

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	4,070	51	4,079	4,100	4,050	367	3,104
JUN 23	3,774	156	3,693	3,796	3,685	4,609	22,987
JUL 23	3,601	176	3,507	3,625	3,495	31,042	63,075
AUG 23	3,541	159	3,458	3,563	3,450	14,737	34,111
SEP 23	3,516	158	3,430	3,535	3,426	13,097	22,519
OCT 23	3,514	158	3,438	3,516	3,432	7,321	11,215
NOV 23	3,489	140	3,436	3,506	3,426	7,589	16,518
DEC 23	3,485	140	3,428	3,504	3,427	8,124	13,322
JAN 24	3,486	140	3,437	3,503	3,435	4,870	7,687
FEB 24	3,493	140	3,457	3,513	3,450	1,845	1,966
MAR 24	3,505	140	3,446	3,504	3,431	1,317	7,258
APR 24	3,514	140	3,468	3,511	3,468	207	257
MAY 24	3,511	140	3,485	3,509	3,465	868	3,574
JUL 24	3,512	115	3,481	3,515	3,470	410	620
SEP 24	3,512	115					
NOV 24	3,512	115					
JAN 25	3,512	115					
MAR 25	3,512	115					
MAY 25	3,512	115					
JUL 25	3,512	115					
SEP 25	3,512	115					
NOV 25	3,512	115					
JAN 26	3,512	115					
MAR 26	3,512	115					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	54.09	1.82	54.09	-	-	1	889
JUL 23	54.33	1.85	52.48	54.57	52.37	83,407	197,205
AUG 23	53.98	1.74	52.23	54.23	52.12	17,326	49,282
SEP 23	53.55	1.65	51.88	53.82	51.80	13,059	40,577
OCT 23	53.05	1.60	51.42	53.28	51.42	5,970	24,819
DEC 23	52.74	1.57	51.15	52.95	51.04	27,109	113,254
JAN 24	52.52	1.51	50.90	52.71	50.90	3,266	18,726
MAR 24	52.28	1.44	51.24	52.47	51.24	1,808	14,882
MAY 24	52.10	1.38	51.29	52.26	51.29	1,033	8,693
JUL 24	51.99	1.32	51.67	52.17	51.67	539	5,510
AUG 24	51.78	1.27	-	-	-	121	1,048
SEP 24	51.52	1.21	-	-	-	53	1,081
OCT 24	51.15	1.18	51.12	51.30	51.12	82	717
DEC 24	51.06	1.16	50.55	51.02	50.55	74	3,420
JAN 25	50.96	1.15	-	-	-	-	5

