

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 23	3,724	-24	3,735	3,738	3,675	1,990	9,637
JUL 23	3,541	-23	3,550	3,566	3,480	12,201	42,589
AUG 23	3,434	-23	3,450	3,463	3,368	35,354	51,245
SEP 23	3,409	-11	3,408	3,425	3,346	14,758	23,196
OCT 23	3,407	-8	3,415	3,423	3,355	9,306	13,077
NOV 23	3,410	-8	3,421	3,427	3,363	8,502	17,237
DEC 23	3,405	-15	3,420	3,429	3,370	5,388	12,662
JAN 24	3,410	-17	3,412	3,430	3,380	3,397	8,255
FEB 24	3,405	-17	3,409	3,419	3,382	1,560	2,761
MAR 24	3,409	-4	3,415	3,427	3,387	2,450	9,605
APR 24	3,420	-4	3,399	3,438	3,399	104	481
MAY 24	3,419	-4	3,394	3,427	3,394	556	3,787
JUL 24	3,420	-4	3,400	3,431	3,400	619	1,664
SEP 24	3,420	-4	3,424	3,429	3,410	125	125
NOV 24	3,420	-4					
JAN 25	3,420	-4					
MAR 25	3,420	-4					
MAY 25	3,420	-4					
JUL 25	3,420	-4					
SEP 25	3,420	-4					
NOV 25	3,420	-4					
JAN 26	3,420	-4					
MAR 26	3,420	-4					
MAY 26	3,420	-4					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	46.41	-1.04	47.67	47.99	45.75	124,033	198,416
AUG 23	46.55	-0.92	47.60	48.06	45.94	53,679	58,602
SEP 23	46.45	-0.81	47.34	47.85	45.87	28,921	41,276
OCT 23	46.24	-0.66	47.02	47.47	45.70	18,386	24,724
DEC 23	46.19	-0.50	46.80	47.31	45.67	57,607	132,479
JAN 24	46.17	-0.46	46.74	47.24	45.71	10,378	18,864
MAR 24	46.16	-0.39	46.77	47.15	45.69	5,282	17,532
MAY 24	46.13	-0.35	46.39	47.07	45.65	4,709	10,139
JUL 24	46.09	-0.33	46.00	47.03	45.63	3,830	9,644
AUG 24	45.95	-0.31	46.05	46.13	45.50	728	1,405
SEP 24	45.76	-0.30	45.85	45.98	45.46	232	1,183
OCT 24	45.44	-0.31	45.70	45.70	45.61	178	785
DEC 24	45.33	-0.37	45.53	45.53	45.24	435	3,823
JAN 25	45.29	-0.36	-	-	-	-	20
MAR 25	45.22	-0.35	-	-	-	-	17

Source : Bloomberg

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
<b>Aug-23 (22d 6/9/23); CSize 25; KOQ3 3412.00</b>																	
KOQ3C 2300	2300	1132	0.00	-	-	-	-	-	KOQ3P 2300	2300	0.5	0.00	-	-	-	-	-
KOQ3C 2350	2350	1082	0.00	-	-	-	-	-	KOQ3P 2350	2350	0.5	0.00	-	-	-	-	-
KOQ3C 2400	2400	1032	0.00	-	-	-	-	-	KOQ3P 2400	2400	0.5	0.00	-	-	-	-	-
KOQ3C 2450	2450	982	0.00	-	-	-	-	-	KOQ3P 2450	2450	0.5	0.00	-	-	-	-	-
