

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 23	3,478	103	3,470	3,492	3,465	530	1,599
JUL 23	3,408	104	3,320	3,441	3,313	4,190	19,166
AUG 23	3,367	103	3,275	3,404	3,271	28,154	61,240
SEP 23	3,366	104	3,275	3,398	3,270	15,819	31,351
OCT 23	3,379	108	3,287	3,409	3,282	3,556	18,303
NOV 23	3,393	106	3,303	3,425	3,302	3,443	17,957
DEC 23	3,411	103	3,325	3,442	3,325	2,796	14,554
JAN 24	3,432	100	3,350	3,465	3,350	4,114	10,753
FEB 24	3,452	100	3,384	3,487	3,384	932	3,730
MAR 24	3,459	99	3,409	3,496	3,409	647	12,559
APR 24	3,464	99	3,389	3,470	3,389	275	1,204
MAY 24	3,462	96	3,437	3,494	3,437	562	6,209
JUL 24	3,465	96	3,463	3,463	3,460	46	2,988
SEP 24	3,472	96					516
NOV 24	3,472	96					69
JAN 25	3,472	96					
MAR 25	3,472	96					
MAY 25	3,472	96					
JUL 25	3,472	96					
SEP 25	3,472	96					
NOV 25	3,472	96					
JAN 26	3,472	96					
MAR 26	3,472	96					
MAY 26	3,472	96					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	54.59	2.09	52.26	54.92	52.20	102,353	114,704
AUG 23	53.50	1.92	51.35	53.83	51.27	41,024	75,372
SEP 23	52.75	1.77	50.75	53.08	50.64	18,956	47,320
OCT 23	52.18	1.69	50.25	52.50	50.19	11,559	31,220
DEC 23	51.96	1.72	50.05	52.23	49.91	67,001	154,048
JAN 24	51.73	1.65	49.99	51.97	49.80	13,976	29,662
MAR 24	51.47	1.61	49.90	51.63	49.62	7,714	24,344
MAY 24	51.24	1.61	49.45	51.38	49.40	4,122	17,813
JUL 24	50.97	1.59	49.12	51.13	49.12	2,770	22,379
AUG 24	50.62	1.56	50.63	50.63		209	1,834
SEP 24	50.22	1.51	-	-	-	99	1,265
OCT 24	49.76	1.40	-	-	-	92	698
DEC 24	49.62	1.36	48.60	49.76	48.60	166	4,157
JAN 25	49.53	1.37	-	-	-	6	28
MAR 25	49.44	1.35	-	-	-	6	17

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Sep-23 (28d 7/10/23); CSize 25; KOU3 3366.00																	
KOU3C 2150	2150	1213	0.00	-	-	-	-	-	KOU3P 2150	2150	0.5	0.00	-	-	-	-	-
KOU3C 2200	2200	1163	0.00	-	-	-	-	-	KOU3P 2200	2200	0.5	0.00	-	-	-	-	-
KOU3C 2250	2250	1113	0.00	-	-	-	-	-	KOU3P 2250	2250	0.5	0.00	-	-	-	-	-
KOU3C 2300	2300	1063	0.00	-	-	-	-	-	KOU3P 2300	2300	0.5	0.00	-	-	-	-	-
KOU3C 2350	2350	1013.5	0.00	-	-	-	-	-	KOU3P 2350	2350	0.5	0.00	-	-	-	-	-
KOU3C 2400	2400	963.5	0.00	-	-	-	-	-	KOU3P 2400	2400	0.5	0.00	-	-	-	-	-