Source : Bloomberg

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
<b>Jul-23 (2d 5/10/23); CSize 25; KON3 3601.00</b>																		
KON3C 2400	2400	1200.5	0.00	-	-	-	-	-	-	KON3P 2400	2400	0.5	0.00	-	-	-	-	-
KON3C 2450	2450	1150.5	0.00	-	-	-	-	-	-	KON3P 2450	2450	0.5	0.00	-	-	-	-	-
KON3C 2500	2500	1100.5	0.00	-	-	-	-	-	-	KON3P 2500	2500	0.5	0.00	-	-	-	-	-
KON3C 2550	2550	1050.5	0.00	-	-	-	-	-	-	KON3P 2550	2550	0.5	0.00	-	-	-	-	-
KON3C 2600	2600	1000.5	0.00	-	-	-	-	-	-	KON3P 2600	2600	0.5	0.00	-	-	-	-	-
KON3C 2650	2650	950.5	0.00	-	-	-	-	-	-	KON3P 2650	2650	0.5	0.00	-	-	-	-	-
KON3C 2700	2700	900.5	0.00	-	-	-	-	-	-	KON3P 2700	2700	0.5	0.00	-	-	-	-	-
KON3C 2750	2750	850.5	0.00	-	-	-	-	-	-	KON3P 2750	2750	0.5	0.00	-	-	-	-	-
KON3C 2800	2800	800.5	0.00	-	-	-	-	-	-	KON3P 2800	2800	0.5	0.00	-	-	-	-	-
KON3C 2850	2850	750.5	0.00	-	-	-	-	-	-	KON3P 2850	2850	0.5	0.00	-	-	-	-	-
KON3C 2900	2900	700.5	0.00	-	-	-	-	-	-	KON3P 2900	2900	0.5	0.00	-	-	-	-	-
KON3C 2950	2950	650.5	0.00	-	-	-	-	-	-	KON3P 2950	2950	0.5	0.00	-	-	-	-	-
KON3C 3000	3000	601	0.00	-	-	-	-	-	-	KON3P 3000	3000	0.5	0.00	-	-	-	-	-
KON3C 3050	3050	551	0.00	-	-	-	-	-	-	KON3P 3050	3050	0.5	0.00	-	-	-	-	-
KON3C 3100	3100	501	0.00	-	-	-	-	-	-	KON3P 3100	3100	0.5	0.00	-	-	-	-	-
KON3C 3150	3150	451	0.00	-	-	-	-	-	-	KON3P 3150	3150	0.5	0.00	-	-	-	-	-
KON3C 3200	3200	401	0.00	-	-	-	-	-	-	KON3P 3200	3200	0.5	0.00	-	-	-	-	-
KON3C 3250	3250	351	0.00	-	-	-	-	-	-	KON3P 3250	3250	0.5	0.00	-	-	-	-	-
KON3C 3300	3300	302	0.00	-	-	-	-	-	-	KON3P 3300	3300	1	0.00	-	-	-	-	-
KON3C 3350	3350	253.5	0.00	-	-	-	-	-	-	KON3P 3350	3350	2.5	0.00	-	-	-	-	-
KON3C 3400	3400	206.5	0.00	-	-	-	-	-	-	KON3P 3400	3400	6	0.00	-	-	-	500	-
KON3C 3450	3450	163	0.00	-	-	-	-	-	-	KON3P 3450	3450	12	0.00	-	-	-	250	-
KON3C 3500	3500	123	0.00	-	-	-	-	-	-	KON3P 3500	3500	22	0.00	-	-	-	-	-
KON3C 3550	3550	88.5	0.00	-	-	-	-	-	-	KON3P 3550	3550	37.5	0.00	-	-	-	100	-
KON3C 3600	3600	60.5	0.00	-	-	-	-	-	-	KON3P 3600	3600	59.5	0.00	-	-	-	-	-
KON3C 3650	3650	39.5	0.00	-	-	-	-	-	-	KON3P 3650	3650	88	0.00	-	-	-	-	-
KON3C 3700	3700	24	0.00	-	-	-	-	-	-	KON3P 3700	3700	123	0.00	-	-	-	120	-
KON3C 3750	3750	13.5	0.00	-	-	-	-	-	-	KON3P 3750	3750	162.5	0.00	-	-	-	-	-
KON3C 3800	3800	7.5	0.00	-	-	-	-	-	-	KON3P 3800	3800	206	0.00	-	-	-	-	-
KON3C 3850	3850	3.5	0.00	-	-	-	-	-	-	KON3P 3850	3850	252.5	0.00	-	-	-	-	-
