

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 23	3,441	59	3,415	3,460	3,414	178	1,245
JUL 23	3,447	59	3,378	3,469	3,355	5,691	15,617
AUG 23	3,416	67	3,350	3,437	3,313	26,559	60,569
SEP 23	3,412	65	3,342	3,430	3,313	15,403	33,317
OCT 23	3,426	62	3,363	3,444	3,330	4,243	18,819
NOV 23	3,447	62	3,370	3,466	3,354	2,559	17,695
DEC 23	3,470	62	3,386	3,490	3,379	1,759	14,894
JAN 24	3,497	61	3,413	3,514	3,407	1,613	10,662
FEB 24	3,519	61	3,450	3,536	3,450	767	4,038
MAR 24	3,527	60	3,442	3,545	3,442	591	12,595
APR 24	3,532	60	3,492	3,510	3,492	251	1,235
MAY 24	3,530	60	3,492	3,515	3,472	331	6,260
JUL 24	3,533	60	3,481	3,541	3,473	256	3,179
SEP 24	3,540	60				2	531
NOV 24	3,540	60					69
JAN 25	3,540	60					
MAR 25	3,540	60					
MAY 25	3,540	60					
JUL 25	3,540	60					
SEP 25	3,540	60					
NOV 25	3,540	60					
JAN 26	3,540	60					
MAR 26	3,540	60					
MAY 26	3,540	60					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	55.43	1.45	54.15	55.59	53.98	59,935	104,757
AUG 23	54.57	1.50	53.25	54.70	53.05	22,665	75,079
SEP 23	54.07	1.59	52.64	54.16	52.48	12,408	47,065
OCT 23	53.68	1.63	52.16	53.76	52.05	10,408	31,482
DEC 23	53.55	1.63	51.96	53.64	51.90	47,204	157,787
JAN 24	53.38	1.60	51.89	53.45	51.79	9,233	30,353
MAR 24	53.06	1.49	51.66	53.13	51.61	5,940	25,129
MAY 24	52.73	1.39	51.40	52.75	51.40	3,094	18,201
JUL 24	52.34	1.28	51.22	52.36	51.17	2,299	22,957
AUG 24	51.89	1.13	51.38	51.38	51.38	451	1,898
SEP 24	51.42	1.01	51.12	51.12	51.12	325	1,262
OCT 24	50.95	0.96	50.75	50.75	50.75	318	698
DEC 24	50.83	1.00	49.95	50.79	49.83	1,168	4,208
JAN 25	50.79	1.05	-	-	-	2	28
MAR 25	50.71	1.07	-	-	-	2	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 (26d 7/10/23); CSIZE 25; KOU3 3412.00																	
KOU3C 2200	2200	1209	0.00	-	-	-	-	-	KOU3P 2200	2200	0.5	0.00	-	-	-	-	-
KOU3C 2250	2250	1159.5	0.00	-	-	-	-	-	KOU3P 2250	2250	0.5	0.00	-	-	-	-	-
KOU3C 2300	2300	1109.5	0.00	-	-	-	-	-	KOU3P 2300	2300	0.5	0.00	-	-	-	-	-
KOU3C 2350	2350	1059.5	0.00	-	-	-	-	-	KOU3P 2350	2350	0.5	0.00	-	-	-	-	-
KOU3C 2400	2400	1009.5	0.00	-	-	-	-	-	KOU3P 2400	2400	0.5	0.00	-	-	-	-	-
KOU3C 2450	2450	960	0.00	-	-	-	-	-	KOU3P 2450	2450	0.5	0.00	-	-	-	-	-