KOU3C 2450	2450	913.5	0.00	-	-	-	-	-	KOU3P 2450	2450	0.5	0.00	-	-	-	-	-
KOU3C 2500	2500	864	0.00	-	-	-	-	-	KOU3P 2500	2500	0.5	0.00	-	-	-	-	-
KOU3C 2550	2550	814	0.00	-	-	-	-	-	KOU3P 2550	2550	0.5	0.00	-	-	-	-	-
KOU3C 2600	2600	764.5	0.00	-	-	-	-	-	KOU3P 2600	2600	0.5	0.00	-	-	-	-	-
KOU3C 2650	2650	715	0.00	-	-	-	-	-	KOU3P 2650	2650	1	0.00	-	-	-	-	-
KOU3C 2700	2700	666	0.00	-	-	-	-	-	KOU3P 2700	2700	2	0.00	-	-	-	-	-
KOU3C 2750	2750	617.5	0.00	-	-	-	-	-	KOU3P 2750	2750	3	0.00	-	-	-	-	-
KOU3C 2800	2800	569	0.00	-	-	-	-	-	KOU3P 2800	2800	4.5	0.00	-	-	-	-	-
KOU3C 2850	2850	522	0.00	-	-	-	-	-	KOU3P 2850	2850	7	0.00	-	-	-	-	-
KOU3C 2900	2900	475.5	0.00	-	-	-	-	-	KOU3P 2900	2900	10.5	0.00	-	-	-	-	-
KOU3C 2950	2950	430	0.00	-	-	-	-	-	KOU3P 2950	2950	15.5	0.00	-	-	-	-	-
KOU3C 3000	3000	386.5	0.00	-	-	-	-	-	KOU3P 3000	3000	21.5	0.00	-	-	-	200	100
KOU3C 3050	3050	345	0.00	-	-	-	-	-	KOU3P 3050	3050	29.5	0.00	-	-	-	-	-
KOU3C 3100	3100	305	0.00	-	-	-	-	-	KOU3P 3100	3100	40	0.00	-	-	-	-	-
KOU3C 3150	3150	268	0.00	-	-	-	-	-	KOU3P 3150	3150	52.5	0.00	-	-	-	-	-
KOU3C 3200	3200	233	0.00	-	-	-	-	-	KOU3P 3200	3200	67.5	0.00	-	-	-	500	-
KOU3C 3250	3250	201	0.00	-	-	-	-	-	KOU3P 3250	3250	85.5	0.00	-	-	-	-	-
KOU3C 3300	3300	172	0.00	-	-	-	-	-	KOU3P 3300	3300	106	0.00	-	-	-	-	-
KOU3C 3350	3350	145.5	0.00	-	-	-	-	-	KOU3P 3350	3350	129.5	0.00	-	-	-	-	-
KOU3C 3400	3400	122	0.00	-	-	-	-	-	KOU3P 3400	3400	156	0.00	-	-	-	-	-
KOU3C 3450	3450	101.5	0.00	-	-	-	-	-	KOU3P 3450	3450	185.5	0.00	-	-	-	-	-
KOU3C 3500	3500	83.5	0.00	-	-	-	-	150.0	KOU3P 3500	3500	217.5	0.00	-	-	-	-	-
KOU3C 3550	3550	68.5	0.00	-	-	-	-	-	KOU3P 3550	3550	252	0.00	-	-	-	-	-
KOU3C 3600	3600	55.5	0.00	-	-	-	-	-	KOU3P 3600	3600	288.5	0.00	-	-	-	-	-
KOU3C 3650	3650	44.5	0.00	-	-	-	-	-	KOU3P 3650	3650	327.5	0.00	-	-	-	-	-
KOU3C 3700	3700	35	0.00	-	-	-	-	-	KOU3P 3700	3700	368.5	0.00	-	-	-	100	-
KOU3C 3750	3750	27.5	0.00	-	-	-	-	-	KOU3P 3750	3750	410.5	0.00	-	-	-	-	-
KOU3C 3800	3800	21.5	0.00	-	-	-	-	-	KOU3P 3800	3800	454.5	0.00	-	-	-	-	-
KOU3C 3850	3850	16.5	0.00	-	-	-	-	-	KOU3P 3850	3850	499.5	0.00	-	-	-	-	-
KOU3C 3900	3900	13	0.00	-	-	-	-	800.0	KOU3P 3900	3900	545.5	0.00	-	-	-	-	-