KOQ3C 2500	2500	932.5	0.00	-	-	-	-	-	KOQ3P 2500	2500	0.5	0.00	-	-	-	-	-
KOQ3C 2550	2550	882.5	0.00	-	-	-	-	-	KOQ3P 2550	2550	0.5	0.00	-	-	-	-	-
KOQ3C 2600	2600	832.5	0.00	-	-	-	-	-	KOQ3P 2600	2600	0.5	0.00	-	-	-	-	-
KOQ3C 2650	2650	782.5	0.00	-	-	-	-	-	KOQ3P 2650	2650	0.5	0.00	-	-	-	-	-
KOQ3C 2700	2700	733	0.00	-	-	-	-	-	KOQ3P 2700	2700	0.5	0.00	-	-	-	-	-
KOQ3C 2750	2750	683.5	0.00	-	-	-	-	-	KOQ3P 2750	2750	0.5	0.00	-	-	-	-	-
KOQ3C 2800	2800	634	0.00	-	-	-	-	-	KOQ3P 2800	2800	1	0.00	-	-	-	-	-
KOQ3C 2850	2850	585	0.00	-	-	-	-	-	KOQ3P 2850	2850	2	0.00	-	-	-	-	-
KOQ3C 2900	2900	536	0.00	-	-	-	-	-	KOQ3P 2900	2900	3	0.00	-	-	-	-	-
KOQ3C 2950	2950	488	0.00	-	-	-	-	-	KOQ3P 2950	2950	5	0.00	-	-	-	-	-
KOQ3C 3000	3000	441.5	0.00	-	-	-	-	-	KOQ3P 3000	3000	8	0.00	-	-	-	-	-
KOQ3C 3050	3050	395.5	0.00	-	-	-	-	-	KOQ3P 3050	3050	12.5	0.00	-	-	-	-	-
KOQ3C 3100	3100	351.5	0.00	-	-	-	-	-	KOQ3P 3100	3100	18	0.00	-	-	-	-	-
KOQ3C 3150	3150	309.5	0.00	-	-	-	-	-	KOQ3P 3150	3150	26	0.00	-	-	-	-	-
KOQ3C 3200	3200	269.5	0.00	-	-	-	-	-	KOQ3P 3200	3200	36	0.00	-	-	-	-	-
KOQ3C 3250	3250	232.5	0.00	-	-	-	-	-	KOQ3P 3250	3250	48.5	0.00	-	-	-	-	-
KOQ3C 3300	3300	198	0.00	-	-	-	-	-	KOQ3P 3300	3300	64.5	0.00	-	-	-	-	-
KOQ3C 3350	3350	167	0.00	-	-	-	-	-	KOQ3P 3350	3350	83	0.00	-	-	-	-	-
KOQ3C 3400	3400	139	0.00	-	-	-	-	-	KOQ3P 3400	3400	105	0.00	-	-	-	60	-
KOQ3C 3450	3450	114.5	0.00	-	-	-	-	-	KOQ3P 3450	3450	130.5	0.00	-	-	-	-	-
KOQ3C 3500	3500	93	0.00	-	-	-	-	-	KOQ3P 3500	3500	158.5	0.00	-	-	-	-	-
KOQ3C 3550	3550	74.5	0.00	-	-	-	-	-	KOQ3P 3550	3550	190.5	0.00	-	-	-	-	-
KOQ3C 3600	3600	59	0.00	-	-	-	-	-	KOQ3P 3600	3600	224.5	0.00	-	-	-	-	-
KOQ3C 3650	3650	46	0.00	-	-	-	-	-	KOQ3P 3650	3650	262	0.00	-	-	-	-	-
KOQ3C 3700	3700	35.5	0.00	-	-	-	100.0	-	KOQ3P 3700	3700	301	0.00	-	-	-	-	-
KOQ3C 3750	3750	27	0.00	-	-	-	-	-	KOQ3P 3750	3750	342.5	0.00	-	-	-	-	-
KOQ3C 3800	3800	20.5	0.00	-	-	-	-	-	KOQ3P 3800	3800	386	0.00	-	-	-	-	-
KOQ3C 3850	3850	15.5	0.00	-	-	-	-	-	KOQ3P 3850	3850	430.5	0.00	-	-	-	-	-
KOQ3C 3900	3900	11	0.00	-	-	-	600.0	-	KOQ3P 3900	3900	476.5	0.00	-	-	-	-	-
