300	75.5	0.00	-	-	-	-	-
KOU3C 3350	3350	383	0.00	-	-	-	-	-	KOU3P 3350	3350	90	0.00	-	-	-	-	-
KOU3C 3400	3400	349.5	0.00	-	-	-	-	-	KOU3P 3400	3400	106	0.00	-	-	-	-	-
KOU3C 3450	3450	318	0.00	-	-	-	-	-	KOU3P 3450	3450	124	0.00	-	-	-	-	-
KOU3C 3500	3500	288.5	0.00	-	-	-	-	-	KOU3P 3500	3500	144	0.00	-	-	-	-	-
KOU3C 3550	3550	260.5	0.00	-	-	-	-	-	KOU3P 3550	3550	166	0.00	-	-	-	-	-
KOU3C 3600	3600	234.5	0.00	-	-	-	-	-	KOU3P 3600	3600	189.5	0.00	-	-	-	-	-
KOU3C 3650	3650	210	0.00	-	-	-	-	-	KOU3P 3650	3650	215	0.00	-	-	-	-	-
KOU3C 3700	3700	188	0.00	-	-	-	-	-	KOU3P 3700	3700	242.5	0.00	-	-	-	100	-
KOU3C 3750	3750	167.5	0.00	-	-	-	-	-	KOU3P 3750	3750	272	0.00	-	-	-	-	-
KOU3C 3800	3800	148.5	0.00	-	-	-	-	-	KOU3P 3800	3800	302.5	0.00	-	-	-	-	-
KOU3C 3850	3850	131.5	0.00	-	-	-	-	-	KOU3P 3850	3850	335.5	0.00	-	-	-	-	-
KOU3C 3900	3900	116	0.00	-	-	-	800.0	-	KOU3P 3900	3900	369.5	0.00	-	-	-	-	-
KOU3C 3950	3950	102	0.00	-	-	-	-	-	KOU3P 3950	3950	405.5	0.00	-	-	-	-	-
KOU3C 4000	4000	89	0.00	-	-	-	-	-	KOU3P 4000	4000	442.5	0.00	-	-	-	-	-
KOU3C 4050	4050	78	0.00	-	-	-	-	-	KOU3P 4050	4050	481	0.00	-	-	-	-	-
KOU3C 4100	4100	68	0.00	-	-	-	-	-	KOU3P 4100	4100	520.5	0.00	-	-	-	-	-
KOU3C 4150	4150	59	0.00	-	-	-	-	-	KOU3P 4150	4150	561.5	0.00	-	-	-	-	-
KOU3C 4200	4200	51	0.00	-	-	-	200.0	-	KOU3P 4200	4200	603	0.00	-	-	-	-	-
KOU3C 4250	4250	44	0.00	-	-	-	-	-	KOU3P 4250	4250	646	0.00	-	-	-	-	-
KOU3C 4300	4300	38	0.00	-	-	-	-	-	KOU3P 4300	4300	689.5	0.00	-	-	-	-	-
KOU3C 4350	4350	32.5	0.00	-	-	-	-	-	KOU3P 4350	4350	734	0.00	-	-	-	-	-
KOU3C 4400	4400	27.5	0.00	-	-	-	-	-	KOU3P 4400	4400	779	0.00	-	-	-	-	-
KOU3C 4450	4450	23.5	0.00	-	-	-	-	-	KOU3P 4450	4450	824.5	0.00	-	-	-	-	-
KOU3C 4500	4500	20	0.00	-	-	-	-	-	KOU3P 4500	4500	870.5	0.00	-	-	-	-	-
KOU3C 4550	4550	17	0.00	-	-	-	-	-	KOU3P 4550	4550	917.5	0.00	-	-	-	-	-
KOU3C 4600	4600	14.5	0.00	-	-	-	-	-	KOU3P 4600	4600	964.5	0.00	-	-	-	-	-
KOU3C 4650	4650	12	0.00	-	-	-	-	-	KOU3P 4650	4650	1012	0.00	-	-	-	-	-
KOU3C 4700	4700	10.5	0.00	-	-	-	-	-	KOU3P 4700	4700	1060	0.00	-	-	-	-	-
KOU3C 4750	4750	8.5	0.00	-	-	-	-	-	KOU3P 4750	4750	1108	0.00	-	-	-	-	-
KOU3C 4800	4800	7.5	0.00	-	-	-	-	-	KOU3P 4800	4800	1156.5	0.00	-	-	-	-	-