KOU3C 3950	3950	9.5	0.00	-	-	-	-	-	KOU3P 3950	3950	592	0.00	-	-	-	-	-
KOU3C 4000	4000	7.5	0.00	-	-	-	-	50.0	KOU3P 4000	4000	639.5	0.00	-	-	-	-	-
KOU3C 4050	4050	5.5	0.00	-	-	-	-	-	KOU3P 4050	4050	687.5	0.00	-	-	-	-	-
KOU3C 4100	4100	4	0.00	-	-	-	-	-	KOU3P 4100	4100	736	0.00	-	-	-	-	-
KOU3C 4150	4150	3	0.00	-	-	-	-	-	KOU3P 4150	4150	785	0.00	-	-	-	-	-
KOU3C 4200	4200	2	0.00	-	-	-	-	200.0	KOU3P 4200	4200	834	0.00	-	-	-	-	-
KOU3C 4250	4250	1.5	0.00	-	-	-	-	-	KOU3P 4250	4250	883.5	0.00	-	-	-	-	-
KOU3C 4300	4300	1	0.00	-	-	-	-	-	KOU3P 4300	4300	932.5	0.00	-	-	-	-	-
KOU3C 4350	4350	1	0.00	-	-	-	-	-	KOU3P 4350	4350	982	0.00	-	-	-	-	-
KOU3C 4400	4400	0.5	0.00	-	-	-	-	-	KOU3P 4400	4400	1032	0.00	-	-	-	-	-
KOU3C 4450	4450	0.5	0.00	-	-	-	-	-	KOU3P 4450	4450	1081.5	0.00	-	-	-	-	-
KOU3C 4500	4500	0.5	0.00	-	-	-	-	-	KOU3P 4500	4500	1131.5	0.00	-	-	-	-	-
KOU3C 4550	4550	0.5	0.00	-	-	-	-	-	KOU3P 4550	4550	1181	0.00	-	-	-	-	-
KOU3C 4600	4600	0.5	0.00	-	-	-	-	-	KOU3P 4600	4600	1231	0.00	-	-	-	-	-
Oct-23 (59d 8/10/23); CSize 25; KOV3 3379.00																	
KOV3C 2250	2250	1123.5	0.00	0.0	0	0	0	0	KOV3P 2250	2250	0.5	0.00	-	-	0	-	-
KOV3C 2300	2300	1074	0.00	-	-	-	-	-	KOV3P 2300	2300	0.5	0.00	-	-	-	-	-
KOV3C 2350	2350	1024.5	0.00	-	-	-	-	-	KOV3P 2350	2350	1	0.00	-	-	-	-	-
KOV3C 2400	2400	975	0.00	-	-	-	-	-	KOV3P 2400	2400	1	0.00	-	-	-	-	-
KOV3C 2450	2450	926	0.00	-	-	-	-	-	KOV3P 2450	2450	2	0.00	-	-	-	-	-
KOV3C 2500	2500	877	0.00	-	-	-	-	-	KOV3P 2500	2500	3	0.00	-	-	-	-	-
KOV3C 2550	2550	828.5	0.00	-	-	-	-	-	KOV3P 2550	2550	4	0.00	-	-	-	-	-
KOV3C 2600	2600	780.5	0.00	-	-	-	-	-	KOV3P 2600	2600	6	0.00	-	-	-	-	-
KOV3C 2650	2650	733.5	0.00	-	-	-	-	-	KOV3P 2650	2650	8	0.00	-	-	-	-	-
KOV3C 2700	2700	686.5	0.00	-	-	-	-	-	KOV3P 2700	2700	11	0.00	-	-	-	-	-
KOV3C 2750	2750	640.5	0.00	-	-	-	-	-	KOV3P 2750	2750	15	0.00	-	-	-	-	-
KOV3C 2800	2800	596	0.00	-	-	-	-	-	KOV3P 2800	2800	20	0.00	-	-	-	-	-
KOV3C 2850	2850	552	0.00	-	-	-	-	-	KOV3P 2850	2850	26	0.00	-	-	-	-	-
KOV3C 2900	2900	510	0.00	-	-	-	-	-	KOV3P 2900	2900	33.5	0.00	-	-	-	-	-
KOV3C 2950	2950	469	0.00	-	-	-	-	-	KOV3P 2950	2950	42	0.					