KON3C 3900	3900	1.5	0.00	-	-	-	200.0	-	-	KON3P 3900	3900	300.5	0.00	-	-	-	200	-
KON3C 3950	3950	1	0.00	-	-	-	200.0	-	-	KON3P 3950	3950	349.5	0.00	-	-	-	200	-
KON3C 4000	4000	0.5	0.00	-	-	-	-	-	-	KON3P 4000	4000	399	0.00	-	-	-	-	-
KON3C 4050	4050	0.5	0.00	-	-	-	-	-	-	KON3P 4050	4050	449	0.00	-	-	-	-	-
KON3C 4100	4100	0.5	0.00	-	-	-	-	-	-	KON3P 4100	4100	499	0.00	-	-	-	-	-
KON3C 4150	4150	0.5	0.00	-	-	-	-	-	-	KON3P 4150	4150	549	0.00	-	-	-	-	-
KON3C 4200	4200	0.5	0.00	-	-	-	100.0	-	-	KON3P 4200	4200	599	0.00	-	-	-	-	-
KON3C 4250	4250	0.5	0.00	-	-	-	-	-	-	KON3P 4250	4250	648.5	0.00	-	-	-	-	-
KON3C 4300	4300	0.5	0.00	-	-	-	120.0	-	-	KON3P 4300	4300	698.5	0.00	-	-	-	-	-
KON3C 4350	4350	0.5	0.00	-	-	-	-	-	-	KON3P 4350	4350	748.5	0.00	-	-	-	-	-
KON3C 4400	4400	0.5	0.00	-	-	-	-	-	-	KON3P 4400	4400	798.5	0.00	-	-	-	-	-
KON3C 4450	4450	0.5	0.00	-	-	-	-	-	-	KON3P 4450	4450	848.5	0.00	-	-	-	-	-
KON3C 4500	4500	0.5	0.00	-	-	-	50.0	-	-	KON3P 4500	4500	898.5	0.00	-	-	-	-	-
KON3C 4550	4550	0.5	0.00	-	-	-	-	-	-	KON3P 4550	4550	948.5	0.00	-	-	-	-	-
KON3C 4600	4600	0.5	0.00	-	-	-	-	-	-	KON3P 4600	4600	998.5	0.00	-	-	-	-	-
KON3C 4650	4650	0.5	0.00	-	-	-	-	-	-	KON3P 4650	4650	1048.5	0.00	-	-	-	-	-
KON3C 4700	4700	0.5	0.00	-	-	-	-	-	-	KON3P 4700	4700	1098.5	0.00	-	-	-	-	-
KON3C 4750	4750	0.5	0.00	-	-	-	-	-	-	KON3P 4750	4750	1148.5	0.00	-	-	-	-	-
KON3C 4800	4800	0.5	0.00	-	-	-	-	-	-	KON3P 4800	4800	1198.5	0.00	-	-	-	-	-
KON3C 4850	4850	0.5	0.00	-	-	-	-	-	-	KON3P 4850	4850	1248.5	0.00	-	-	-	-	-
<b>Aug-23 (32d 6/9/23); CSize 25; KOQ3 3541.00</b>																		
KOQ3C 2350	2350	1187.5	0.00	0.0	0	0	0	0	0	KOQ3P 2350	2350	0.5	0.00	-	-	0	-	-
KOQ3C 2400	2400	1137.5	0.00	-	-	-	-	-	-	KOQ3P 2400	2400	0.5	0.00	-	-	-	-	-
KOQ3C 2450	2450	1088	0.00	-	-	-	-	-	-	KOQ3P 2450	2450	0.5	0.00	-	-	-	-	-
KOQ3C 2500	2500	1038	0.00	-	-	-	-	-	-	KOQ3P 2500	2500	0.5	0.00	-	-	-	-	-
KOQ3C 2550	2550	988	0.00	-	-	-	-	-	-	KOQ3P 2550	2550	0.5	0.00	-	-	-	-	-
KOQ3C 2600	2600	938.5	0.00	-	-	-	-	-	-	KOQ3P 2600	2600	0.5	0.00	-	-	-	-	-
KOQ3C 2650	2650	889	0.00	-	-	-	-	-	-	KOQ3P 2650	2650	0.5	0.00	-	-	-	-	-
KOQ3C 2700	2700	839	0.00	-	-	-	-	-	-	KOQ3P 2700	2700	0.5	0.00	-	-	-	-	-
KOQ3C 2750	2750	790	0.00	-	-	-	-	-	-	KOQ3P 2750	2750	1	0.00	-	-	-	-	-
KOQ3C 2800	2800	740.5	0.00	-	-	-	-	-	-	KOQ3P 2800	2800	2	0.00	-	-	-	-	-
KOQ3C 2850	2850	692	0.00	-	-	-	-	-	-	KOQ3P 2850	2850	3	0.00	-	-	-	-	-
KOQ3C 2900	2900	643.5	0.00	-	-	-	-	-	-	KOQ3P								