KOU3C 2500	2500	910	0.00	-	-	-	-	-	KOU3P 2500	2500	0.5	0.00	-	-	-	-	-
KOU3C 2550	2550	860	0.00	-	-	-	-	-	KOU3P 2550	2550	0.5	0.00	-	-	-	-	-
KOU3C 2600	2600	810.5	0.00	-	-	-	-	-	KOU3P 2600	2600	0.5	0.00	-	-	-	-	-
KOU3C 2650	2650	760.5	0.00	-	-	-	-	-	KOU3P 2650	2650	0.5	0.00	-	-	-	-	-
KOU3C 2700	2700	711	0.00	-	-	-	-	-	KOU3P 2700	2700	1	0.00	-	-	-	-	-
KOU3C 2750	2750	662	0.00	-	-	-	-	-	KOU3P 2750	2750	1.5	0.00	-	-	-	-	-
KOU3C 2800	2800	613	0.00	-	-	-	-	-	KOU3P 2800	2800	2.5	0.00	-	-	-	-	-
KOU3C 2850	2850	564.5	0.00	-	-	-	-	-	KOU3P 2850	2850	4	0.00	-	-	-	-	-
KOU3C 2900	2900	517	0.00	-	-	-	-	-	KOU3P 2900	2900	6	0.00	-	-	-	-	-
KOU3C 2950	2950	470	0.00	-	-	-	-	-	KOU3P 2950	2950	9	0.00	-	-	-	-	-
KOU3C 3000	3000	424.5	0.00	-	-	-	-	-	KOU3P 3000	3000	13.5	0.00	-	-	-	500	300
KOU3C 3050	3050	380.5	0.00	-	-	-	-	-	KOU3P 3050	3050	19.5	0.00	-	-	-	-	-
KOU3C 3100	3100	338.5	0.00	-	-	-	-	-	KOU3P 3100	3100	27	0.00	-	-	-	-	-
KOU3C 3150	3150	298.5	0.00	-	-	-	-	-	KOU3P 3150	3150	37	0.00	-	-	-	-	-
KOU3C 3200	3200	260.5	0.00	-	-	-	-	-	KOU3P 3200	3200	49	0.00	-	-	-	500	-
KOU3C 3250	3250	225.5	0.00	-	-	-	-	-	KOU3P 3250	3250	64	0.00	-	-	-	-	-
KOU3C 3300	3300	193.5	0.00	-	-	-	-	-	KOU3P 3300	3300	82	0.00	-	-	-	-	-
KOU3C 3350	3350	164.5	0.00	-	-	-	-	-	KOU3P 3350	3350	102.5	0.00	-	-	-	-	-
KOU3C 3400	3400	138	0.00	-	-	-	-	-	KOU3P 3400	3400	126	0.00	-	-	-	-	-
KOU3C 3450	3450	115	0.00	-	-	-	-	-	KOU3P 3450	3450	153	0.00	-	-	-	-	-
KOU3C 3500	3500	94.5	0.00	-	-	-	150.0	-	KOU3P 3500	3500	182.5	0.00	-	-	-	-	-
KOU3C 3550	3550	77	0.00	-	-	-	-	-	KOU3P 3550	3550	215	0.00	-	-	-	-	-
KOU3C 3600	3600	62	0.00	-	-	-	-	-	KOU3P 3600	3600	250	0.00	-	-	-	-	-
KOU3C 3650	3650	49.5	0.00	-	-	-	-	-	KOU3P 3650	3650	287	0.00	-	-	-	-	-
KOU3C 3700	3700	39	0.00	-	-	-	-	-	KOU3P 3700	3700	326.5	0.00	-	-	-	100	-
KOU3C 3750	3750	30.5	0.00	-	-	-	-	-	KOU3P 3750	3750	368	0.00	-	-	-	-	-
KOU3C 3800	3800	24	0.00	-	-	-	-	-	KOU3P 3800	3800	411	0.00	-	-	-	-	-
KOU3C 3850	3850	18	0.00	-	-	-	-	-	KOU3P 3850	3850	455	0.00	-	-	-	-	-
KOU3C 3900	3900	14	0.00	-	-	-	800.0	-	KOU3P 3900	3900	500.5	0.00	-	-	-	-	-
KOU3C 3950	3950	10.5	0.00	-	-	-	-	-	KOU3P 3950	3950	547	0.00	-	-	-	-	-
KOU3C 4000	4000	7.5	0.00	-	-	-	50.0	-	KOU3P 4000	4000	594.5	0.00	-	-	-	-	-