KOV3C 3500	3500	142.5	0.00	-	-	-	-	-	KOV3P 3500	3500	262.5	0.00	-	-	-	-	-
KOV3C 3550	3550	124.5	0.00	-	-	-	-	-	KOV3P 3550	3550	294.5	0.00	-	-	-	-	-
KOV3C 3600	3600	108.5	0.00	-	-	-	-	-	KOV3P 3600	3600	328.5	0.00	-	-	-	-	-
KOV3C 3650	3650	94	0.00	-	-	-	-	-	KOV3P 3650	3650	364	0.00	-	-	-	-	-
KOV3C 3700	3700	81.5	0.00	-	-	-	-	-	KOV3P 3700	3700	401	0.00	-	-	-	-	-
KOV3C 3750	3750	70	0.00	-	-	-	-	-	KOV3P 3750	3750	439	0.00	-	-	-	-	-
KOV3C 3800	3800	60	0.00	-	-	-	-	-	KOV3P 3800	3800	479	0.00	-	-	-	-	-
KOV3C 3850	3850	51.5	0.00	-	-	-	-	-	KOV3P 3850	3850	520	0.00	-	-	-	-	-
KOV3C 3900	3900	44	0.00	-	-	-	500.0	-	KOV3P 3900	3900	562	0.00	-	-	-	-	-
KOV3C 3950	3950	37	0.00	-	-	-	-	-	KOV3P 3950	3950	605	0.00	-	-	-	-	-
KOV3C 4000	4000	31.5	0.00	-	-	-	-	-	KOV3P 4000	4000	649	0.00	-	-	-	-	-
KOV3C 4050	4050	26.5	0.00	-	-	-	-	-	KOV3P 4050	4050	694	0.00	-	-	-	-	-
KOV3C 4100	4100	22	0.00	-	-	-	-	-	KOV3P 4100	4100	739.5	0.00	-	-	-	-	-
KOV3C 4150	4150	18.5	0.00	-	-	-	-	-	KOV3P 4150	4150	785.5	0.00	-	-	-	-	-
KOV3C 4200	4200	15.5	0.00	-	-	-	100.0	-	KOV3P 4200	4200	832	0.00	-	-	-	-	-
KOV3C 4250	4250	13	0.00	-	-	-	-	-	KOV3P 4250	4250	879.5	0.00	-	-	-	-	-
KOV3C 4300	4300	10.5	0.00	-	-	-	-	-	KOV3P 4300	4300	927	0.00	-	-	-	-	-
KOV3C 4350	4350	9	0.00	-	-	-	-	-	KOV3P 4350	4350	974.5	0.00	-	-	-	-	-
KOV3C 4400	4400	7.5	0.00	-	-	-	-	-	KOV3P 4400	4400	1023	0.00	-	-	-	-	-
KOV3C 4450	4450	6	0.00	-	-	-	-	-	KOV3P 4450	4450	1071.5	0.00	-	-	-	-	-
KOV3C 4500	4500	5	0.00	-	-	-	-	-	KOV3P 4500	4500	1120	0.00	-	-	-	-	-
KOV3C 4550	4550	4	0.00	-	-	-	-	-	KOV3P 4550	4550	1169	0.00	-	-	-	-	-
KOV3C 4600	4600	3.5	0.00	-	-	-	-	-	KOV3P 4600	4600	1218	0.00	-	-	-	-	-
KOV3C 4650	4650	2.5	0.00	-	-	-	-	-	KOV3P 4650	4650	1267	0.00	-	-	-	-	-
KOV3C 4700	4700	2	0.00	-	-	-	-	-	KOV3P 4700	4700	1316	0.00	-	-	-	-	-

Nov-23 (88d 9/8/23); CSize 25; KOX3 3393.00																	
KOX3C 2200	2200	1185	0.00	-	-	-	-	-	KOX3P 2200	2200	1	0.00	-	-	-	-	-
KOX3C 2250	2250	1135.5	0.00	-	-	-	-	-	KOX3P 2250	2250	1.5	0.00	-	-	-	-	-