KOQ3C 3600	3600	127	0.00	-	-	-	-	-	KOQ3P 3600	3600	186	0.00	-	-	-	-	-
KOQ3C 3650	3650	107.5	0.00	-	-	-	-	-	KOQ3P 3650	3650	216	0.00	-	-	-	-	-
KOQ3C 3700	3700	90	0.00	-	-	-	-	100.0	KOQ3P 3700	3700	248.5	0.00	-	-	-	-	-
KOQ3C 3750	3750	75	0.00	-	-	-	-	-	KOQ3P 3750	3750	283.5	0.00	-	-	-	-	-
KOQ3C 3800	3800	62	0.00	-	-	-	-	-	KOQ3P 3800	3800	320.5	0.00	-	-	-	-	-
KOQ3C 3850	3850	51	0.00	-	-	-	-	-	KOQ3P 3850	3850	359	0.00	-	-	-	-	-
KOQ3C 3900	3900	41.5	0.00	-	-	-	-	400.0	KOQ3P 3900	3900	399.5	0.00	-	-	-	-	-
KOQ3C 3950	3950	33.5	0.00	-	-	-	-	-	KOQ3P 3950	3950	441.5	0.00	-	-	-	-	-
KOQ3C 4000	4000	27	0.00	-	-	-	-	300.0	KOQ3P 4000	4000	484.5	0.00	-	-	-	-	-
KOQ3C 4050	4050	21.5	0.00	-	-	-	-	-	KOQ3P 4050	4050	529	0.00	-	-	-	-	-
KOQ3C 4100	4100	17	0.00	-	-	-	-	-	KOQ3P 4100	4100	574.5	0.00	-	-	-	-	-
KOQ3C 4150	4150	13.5	0.00	-	-	-	-	-	KOQ3P 4150	4150	620.5	0.00	-	-	-	-	-
KOQ3C 4200	4200	10.5	0.00	-	-	-	-	-	KOQ3P 4200	4200	667.5	0.00	-	-	-	-	-
KOQ3C 4250	4250	8	0.00	-	-	-	-	-	KOQ3P 4250	4250	715	0.00	-	-	-	-	-
KOQ3C 4300	4300	6.5	0.00	-	-	-	-	-	KOQ3P 4300	4300	763	0.00	-	-	-	-	-
KOQ3C 4350	4350	5	0.00	-	-	-	-	-	KOQ3P 4350	4350	811.5	0.00	-	-	-	-	-
KOQ3C 4400	4400	3.5	0.00	-	-	-	-	-	KOQ3P 4400	4400	860	0.00	-	-	-	-	-
KOQ3C 4450	4450	3	0.00	-	-	-	-	-	KOQ3P 4450	4450	909	0.00	-	-	-	-	-
KOQ3C 4500	4500	2	0.00	-	-	-	-	50.0	KOQ3P 4500	4500	958.5	0.00	-	-	-	-	-
KOQ3C 4550	4550	1.5	0.00	-	-	-	-	-	KOQ3P 4550	4550	1007.5	0.00	-	-	-	-	-
KOQ3C 4600	4600	1	0.00	-	-	-	-	250.0	KOQ3P 4600	4600	1057	0.00	-	-	-	-	-
KOQ3C 4650	4650	1	0.00	-	-	-	-	-	KOQ3P 4650	4650	1106.5	0.00	-	-	-	-	-
KOQ3C 4700	4700	0.5	0.00	-	-	-	-	-	KOQ3P 4700	4700	1156.5	0.00	-	-	-	-	-
KOQ3C 4750	4750	0.5	0.00	-	-	-	-	-	KOQ3P 4750	4750	1206	0.00	-	-	-	-	-
KOQ3C 4800	4800	0.5	0.00	-	-	-	-	-	KOQ3P 4800	4800	1255.5	0.00	-	-	-	-	-