KOQ3C 3950	3950	8	0.00	-	-	-	-	-	KOQ3P 3950	3950	523	0.00	-	-	-	-	-
KOQ3C 4000	4000	6	0.00	-	-	-	300.0	-	KOQ3P 4000	4000	571	0.00	-	-	-	-	-
KOQ3C 4050	4050	4	0.00	-	-	-	-	-	KOQ3P 4050	4050	619	0.00	-	-	-	-	-
KOQ3C 4100	4100	3	0.00	-	-	-	-	-	KOQ3P 4100	4100	667.5	0.00	-	-	-	-	-
KOQ3C 4150	4150	2	0.00	-	-	-	-	-	KOQ3P 4150	4150	716.5	0.00	-	-	-	-	-
KOQ3C 4200	4200	1.5	0.00	-	-	-	-	-	KOQ3P 4200	4200	766	0.00	-	-	-	-	-
KOQ3C 4250	4250	1	0.00	-	-	-	-	-	KOQ3P 4250	4250	815.5	0.00	-	-	-	-	-
KOQ3C 4300	4300	0.5	0.00	-	-	-	-	-	KOQ3P 4300	4300	865	0.00	-	-	-	-	-
KOQ3C 4350	4350	0.5	0.00	-	-	-	-	-	KOQ3P 4350	4350	914.5	0.00	-	-	-	-	-
KOQ3C 4400	4400	0.5	0.00	-	-	-	-	-	KOQ3P 4400	4400	964.5	0.00	-	-	-	-	-
KOQ3C 4450	4450	0.5	0.00	-	-	-	-	-	KOQ3P 4450	4450	1014.5	0.00	-	-	-	-	-
KOQ3C 4500	4500	0.5	0.00	-	-	-	50.0	-	KOQ3P 4500	4500	1064	0.00	-	-	-	-	-
KOQ3C 4550	4550	0.5	0.00	-	-	-	-	-	KOQ3P 4550	4550	1114	0.00	-	-	-	-	-
KOQ3C 4600	4600	0.5	0.00	-	-	-	250.0	-	KOQ3P 4600	4600	1164	0.00	-	-	-	-	-
KOQ3C 4650	4650	0.5	0.00	-	-	-	-	-	KOQ3P 4650	4650	1214	0.00	-	-	-	-	-
KOQ3C 4700	4700	0.5	0.00	-	-	-	-	-	KOQ3P 4700	4700	1263.5	0.00	-	-	-	-	-
KOQ3C 4750	4750	0.5	0.00	-	-	-	-	-	KOQ3P 4750	4750	1313.5	0.00	-	-	-	-	-
<b>Sep-23 (53d 7/10/23); CSize 25; KOU3 3386.00</b>																	
KOU3C 2200	2200	1203.5	0.00	0.0	0	0	0	0	KOU3P 2200	2200	0.5	0.00	-	-	0	-	-
KOU3C 2250	2250	1154	0.00	-	-	-	-	-	KOU3P 2250	2250	0.5	0.00	-	-	-	-	-
KOU3C 2300	2300	1104.5	0.00	-	-	-	-	-	KOU3P 2300	2300	0.5	0.00	-	-	-	-	-
KOU3C 2350	2350	1054.5	0.00	-	-	-	-	-	KOU3P 2350	2350	0.5	0.00	-	-	-	-	-
KOU3C 2400	2400	1005	0.00	-	-	-	-	-	KOU3P 2400	2400	0.5	0.00	-	-	-	-	-
KOU3C 2450	2450	955.5	0.00	-	-	-	-	-	KOU3P 2450	2450	1	0.00	-	-	-	-	-
KOU3C 2500	2500	906.5	0.00	-	-	-	-	-	KOU3P 2500	2500	1.5	0.00	-	-	-	-	-
KOU3C 2550	2550	857.5	0.00	-	-	-	-	-	KOU3P 2550	2550	2	0.00	-	-	-	-	-
KOU3C 2600	2600	808.5	0.00	-	-	-	-	-	KOU3P 2600	2600	3	0.00	-	-	-	-	-
KOU3C 2650	2650	760.5	0.00	-	-	-	-	-	KOU3P 2650	2650	4.5	0.00	-	-	-	-	-