KOX3C 2300	2300	1086.5	0.00	-	-	-	-	-	KOX3P 2300	2300	2	0.00	-	-	-	-	-
KOX3C 2350	2350	1038	0.00	-	-	-	-	-	KOX3P 2350	2350	3	0.00	-	-	-	-	-
KOX3C 2400	2400	989.5	0.00	-	-	-	-	-	KOX3P 2400	2400	4	0.00	-	-	-	-	-
KOX3C 2450	2450	941.5	0.00	-	-	-	-	-	KOX3P 2450	2450	5.5	0.00	-	-	-	-	-
KOX3C 2500	2500	894	0.00	-	-	-	-	-	KOX3P 2500	2500	8	0.00	-	-	-	-	-
KOX3C 2550	2550	847	0.00	-	-	-	-	-	KOX3P 2550	2550	10.5	0.00	-	-	-	-	-
KOX3C 2600	2600	800.5	0.00	-	-	-	-	-	KOX3P 2600	2600	13.5	0.00	-	-	-	-	-
KOX3C 2650	2650	755	0.00	-	-	-	-	-	KOX3P 2650	2650	17.5	0.00	-	-	-	-	-
KOX3C 2700	2700	710.5	0.00	-	-	-	-	-	KOX3P 2700	2700	22.5	0.00	-	-	-	-	-
KOX3C 2750	2750	666.5	0.00	-	-	-	-	-	KOX3P 2750	2750	28.5	0.00	-	-	-	-	-
KOX3C 2800	2800	624	0.00	-	-	-	-	-	KOX3P 2800	2800	35.5	0.00	-	-	-	-	-
KOX3C 2850	2850	582.5	0.00	-	-	-	-	-	KOX3P 2850	2850	44	0.00	-	-	-	-	-
KOX3C 2900	2900	542.5	0.00	-	-	-	-	-	KOX3P 2900	2900	53.5	0.00	-	-	-	-	-
KOX3C 2950	2950	504	0.00	-	-	-	-	-	KOX3P 2950	2950	64.5	0.00	-	-	-	-	-
KOX3C 3000	3000	466.5	0.00	-	-	-	-	-	KOX3P 3000	3000	76.5	0.00	-	-	-	-	-
KOX3C 3050	3050	431	0.00	-	-	-	-	-	KOX3P 3050	3050	90.5	0.00	-	-	-	-	-
KOX3C 3100	3100	397	0.00	-	-	-	-	-	KOX3P 3100	3100	106.5	0.00	-	-	-	-	-
KOX3C 3150	3150	365	0.00	-	-	-	-	-	KOX3P 3150	3150	123.5	0.00	-	-	-	-	-
KOX3C 3200	3200	334	0.00	-	-	-	-	-	KOX3P 3200	3200	142.5	0.00	-	-	-	-	-
KOX3C 3250	3250	305.5	0.00	-	-	-	-	-	KOX3P 3250	3250	163.5	0.00	-	-	-	-	-
KOX3C 3300	3300	278	0.00	-	-	-	-	-	KOX3P 3300	3300	186	0.00	-	-	-	-	-
KOX3C 3350	3350	252.5	0.00	-	-	-	-	-	KOX3P 3350	3350	210	0.00	-	-	-	-	-
KOX3C 3400	3400	229	0.00	-	-	-	-	-	KOX3P 3400	3400	236	0.00	-	-	-	-	-
KOX3C 3450	3450	207	0.00	-	-	-	-	-	KOX3P 3450	3450	263.5	0.00	-	-	-	-	-
KOX3C 3500	3500	186.5	0.00	-	-	-	-	-	KOX3P 3500	3500	293	0.00	-	-	-	-	-
KOX3C 3550	3550	168	0.00	-	-	-	-	-	KOX3P 3550	3550	323.5	0.00	-	-	-	-	-
KOX3C 3600	3600	150.5	0.00	-	-	-	-	-	KOX3P 3600	3600	356	0.00	-	-	-	-	-
KOX3C 3650	3650	134.5	0.00	-	-	-	-	-	KOX3P 3650	3650	389.5	0.00	-	-	-	-	-