**Sep-23 (63d 7/10/23); CSize 25; KOU3 3516.00**

KOU3C 2300	2300	1209.5	0.00	-	-	-	-	-	KOU3P 2300	2300	0.5	0.00	-	-	-	-	-
KOU3C 2350	2350	1160	0.00	-	-	-	-	-	KOU3P 2350	2350	0.5	0.00	-	-	-	-	-
KOU3C 2400	2400	1110.5	0.00	-	-	-	-	-	KOU3P 2400	2400	0.5	0.00	-	-	-	-	-
KOU3C 2450	2450	1061	0.00	-	-	-	-	-	KOU3P 2450	2450	1	0.00	-	-	-	-	-
KOU3C 2500	2500	1012	0.00	-	-	-	-	-	KOU3P 2500	2500	1.5	0.00	-	-	-	-	-
KOU3C 2550	2550	963	0.00	-	-	-	-	-	KOU3P 2550	2550	2	0.00	-	-	-	-	-
KOU3C 2600	2600	914	0.00	-	-	-	-	-	KOU3P 2600	2600	3	0.00	-	-	-	-	-
KOU3C 2650	2650	866	0.00	-	-	-	-	-	KOU3P 2650	2650	4.5	0.00	-	-	-	-	-
KOU3C 2700	2700	818	0.00	-	-	-	-	-	KOU3P 2700	2700	6.5	0.00	-	-	-	-	-
KOU3C 2750	2750	770.5	0.00	-	-	-	-	-	KOU3P 2750	2750	9	0.00	-	-	-	-	-
KOU3C 2800	2800	724	0.00	-	-	-	-	-	KOU3P 2800	2800	12	0.00	-	-	-	-	-
KOU3C 2850	2850	678	0.00	-	-	-	-	-	KOU3P 2850	2850	16	0.00	-	-	-	-	-
KOU3C 2900	2900	633	0.00	-	-	-	-	-	KOU3P 2900	2900	20.5	0.00	-	-	-	-	-
KOU3C 2950	2950	589.5	0.00	-	-	-	-	-	KOU3P 2950	2950	26.5	0.00	-	-	-	-	-
KOU3C 3000	3000	547	0.00	-	-	-	-	-	KOU3P 3000	3000	33.5	0.00	-	-	-	-	-
KOU3C 3050	3050	505.5	0.00	-	-	-	-	-	KOU3P 3050	3050	42	0.00	-	-	-	-	-
KOU3C 3100	3100	466	0.00	-	-	-	-	-	KOU3P 3100	3100	52	0.00	-	-	-	-	-
KOU3C 3150	3150	427.5	0.00	-	-	-	-	-	KOU3P 3150	3150	63.5	0.00	-	-	-	-	-
KOU3C 3200	3200	391	0.00	-	-	-	-	-	KOU3P 3200	3200	77	0.00	-	-	-	-	-
KOU3C 3250	3250	356.5	0.00	-	-	-	-	-	KOU3P 3250	3250	92	0.00	-	-	-	-	-
KOU3C 3300	3300	324	0.00	-	-	-	-	-	KOU3P 3300	3300	109	0.00	-	-	-	-	-
KOU3C 3350	3350	293	0.00	-	-	-	-	-	KOU3P 3350	3350	128	0.00	-	-	-	-	-
KOU3C 3400	3400	264	0.00	-	-	-	-	-	KOU3P 3400	3400	148.5	0.00	-	-	-	-	-
KOU3C 3450	3450	237	0.00	-	-	-	-	-	KOU3P 3450	3450	171.5	0.00	-	-	-	-	-
KOU3C 3500	3500	212	0.00	-	-	-	-	-	KOU3P 3500	3500	196	0.00	-	-	-	-	-