KOU3C 4050	4050	5.5	0.00	-	-	-	-	-	KOU3P 4050	4050	642.5	0.00	-	-	-	-	-
KOU3C 4100	4100	4	0.00	-	-	-	-	-	KOU3P 4100	4100	690.5	0.00	-	-	-	-	-
KOU3C 4150	4150	3	0.00	-	-	-	-	-	KOU3P 4150	4150	739.5	0.00	-	-	-	-	-
KOU3C 4200	4200	2	0.00	-	-	-	200.0	-	KOU3P 4200	4200	788.5	0.00	-	-	-	-	-
KOU3C 4250	4250	1.5	0.00	-	-	-	-	-	KOU3P 4250	4250	837.5	0.00	-	-	-	-	-
KOU3C 4300	4300	1	0.00	-	-	-	-	-	KOU3P 4300	4300	887	0.00	-	-	-	-	-
KOU3C 4350	4350	1	0.00	-	-	-	-	-	KOU3P 4350	4350	936.5	0.00	-	-	-	-	-
KOU3C 4400	4400	0.5	0.00	-	-	-	-	-	KOU3P 4400	4400	986.5	0.00	-	-	-	-	-
KOU3C 4450	4450	0.5	0.00	-	-	-	-	-	KOU3P 4450	4450	1036	0.00	-	-	-	-	-
KOU3C 4500	4500	0.5	0.00	-	-	-	-	-	KOU3P 4500	4500	1086	0.00	-	-	-	-	-
KOU3C 4550	4550	0.5	0.00	-	-	-	-	-	KOU3P 4550	4550	1135.5	0.00	-	-	-	-	-
KOU3C 4600	4600	0.5	0.00	-	-	-	-	-	KOU3P 4600	4600	1185.5	0.00	-	-	-	-	-
KOU3C 4650	4650	0.5	0.00	-	-	-	-	-	KOU3P 4650	4650	1235.5	0.00	-	-	-	-	-
Oct-23 (57d 8/10/23); CSIZE 25; KOV3 3425.00																	
KOV3C 2250	2250	1170.5	0.00	0.0	0	0	0	0	KOV3P 2250	2250	0.5	0.00	-	-	0	-	-
KOV3C 2300	2300	1120.5	0.00	-	-	-	-	-	KOV3P 2300	2300	0.5	0.00	-	-	-	-	-
KOV3C 2350	2350	1071	0.00	-	-	-	-	-	KOV3P 2350	2350	0.5	0.00	-	-	-	-	-
KOV3C 2400	2400	1021.5	0.00	-	-	-	-	-	KOV3P 2400	2400	0.5	0.00	-	-	-	-	-
KOV3C 2450	2450	972.5	0.00	-	-	-	-	-	KOV3P 2450	2450	1	0.00	-	-	-	-	-
KOV3C 2500	2500	923	0.00	-	-	-	-	-	KOV3P 2500	2500	2	0.00	-	-	-	-	-
KOV3C 2550	2550	874.5	0.00	-	-	-	-	-	KOV3P 2550	2550	2.5	0.00	-	-	-	-	-
KOV3C 2600	2600	826	0.00	-	-	-	-	-	KOV3P 2600	2600	4	0.00	-	-	-	-	-
KOV3C 2650	2650	778	0.00	-	-	-	-	-	KOV3P 2650	2650	5.5	0.00	-	-	-	-	-
KOV3C 2700	2700	730.5	0.00	-	-	-	-	-	KOV3P 2700	2700	8	0.00	-	-	-	-	-
KOV3C 2750	2750	683.5	0.00	-	-	-	-	-	KOV3P 2750	2750	11	0.00	-	-	-	-	-
KOV3C 2800	2800	637.5	0.00	-	-	-	-	-	KOV3P 2800	2800	15	0.00	-	-	-	-	-
KOV3C 2850	2850	593	0.00	-	-	-	-	-	KOV3P 2850	2850	19.5	0.00	-	-	-	-	-
KOV3C 2900	2900	549	0.00	-	-	-	-	-	KOV3P 2900	2900	25.5	0.00	-	-	-	-	-
KOV3C 2950	2950	506.5	0.00	-	-	-	-</										

KOV3C 3500	3500	159	0.00	-	-	-	-	-	KOV3P 3500	3500	232.5	0.00	-	-	-	-	-
KOV3C 3550	3550	139.5	0.00	-	-	-	-	-	KOV3P 3550	3550	262.5	0.00	-	-	-	-	-