KOU3C 2700	2700	712.5	0.00	-	-	-	-	-	KOU3P 2700	2700	6.5	0.00	-	-	-	-	-
KOU3C 2750	2750	665.5	0.00	-	-	-	-	-	KOU3P 2750	2750	9.5	0.00	-	-	-	-	-
KOU3C 2800	2800	619.5	0.00	-	-	-	-	-	KOU3P 2800	2800	13	0.00	-	-	-	-	-
KOU3C 2850	2850	574	0.00	-	-	-	-	-	KOU3P 2850	2850	17.5						

KOU3C 3450	3450	162.5	0.00	-	-	-	-	KOU3P 3450	3450	203.5	0.00	-	-	-	-
KOU3C 3500	3500	142	0.00	-	-	-	-	KOU3P 3500	3500	232.5	0.00	-	-	-	-
KOU3C 3550	3550	123	0.00	-	-	-	-	KOU3P 3550	3550	263.5	0.00	-	-	-	-
KOU3C 3600	3600	106.5	0.00	-	-	-	-	KOU3P 3600	3600	296.5	0.00	-	-	-	-
KOU3C 3650	3650	91.5	0.00	-	-	-	-	KOU3P 3650	3650	331.5	0.00	-	-	-	-
KOU3C 3700	3700	78.5	0.00	-	-	-	-	KOU3P 3700	3700	368	0.00	-	-	-	100
KOU3C 3750	3750	66.5	0.00	-	-	-	-	KOU3P 3750	3750	406	0.00	-	-	-	-
KOU3C 3800	3800	56.5	0.00	-	-	-	-	KOU3P 3800	3800	446	0.00	-	-	-	-
KOU3C 3850	3850	48	0.00	-	-	-	-	KOU3P 3850	3850	487	0.00	-	-	-	-
KOU3C 3900	3900	40	0.00	-	-	800.0	-	KOU3P 3900	3900	529	0.00	-	-	-	-
KOU3C 3950	3950	33.5	0.00	-	-	-	-	KOU3P 3950	3950	572	0.00	-	-	-	-
KOU3C 4000	4000	28	0.00	-	-	50.0	-	KOU3P 4000	4000	616.5	0.00	-	-	-	-
KOU3C 4050	4050	23	0.00	-	-	-	-	KOU3P 4050	4050	661.5	0.00	-	-	-	-
KOU3C 4100	4100	19	0.00	-	-	-	-	KOU3P 4100	4100	707	0.00	-	-	-	-
KOU3C 4150	4150	16	0.00	-	-	-	-	KOU3P 4150	4150	753.5	0.00	-	-	-	-
KOU3C 4200	4200	13	0.00	-	-	200.0	-	KOU3P 4200	4200	800.5	0.00	-	-	-	-
KOU3C 4250	4250	10.5	0.00	-	-	-	-	KOU3P 4250	4250	848	0.00	-	-	-	-
KOU3C 4300	4300	8.5	0.00	-	-	-	-	KOU3P 4300	4300	895.5	0.00	-	-	-	-
KOU3C 4350	4350	7	0.00	-	-	-	-	KOU3P 4350	4350	944	0.00	-	-	-	-
KOU3C 4400	4400	5.5	0.00	-	-	-	-	KOU3P 4400	4400	992.5	0.00	-	-	-	-
KOU3C 4450	4450	4.5	0.00	-	-	-	-	KOU3P 4450	4450	1041	0.00	-	-	-	-
KOU3C 4500	4500	3.5	0.00	-	-	-	-	KOU3P 4500	4500	1090	0.00	-	-	-	-
KOU3C 4550	4550	3	0.00	-	-	-	-	KOU3P 4550	4550	1139	0.00	-	-	-	-
KOU3C 4600	4600	2.5	0.00	-	-	-	-	KOU3P 4600	4600	1188	0.00	-	-	-	-
KOU3C 4650	4650	2	0.00	-	-	-	-	KOU3P 4650	4650	1237.5	0.00	-	-	-	-

**Oct-23 (84d 8/10/23); CSize 25; KOV3 3383.00**

KOV3C 2300	2300	1100.5	0.00	-	-	-	-	KOV3P 2300	2300	1.5	0.00	-	-	-	-