KOU3C 3550	3550	189	0.00	-	-	-	-	-	KOU3P 3550	3550	223	0.00	-	-	-	-	-
KOU3C 3600	3600	168	0.00	-	-	-	-	-	KOU3P 3600	3600	251.5	0.00	-	-	-	-	-
KOU3C 3650	3650	148.5	0.00	-	-	-	-	-	KOU3P 3650	3650	281.5	0.00	-	-	-	-	-
KOU3C 3700	3700	131	0.00	-	-	-	-	-	KOU3P 3700	3700	314	0.00	-	-	-	-	-
KOU3C 3750	3750	115	0.00	-	-	-	-	-	KOU3P 3750	3750	347.5	0.00	-	-	-	-	100
KOU3C 3800	3800	100.5	0.00	-	-	-	-	-	KOU3P 3800	3800	383	0.00	-	-	-	-	-
KOU3C 3850	3850	87.5	0.00	-	-	-	-	-	KOU3P 3850	3850	420	0.00	-	-	-	-	-
KOU3C 3900	3900	76	0.00	-	-	-	-	800.0	KOU3P 3900	3900	458	0.00	-	-	-	-	200.0
KOU3C 3950	3950	66	0.00	-	-	-	-	-	KOU3P 3950	3950	497.5	0.00	-	-	-	-	-
KOU3C 4000	4000	57	0.00	-	-	-	-	-	KOU3P 4000	4000	538.5	0.00	-	-	-	-	-
KOU3C 4050	4050	49	0.00	-	-	-	-	-	KOU3P 4050	4050	580	0.00	-	-	-	-	-
KOU3C 4100	4100	42	0.00	-	-	-	-	-	KOU3P 4100	4100	623	0.00	-	-	-	-	-
KOU3C 4150	4150	36	0.00	-	-	-	-	-	KOU3P 4150	4150	666.5	0.00	-	-	-	-	-
KOU3C 4200	4200	30.5	0.00	-	-	-	-	200.0	KOU3P 4200	4200	711	0.00	-	-	-	-	-
KOU3C 4250	4250	26	0.00	-	-	-	-	-	KOU3P 4250	4250	756	0.00	-	-	-	-	-
KOU3C 4300	4300	22	0.00	-	-	-	-	-	KOU3P 4300	4300	801.5	0.00	-	-	-	-	-
KOU3C 4350	4350	18.5	0.00	-	-	-	-	-	KOU3P 4350	4350	848	0.00	-	-	-	-	-
KOU3C 4400	4400	15.5	0.00	-	-	-	-	-	KOU3P 4400	4400	895	0.00	-	-	-	-	-
KOU3C 4450	4450	13	0.00	-	-	-	-	-	KOU3P 4450	4450	942	0.00	-	-	-	-	-
KOU3C 4500	4500	11	0.00	-	-	-	-	-	KOU3P 4500	4500	989.5	0.00	-	-	-	-	-
KOU3C 4550	4550	9.5	0.00	-	-	-	-	-	KOU3P 4550	4550	1037.5	0.00	-	-	-	-	-
KOU3C 4600	4600	7.5	0.00	-	-	-	-	-	KOU3P 4600	4600	1085.5	0.00	-	-	-	-	-
KOU3C 4650	4650	6.5	0.00	-	-	-	-	-	KOU3P 4650	4650	1134	0.00	-	-	-	-	-
KOU3C 4700	4700	5.5	0.00	-	-	-	-	-	KOU3P 4700	4700	1183	0.00	-	-	-	-	-
KOU3C 4750	4750	4.5	0.00	-	-	-	-	-	KOU3P 4750	4750	1231.5	0.00	-	-	-	-	-