Oct-23 (92d 8/10/23); CSize 25; KOV3 3547.00

KOV3C 2350	2350	1259.5	0.00	-	-	-	-	-	KOV3P 2350	2350	1	0.00	-	-	-	-	-
KOV3C 2400	2400	1210.5	0.00	-	-	-	-	-	KOV3P 2400	2400	2	0.00	-	-	-	-	-
KOV3C 2450	2450	1161.5	0.00	-	-	-	-	-	KOV3P 2450	2450	2.5	0.00	-	-	-	-	-
KOV3C 2500	2500	1113	0.00	-	-	-	-	-	KOV3P 2500	2500	3.5	0.00	-	-	-	-	-
KOV3C 2550	2550	1064.5	0.00	-	-	-	-	-	KOV3P 2550	2550	5	0.00	-	-	-	-	-
KOV3C 2600	2600	1016.5	0.00	-	-	-	-	-	KOV3P 2600	2600	6.5	0.00	-	-	-	-	-
KOV3C 2650	2650	969	0.00	-	-	-	-	-	KOV3P 2650	2650	8.5	0.00	-	-	-	-	-
KOV3C 2700	2700	922	0.00	-	-	-	-	-	KOV3P 2700	2700	11	0.00	-	-	-	-	-
KOV3C 2750	2750	875.5	0.00	-	-	-	-	-	KOV3P 2750	2750	14.5	0.00	-	-	-	-	-
KOV3C 2800	2800	830	0.00	-	-	-	-	-	KOV3P 2800	2800	18	0.00	-	-	-	-	-
KOV3C 2850	2850	785	0.00	-	-	-	-	-	KOV3P 2850	2850	23	0.00	-	-	-	-	-
KOV3C 2900	2900	741	0.00	-	-	-	-	-	KOV3P 2900	2900	28.5	0.00	-	-	-	-	-
KOV3C 2950	2950	698	0.00	-	-	-	-	-	KOV3P 2950	2950	35	0.00	-	-	-	-	-
KOV3C 3000	3000	656	0.00	-	-	-	-	-	KOV3P 3000	3000	42.5	0.00	-	-	-	-	-
KOV3C 3050	3050	615	0.00	-	-	-	-	-	KOV3P 3050	3050	51.5	0.00</					

KOV3C 4250	4250	67.5	0.00	-	-	-	-	-	KOV3P 4250	4250	694.5	0.00	-	-	-	-	-
KOV3C 4300	4300	60	0.00	-	-	-	-	-	KOV3P 4300	4300	736.5	0.00	-	-	-	-	-
KOV3C 4350	4350	53	0.00	-	-	-	-	-	KOV3P 4350	4350	779.5	0.00	-	-	-	-	-
KOV3C 4400	4400	47	0.00	-	-	-	-	-	KOV3P 4400	4400	823	0.00	-	-	-	-	-
KOV3C 4450	4450	41.5	0.00	-	-	-	-	-	KOV3P 4450	4450	867.5	0.00	-	-	-	-	-
KOV3C 4500	4500	37	0.00	-	-	-	-	-	KOV3P 4500	4500	912	0.00	-	-	-	-	-
KOV3C 4550	4550	32.5	0.00	-	-	-	-	-	KOV3P 4550	4550	957.5	0.00	-	-	-	-	-
KOV3C 4600	4600	28.5	0.00	-	-	-	-	-	KOV3P 4600	4600	1003	0.00	-	-	-	-	-
KOV3C 4650	4650	25	0.00	-	-	-	-	-	KOV3P 4650	4650	1049	0.00	-	-	-	-	-
KOV3C 4700	4700	22	0.00	-	-	-	-	-	KOV3P 4700	4700	1095.5	0.00	-	-	-	-	-
KOV3C 4750	4750	19.5	0.00	-	-	-	-	-	KOV3P 4750	4750	1142.5	0.00	-	-	-	-	-
KOV3C 4800	4800	17	0.00	-	-	-	-	-	KOV3P 4800	4800	1190	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
JUL 23	CALL	35.04	34.54	1.45
	PUT	35.02	34.55	1.36
	MEAN	35.03	34.55	1.40
AUG 23	CALL	36.39	35.81	1.62
	PUT	36.39	35.82	1.59
	MEAN	36.39	35.82	1.61
SEP 23	CALL	35.67	35.19	1.36
	PUT	35.67	35.16	1.45
	MEAN	35.67	35.18	1.41

	10Days	20Days	30Days	60Days	90Days
Current	30.82	31.8	34.72	32.24	31
1 week ago	31.77	26.94	26.54	27.85	31
1 month ago	35.92	32.13	29.58	32.86	35
3 months ago	34.96	38.56	42.84	39.78	44
6 months ago	55.25	42.44	55	42.88	38

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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