KOX3C 3700	3700	120	0.00	-	-	-	-	-	KOX3P 3700	3700	425	0.00	-	-	-	-	-
KOX3C 3750	3750	107	0.00	-	-	-	-	-	KOX3P 3750	3750	461	0.00	-	-	-	-	-
KOX3C 3800	3800	95	0.00	-	-	-	-	-	KOX3P 3800	3800	499	0.00	-	-	-	-	-
KOX3C 3850	3850	84	0.00	-	-	-	-	-	KOX3P 3850	3850	537.5	0.00	-	-	-	-	-
KOX3C 3900	3900	74.5	0.00	-	-	-	-	-	KOX3P 3900	3900	577.5	0.00	-	-	-	-	-
KOX3C 3950	3950	65.5	0.00	-	-	-	-	-	KOX3P 3950	3950	618.5	0.00	-	-	-	-	-
KOX3C 4000	4000	57.5	0.00	-	-	-	-	-	KOX3P 4000	4000	660	0.00	-	-	-	-	-
KOX3C 4050	4050	50.5	0.00	-	-	-	-	-	KOX3P 4050	4050	702.5	0.00	-	-	-	-	-
KOX3C 4100	4100	44.5	0.00	-	-	-	-	-	KOX3P 4100	4100	746	0.00	-	-	-	-	-
KOX3C 4150	4150	39	0.00	-	-	-	-	-	KOX3P 4150	4150	790	0.00	-	-	-	-	-
KOX3C 4200	4200	34	0.00	-	-	-	-	-	KOX3P 4200	4200	835	0.00	-	-	-	-	-
KOX3C 4250	4250	29.5	0.00	-	-	-	-	-	KOX3P 4250	4250	880	0.00	-	-	-	-	-
KOX3C 4300	4300	25.5	0.00	-	-	-	-	-	KOX3P 4300	4300	926	0.00	-	-	-	-	-
KOX3C 4350	4350	22.5	0.00	-	-	-	-	-	KOX3P 4350	4350	972	0.00	-	-	-	-	-
KOX3C 4400	4400	19.5	0.00	-	-	-	-	-	KOX3P 4400	4400	1018.5	0.00	-	-	-	-	-
KOX3C 4450	4450	16.5	0.00	-	-	-	-	-	KOX3P 4450	4450	1065.5	0.00	-	-	-	-	-
KOX3C 4500	4500	14.5	0.00	-	-	-	-	-	KOX3P 4500	4500	1113	0.00	-	-	-	-	-
KOX3C 4550	4550	12.5	0.00	-	-	-	-	-	KOX3P 4550	4550	1160.5	0.00	-	-	-	-	-
KOX3C 4600	4600	10.5	0.00	-	-	-	-	-	KOX3P 4600	4600	1208.5	0.00	-	-	-	-	-
KOX3C 4650	4650	9	0.00	-	-	-	-	-	KOX3P 4650	4650	1256.5	0.00	-	-	-	-	-

Dec-23 (120d 10/10/23); CSize 25; KOZ3 3411.00																	
KOZ3C 2250	2250	1152.5	0.00	-	-	-	-	-	KOZ3P 2250	2250	3.5	0.00	-	-	-	-	-
KOZ3C 2300	2300	1104.5	0.00	-	-	-	-	-	KOZ3P 2300	2300	5	0.00	-	-	-	-	-
KOZ3C 2350	2350	1056.5	0.00	-	-	-	-	-	KOZ3P 2350	2350	6.5	0.00	-	-	-	-	-
KOZ3C 2400	2400	1009.5	0.00	-	-	-	-	-	KOZ3P 2400	2400	9	0.00	-	-	-	-	-
KOZ3C 2450	2450	962.5	0.00	-	-	-	-	-	KOZ3P 2450	2450	11.5	0.00	-	-	-	-	-
KOZ3C 2500	2500	916.5	0.00	-	-	-	-	-	KOZ3P 2500	2500	14.5	0.00	-	-	-	-	-
KOZ3C 2550	2550	870.5	0.00	-	-	-	-	-	KOZ3P 2550	2550	18.5	0.00	-	-	-	-	-