KOV3C 3600	3600	121.5	0.00	-	-	-	-	-	KOV3P 3600	3600	295	0.00	-	-	-	-	-
KOV3C 3650	3650	106	0.00	-	-	-	-	-	KOV3P 3650	3650	328.5	0.00	-	-	-	-	-
KOV3C 3700	3700	91.5	0.00	-	-	-	-	-	KOV3P 3700	3700	364.5	0.00	-	-	-	-	-
KOV3C 3750	3750	79	0.00	-	-	-	-	-	KOV3P 3750	3750	401.5	0.00	-	-	-	-	-
KOV3C 3800	3800	68	0.00	-	-	-	-	200.0	KOV3P 3800	3800	440	0.00	-	-	-	-	-
KOV3C 3850	3850	58	0.00	-	-	-	-	200.0	KOV3P 3850	3850	480	0.00	-	-	-	-	-
KOV3C 3900	3900	49.5	0.00	-	-	-	-	500.0	KOV3P 3900	3900	521	0.00	-	-	-	-	-
KOV3C 3950	3950	42	0.00	-	-	-	-	-	KOV3P 3950	3950	563.5	0.00	-	-	-	-	-
KOV3C 4000	4000	35.5	0.00	-	-	-	-	-	KOV3P 4000	4000	606.5	0.00	-	-	-	-	-
KOV3C 4050	4050	30	0.00	-	-	-	-	-	KOV3P 4050	4050	651	0.00	-	-	-	-	-
KOV3C 4100	4100	25	0.00	-	-	-	-	-	KOV3P 4100	4100	696	0.00	-	-	-	-	-
KOV3C 4150	4150	21	0.00	-	-	-	-	-	KOV3P 4150	4150	741.5	0.00	-	-	-	-	-
KOV3C 4200	4200	17.5	0.00	-	-	-	-	100.0	KOV3P 4200	4200	787.5	0.00	-	-	-	-	-
KOV3C 4250	4250	14.5	0.00	-	-	-	-	-	KOV3P 4250	4250	834.5	0.00	-	-	-	-	-
KOV3C 4300	4300	12	0.00	-	-	-	-	-	KOV3P 4300	4300	882	0.00	-	-	-	-	-
KOV3C 4350	4350	10	0.00	-	-	-	-	-	KOV3P 4350	4350	929.5	0.00	-	-	-	-	-
KOV3C 4400	4400	8	0.00	-	-	-	-	-	KOV3P 4400	4400	977.5	0.00	-	-	-	-	-
KOV3C 4450	4450	7	0.00	-	-	-	-	-	KOV3P 4450	4450	1025.5	0.00	-	-	-	-	-
KOV3C 4500	4500	5.5	0.00	-	-	-	-	-	KOV3P 4500	4500	1074	0.00	-	-	-	-	-
KOV3C 4550	4550	4.5	0.00	-	-	-	-	-	KOV3P 4550	4550	1123	0.00	-	-	-	-	-
KOV3C 4600	4600	3.5	0.00	-	-	-	-	-	KOV3P 4600	4600	1172	0.00	-	-	-	-	-
KOV3C 4650	4650	3	0.00	-	-	-	-	-	KOV3P 4650	4650	1221	0.00	-	-	-	-	-
KOV3C 4700	4700	2.5	0.00	-	-	-	-	-	KOV3P 4700	4700	1270	0.00	-	-	-	-	-

Nov-23 (86d 9/8/23); CSize 25; KOX3 3446.00

KOX3C 2250	2250	1189	0.00	-	-	-	-	-	KOX3P 2250	2250	1	0.00	-	-	-	-	-
KOX3C 2300	2300	1140	0.00	-	-	-	-	-	KOX3P 2300	2300	1.5	0.00	-	-	-	-	-
KOX3C 2350	2350	1091	0.00	-	-	-	-	-	KOX3P 2350	2350	2	0.00	-	-	-	-	-
KOX3C 2400	2400	1042.5	0.00	-	-	-	-	-	KOX3P 2400	2400	3	0.00	-	-	-	-	-
KOX3C 2450	2450	994	0.00	-	-	-	-	-	KOX3P 2450	2450	4	0.00	-	-	-	-	-
KOX3C 2500	2500	946	0.00	-	-	-	-	-	KOX3P 2500	2500	6	0.00	-	-	-	-	-
KOX3C 2550	2550	898.5	0.00	-	-	-	-	-	KOX3P 2550	2550	8	0.00	-	-	-	-	-