**Oct-23 (94d 8/10/23); CSize 25; KOV3 3514.00**

KOV3C 2300	2300	1205.5	0.00	-	-	-	-	-	KOV3P 2300	2300	1	0.00	-	-	-	-	-
KOV3C 2350	2350	1156.5	0.00	-	-	-	-	-	KOV3P 2350	2350	2	0.00	-	-	-	-	-
KOV3C 2400	2400	1107.5	0.00	-	-	-	-	-	KOV3P 2400	2400	2.5	0.00	-	-	-	-	-
KOV3C 2450	2450	1059	0.00	-	-	-	-	-	KOV3P 2450	2450	3.5	0.00	-	-	-	-	-
KOV3C 2500	2500	1010.5	0.00	-	-	-	-	-	KOV3P 2500	2500	5	0.00	-	-	-	-	-
KOV3C 2550	2550	963	0.00	-	-	-	-	-	KOV3P 2550	2550	6.5	0.00	-	-	-	-	-
KOV3C 2600	2600	915.5	0.00	-	-	-	-	-	KOV3P 2600	2600	9	0.00	-	-	-	-	-
KOV3C 2650	2650	868.5	0.00	-	-	-	-	-	KOV3P 2650	2650	11.5	0.00	-	-	-	-	-
KOV3C 2700	2700	822.5	0.00	-	-	-	-	-	KOV3P 2700	2700	15	0.00	-	-	-	-	-
KOV3C 2750	2750	777.5	0.00	-	-	-	-	-	KOV3P 2750	2750	19.5	0.00	-	-	-	-	-
KOV3C 2800	2800	733	0.00	-	-	-	-	-	KOV3P 2800	2800	24.5	0.00	-	-	-	-	-
KOV3C 2850	2850	689	0.00	-	-	-	-	-	KOV3P 2850	2850	30.5	0.00	-	-	-	-	-
KOV3C 2900	2900	647	0.00	-	-	-	-	-	KOV3P 2900	2900	37.5	0.00	-	-	-	-	-
KOV3C 2950	2950	605.5	0.00	-	-	-	-	-	KOV3P 2950	2950	46	0.00	-	-	-	-	-
KOV3C 3000	3000	565.5	0.00	-	-	-	-	-	KOV3P 3000	3000	55.5	0.00					

KOV3C 4200	4200	53	0.00	-	-	-	100.0	-	KOV3P 4200	4200	733.5	0.00	-	-	-	-	-
KOV3C 4250	4250	46.5	0.00	-	-	-	-	-	KOV3P 4250	4250	776.5	0.00	-	-	-	-	-
KOV3C 4300	4300	41	0.00	-	-	-	-	-	KOV3P 4300	4300	820.5	0.00	-	-	-	-	-
KOV3C 4350	4350	36	0.00	-	-	-	-	-	KOV3P 4350	4350	865.5	0.00	-	-	-	-	-
KOV3C 4400	4400	31.5	0.00	-	-	-	-	-	KOV3P 4400	4400	910.5	0.00	-	-	-	-	-
KOV3C 4450	4450	27.5	0.00	-	-	-	-	-	KOV3P 4450	4450	956	0.00	-	-	-	-	-
KOV3C 4500	4500	24	0.00	-	-	-	-	-	KOV3P 4500	4500	1002	0.00	-	-	-	-	-
KOV3C 4550	4550	21	0.00	-	-	-	-	-	KOV3P 4550	4550	1048.5	0.00	-	-	-	-	-
KOV3C 4600	4600	18.5	0.00	-	-	-	-	-	KOV3P 4600	4600	1095.5	0.00	-	-	-	-	-
KOV3C 4650	4650	16	0.00	-	-	-	-	-	KOV3P 4650	4650	1143	0.00	-	-	-	-	-
KOV3C 4700	4700	14	0.00	-	-	-	-	-	KOV3P 4700	4700	1190.5	0.00	-	-	-	-	-
KOV3C 4750	4750	12	0.00	-	-	-	-	-	KOV3P 4750	4750	1238	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
JUL 23	CALL	33.85	33.53	0.95
	PUT	33.88	33.58	0.89
	MEAN	33.87	33.56	0.92
AUG 23	CALL	35.17	34.82	1.01
	PUT	35.17	34.82	1.01
	MEAN	35.17	34.82	1.01
SEP 23	CALL	34.51	34.19	0.94
	PUT	34.51	34.17	1.00
	MEAN	34.51	34.18	0.97

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

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

Dealing Desk: (603) 2172 3820 Fax: (603) 2172 2729 Email: futures@kenanga.com.my

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