KOZ3C 2600	2600	826	0.00	-	-	-	-	-	KOZ3P 2600	2600	23.5	0.00	-	-	-	-	-
KOZ3C 2650	2650	782	0.00	-	-	-	-	-	KOZ3P 2650	2650	29	0.00	-	-	-	-	-
KOZ3C 2700	2700	739	0.00	-	-	-	-	-	KOZ3P 2700	2700	35.5	0.00	-	-	-	-	-
KOZ3C 2750	2750	697	0.00	-	-	-	-	-	KOZ3P 2750	2750	43	0.00	-	-	-	-	-
KOZ3C 2800	2800	656.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	51.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	616.5	0.00	-	-	-	-	-	KOZ3P 2850	2850	61.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	578	0.00	-	-	-	-	-	KOZ3P 2900	2900	72.5	0.00	-	-	-	-	-
KOZ3C 2950	2950	541	0.00	-	-	-	-	-	KOZ3P 2950	2950	85	0.00	-	-	-	-	-

KOZ3C 4150	4150	63.5	0.00	-	-	-	-	-	KOZ3P 4150	4150	795	0.00	-	-	-	-	-
KOZ3C 4200	4200	57	0.00	-	-	-	-	-	KOZ3P 4200	4200	838	0.00	-	-	-	-	-
KOZ3C 4250	4250	51	0.00	-	-	-	-	-	KOZ3P 4250	4250	881.5	0.00	-	-	-	-	-
KOZ3C 4300	4300	45.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	925.5	0.00	-	-	-	-	-
KOZ3C 4350	4350	41	0.00	-	-	-	-	-	KOZ3P 4350	4350	970	0.00	-	-	-	-	-
KOZ3C 4400	4400	36.5	0.00	-	-	-	-	-	KOZ3P 4400	4400	1015	0.00	-	-	-	-	-
KOZ3C 4450	4450	32.5	0.00	-	-	-	-	-	KOZ3P 4450	4450	1060.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	29	0.00	-	-	-	-	-	KOZ3P 4500	4500	1106.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	25.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	1153	0.00	-	-	-	-	-
KOZ3C 4600	4600	23	0.00	-	-	-	-	-	KOZ3P 4600	4600	1199.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	20	0.00	-	-	-	-	-	KOZ3P 4650	4650	1246.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	18	0.00	-	-	-	-	-	KOZ3P 4700	4700	1293.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
AUG 23	CALL	34.99	35.01	-0.06
	PUT	35.02	34.98	0.11
	MEAN	35.01	35.00	0.03
SEP 23	CALL	35.29	35.34	-0.14
	PUT	35.29	35.34	-0.14
	MEAN	35.29	35.34	-0.14
OCT 23	CALL	34.99	35.01	-0.06
	PUT	35.02	34.98	0.11
	MEAN	35.01	35.00	0.03

	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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