KOV3C 2350	2350	1051.5	0.00	-	-	-	-	KOV3P 2350	2350	2	0.00	-	-	-	-
KOV3C 2400	2400	1002.5	0.00	-	-	-	-	KOV3P 2400	2400	3	0.00	-	-	-	-
KOV3C 2450	2450	954.5	0.00	-	-	-	-	KOV3P 2450	2450	4	0.00	-	-	-	-
KOV3C 2500	2500	906	0.00	-	-	-	-	KOV3P 2500	2500	5.5	0.00	-	-	-	-
KOV3C 2550	2550	858.5	0.00	-	-	-	-	KOV3P 2550	2550	7.5	0.00	-	-	-	-
KOV3C 2600	2600	811.5	0.00	-	-	-	-	KOV3P 2600	2600	10.5	0.00	-	-	-	-
KOV3C 2650	2650	765.5	0.00	-	-	-	-	KOV3P 2650	2650	13.5	0.00	-	-	-	-
KOV3C 2700	2700	720	0.00	-	-	-	-	KOV3P 2700	2700	18	0.00	-	-	-	-
KOV3C 2750	2750	675	0.00	-	-	-	-	KOV3P 2750	2750	23	0.00	-	-	-	-
KOV3C 2800	2800	631.5	0.00	-	-	-	-	KOV3P 2800	2800	29	0.00	-	-	-	-
KOV3C 2850	2850	589	0.00	-	-	-	-	KOV3P 2850	2850	36	0.00	-	-	-	-
KOV3C 2900	2900	548	0.00	-	-	-	-	KOV3P 2900	2900	44.5	0.00	-	-	-	-
KOV3C 2950	2950	508.5	0.00	-	-	-	-	KOV3P 2950	2950	54.5	0.00	-	-	-	-
KOV3C 3000	3000	470	0.00	-	-	-	-	KOV3P 3000	3000	66	0.00	-	-	-	-
KOV3C 3050	3050	433.5	0.00	-	-	-	-	KOV3P 3050	3050	79	0.00	-	-	-	-
KOV3C 3100	3100	398.5	0.00	-	-	-	-	KOV3P 3100	3100	93.5	0.00	-	-	-	-
KOV3C 3150	3150	365	0.00	-	-	-	-	KOV3P 3150	3150	110	0.00	-	-	-	-
KOV3C 3200	3200	333.5	0.00	-	-	-	-	KOV3P 3200	3200	128	0.00	-	-	-	-
KOV3C 3250	3250	304	0.00	-	-	-	-	KOV3P 3250	3250	148	0.00	-	-	-	-
KOV3C 3300	3300	276	0.00	-	-	-	-	KOV3P 3300	3300	170	0.00	-	-	-	-
KOV3C 3350	3350	250	0.00	-	-	-	-	KOV3P 3350	3350	193.5	0.00	-	-	-	-
KOV3C 3400	3400	225.5	0.00	-	-	-	-	KOV3P 3400	3400	218.5	0.00	-	-	-	-
KOV3C 3450	3450	203	0.00	-	-	-	-	KOV3P 3450	3450	245.5	0.00	-	-	-	-
KOV3C 3500	3500	182	0.00	-	-	-	-	KOV3P 3500	3500	274.5	0.00	-	-	-	-
KOV3C 3550	3550	163	0.00	-	-	-	-	KOV3P 3550	3550	305	0.00	-	-	-	-
KOV3C 3600	3600	145.5	0.00	-	-	-	-	KOV3P 3600	3600	337	0.00	-	-	-	-
KOV3C 3650	3650	129.5	0.00	-	-	-	-	KOV3P 3650	3650	370.5	0.00	-	-	-	-
KOV3C 3700	3700	114.5	0.00	-	-	-	-	KOV3P 3700	3700	405.5	0.00	-	-	-	-
KOV3C 3750	3750	101.5	0.00	-	-	-	-	KOV3P 3750	3750	442	0.00	-	-	-	-
KOV3C 3800	3800	89.5	0.00	-	-	-	-	KOV3P 3800	3800	480	0.00	-	-	-	-
KOV3C 3850	3850	79	0.00	-	-	-	-	KOV3P 3850	3850	518.5	0.00	-	-	-	-
KOV3C 3900	3900	69	0.00	-	-	-	-	KOV3P 3900	3900	558.5	0.00	-	-	-	-
KOV3C 3950	3950	60.5	0.00	-	-	-	-	KOV3P 3950	3950	599.5	0.00	-	-	-	-
KOV3C 4000	4000	53	0.00	-	-	-	-	KOV3P 4000	4000	641.5	0.00	-	-	-	-
KOV3C 4050	4050	46	0.00	-	-	-	-	KOV3P 4050	4050	684.5	0.00	-	-	-	-
KOV3C 4100	4100	40	0.00	-	-	-	-	KOV3P 4100	4100	728	0.00	-	-	-	-
KOV3C 4150	4150	34.5	0.00	-	-	-	-	KOV3P 4150	4150	772.5	0.00	-	-	-	-
KOV3C 4200	4200	30	0.00	-	-	100.0	-	KOV3P 4200	4200	817.5	0.00	-	-	-	-
KOV3C 4250	4250	26	0.00	-	-	-	-	KOV3P 4250	4250	863	0.00	-	-	-	-
KOV3C 4300	4300	22.5	0.00	-	-	-	-	KOV3P 4300	4300	909	0.00	-	-	-	-
KOV3C 4350	4350	19	0.00	-	-	-	-	KOV3P 4350	4350	955.5	0.00	-	-	-	-
KOV3C 4400	4400	16.5	0.00	-	-	-	-	KOV3P 4400	4400	1002.5	0.00	-	-	-	-
KOV3C 4450	4450	14	0.00	-	-	-	-	KOV3P 4450	4450	1050	0.00	-	-	-	-
KOV3C 4500	4500	12	0.00	-	-	-	-	KOV3P 4500	4500	1097.5	0.00	-	-	-	-
KOV3C 4550	4550	10.5	0.00	-	-	-	-	KOV3P 4550	4550	1145	0.00	-	-	-	-
KOV3C 4600	4600	9	0.00	-	-	-	-	KOV3P 4600	4600	1193.5	0.00	-	-	-	-
KOV3C 4650	4650	7.5	0.00	-	-	-	-	KOV3P 4650	4650	1241.5	0.00	-	-	-	-
KOV3C 4700	4700	6.5	0.00	-	-	-	-	KOV3P 4700	4700	1290	0.00	-	-	-	-
KOV3C 4750	4750	5.5	0.00	-	-	-	-	KOV3P 4750	4750	1339	0.00	-	-	-	-

**Nov-23 (113d 9/8/23); CSize 25; KOX3 3391.00**

KOX3C 2200	2200	1200	0.00	-	-	-	-	KOX3P 2200	2200	1.5	0.00	-	-	-	-
KOX3C 2250	2250	1151.5	0.00	-	-	-	-	KOX3P 2250	2250	2.5	0.00	-	-	-	-
KOX3C 2300	2300	1103	0.00	-	-	-	-	KOX3P 2300	2300	3.5	0.00	-	-	-	-
KOX3C 2350	2350	1054.5	0.00	-	-	-	-	KOX3P 2350	2350	4.5	0.00	-	-	-	-
KOX3C 2400	2400	1006.5	0.00	-	-	-	-	KOX3P 2400	2400	6.5	0.00	-	-	-	-
KOX3C 2450	2450	959.5	0.00	-	-	-	-	KOX3P 2450	2450	8.5	0.00	-	-	-	-
KOX3C 2500	2500	912.5	0.00	-	-	-	-	KOX3P 2500	2500	11	0.00	-	-	-	-
KOX3C 2550	2550	866.5	0.00	-	-	-	-	KOX3P 2550	2550	14.5	0.00	-	-	-	-
KOX3C 2600	2600	821	0.00	-	-	-	-	KOX3P 2600	2600	18.5	0.00	-	-	-	-
KOX3C 2650	2650	776	0.00	-	-	-	-	KOX3P 2650	2650	23.5	0.00	-	-	-	-
KOX3C 2700	2700	732.5	0.00	-	-	-	-	KOX3P 2700	2700	29	0.00	-	-	-	-
KOX3C 2750	2750	689.5	0.00	-	-	-	-	KOX3P 2750	2750	36	0.00	-	-	-	-
KOX3C 2800	2800	648	0.00	-	-	-	-	KOX3P 2800	2800	43.5	0.00	-	-	-	-
KOX3C 2850	2850	607.5	0.00	-	-	-	-	KOX3P 2850	2850	52.5	0.00	-	-	-	-
KOX3C 2900	2900	568	0.00	-	-	-	-	KOX3P 2900	2900	63	0.00	-	-	-	-
KOX3C 2950	2950	530.5	0.00	-	-	-	-	KOX3P 2950	2950	74.5	0.00	-	-	-	-
KOX3C 3000	3000	494	0.00	-	-	-	-	KOX3P 3000	3000	88	0.00	-	-	-	-
KOX3C 3050	3050	459	0.00	-	-	-	-	KOX3P 3050	3050	102.5	0.00	-	-	-	-
KOX3C 3100	3100	425.5	0.00	-	-	-	-	KOX3P 3100	3100	118.5	0.00	-	-	-	-
KOX3C 3150	3150	393.5	0.00	-	-	-	-	KOX3P 3150	3150	136	0.00	-	-	-	-
KOX3C 3200	3200	363	0.00	-	-	-	-	KOX3P 3200	3200	155	0.00	-	-	-	-
KOX3C 3250	3250	334.5	0.00	-	-	-	-	KOX3P 3250	3250	176	0.00	-	-	-	-
KOX3C 3300	3300	307.5													

KOX3C 4100	4100	60	0.00	-	-	-	-	-	KOX3P 4100	4100	743.5	0.00	-	-	-	-	-
KOX3C 4150	4150	53.5	0.00	-	-	-	-	-	KOX3P 4150	4150	786.5	0.00	-	-	-	-	-
KOX3C 4200	4200	47.5	0.00	-	-	-	-	-	KOX3P 4200	4200	830	0.00	-	-	-	-	-
KOX3C 4250	4250	42	0.00	-	-	-	-	-	KOX3P 4250	4250	874	0.00	-	-	-	-	-
KOX3C 4300	4300	37.5	0.00	-	-	-	-	-	KOX3P 4300	4300	919	0.00	-	-	-	-	-
KOX3C 4350	4350	33	0.00	-	-	-	-	-	KOX3P 4350	4350	964	0.00	-	-	-	-	-
KOX3C 4400	4400	29	0.00	-	-	-	-	-	KOX3P 4400	4400	1009.5	0.00	-	-	-	-	-
KOX3C 4450	4450	25.5	0.00	-	-	-	-	-	KOX3P 4450	4450	1055.5	0.00	-	-	-	-	-
KOX3C 4500	4500	22.5	0.00	-	-	-	-	-	KOX3P 4500	4500	1102	0.00	-	-	-	-	-
KOX3C 4550	4550	20	0.00	-	-	-	-	-	KOX3P 4550	4550	1149	0.00	-	-	-	-	-
KOX3C 4600	4600	17.5	0.00	-	-	-	-	-	KOX3P 4600	4600	1196	0.00	-	-	-	-	-
KOX3C 4650	4650	15.5	0.00	-	-	-	-	-	KOX3P 4650	4650	1243.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
AUG 23	CALL	34.19	34.20	-0.03
	PUT	34.18	34.17	0.03
	MEAN	34.19	34.19	0.00
SEP 23	CALL	34.83	34.81	0.06
	PUT	34.83	34.81	0.06
	MEAN	34.83	34.81	0.06
OCT 23	CALL	34.19	34.20	-0.03
	PUT	34.18	34.17	0.03
	MEAN	34.19	34.19	0.00

	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

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 be 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.