KOX3C 2600	2600	851.5	0.00	-	-	-	-	-	KOX3P 2600	2600	10.5	0.00	-	-	-	-	-
KOX3C 2650	2650	805	0.00	-	-	-	-	-	KOX3P 2650	2650	13.5	0.00	-	-	-	-	-
KOX3C 2700	2700	759.5	0.00	-	-	-	-	-	KOX3P 2700	2700	17.5	0.00	-	-	-	-	-
KOX3C 2750	2750	714.5	0.00	-	-	-	-	-	KOX3P 2750	2750	22.5	0.00	-	-	-	-	-
KOX3C 2800	2800	671	0.00	-	-	-	-	-	KOX3P 2800	2800	28.5	0.00	-	-	-	-	-
KOX3C 2850	2850	628	0.00	-	-	-	-	-	KOX3P 2850	2850	35.5	0.00	-	-	-	-	-
KOX3C 2900	2900	586.5	0.00	-	-	-	-	-	KOX3P 2900	2900	43.5	0.00	-	-	-	-	-
KOX3C 2950	2950	546.5	0.00	-	-	-	-	-	KOX3P 2950	2950	53	0.00	-	-	-	-	-
KOX3C 3000	3000	507.5	0.00	-	-	-	-	-	KOX3P 3000	3000	64	0.00	-	-	-	-	-
KOX3C 3050	3050	470.5	0.00	-	-	-	-	-	KOX3P 3050	3050	76.5	0.00	-	-	-	-	-
KOX3C 3100	3100	434.5	0.00	-	-	-	-	-	KOX3P 3100	3100	90	0.00	-	-	-	-	-
KOX3C 3150	3150	400.5	0.00	-	-	-	-	-	KOX3P 3150	3150	105.5	0.00	-	-	-	-	-
KOX3C 3200	3200	368	0.00	-	-	-	-	-	KOX3P 3200	3200	123	0.00	-	-	-	-	-
KOX3C 3250	3250	337.5	0.00	-	-	-	-	-	KOX3P 3250	3250	142	0.00	-	-	-	-	-
KOX3C 3300	3300	308.5	0.00	-	-	-	-	-	KOX3P 3300	3300	162.5	0.00	-	-	-	-	-
KOX3C 3350	3350	281	0.00	-	-	-	-	-	KOX3P 3350	3350	184.5	0.00	-	-	-	-	-
KOX3C 3400	3400	255.5	0.00	-	-	-	-	-	KOX3P 3400	3400	209	0.00	-	-	-	-	-
KOX3C 3450	3450	231.5	0.00	-	-	-	-	-	KOX3P 3450	3450	234.5	0.00	-	-	-	-	-
KOX3C 3500	3500	209.5	0.00	-	-	-	-	-	KOX3P 3500	3500	262	0.00	-	-	-	-	-
KOX3C 3550	3550	189	0.00	-	-	-	-	-	KOX3P 3550	3550	291	0.00	-	-	-	-	-
KOX3C 3600	3600	170	0.00	-	-	-	-	-	KOX3P 3600	3600	321.5	0.00	-	-	-	-	-
KOX3C 3650	3650	152.5	0.00	-	-	-	-	-	KOX3P 3650	3650	354	0.00	-	-	-	-	-
KOX3C 3700	3700	136.5	0.00	-	-	-	-	-	KOX3P 3700	3700	387.5	0.00	-	-	-	-	-
KOX3C 3750	3750	121.5	0.00	-	-	-	-	-	KOX3P 3750	3750	422.5	0.00	-	-	-	-	-
KOX3C 3800	3800	108.5	0.00	-	-	-	-	-	KOX3P 3800	3800	459	0.00	-	-	-	-	-
KOX3C 3850	3850	96.5	0.00	-	-	-	-	-	KOX3P 3850	3850	496.5	0.00	-	-	-	-	-
KOX3C 3900	3900	85.5	0.00	-	-	-	-	-	KOX3P 3900	3900	535	0.00	-	-	-	-	-
KOX3C 3950	3950	75.5	0.00	-	-	-	-	-	KOX3P 3950	3950	575	0.00	-	-	-	-	-
KOX3C 4000	4000	66.5	0.00	-	-	-	-	-	KOX3P 4000	4000	615.5	0.00	-	-	-	-	-
KOX3C 4050	4050	58.5	0.00	-	-	-	-	-	KOX3P 4050	4050	657	0.00	-	-	-	-	-
KOX3C 4100	4100	51.5	0.00	-	-	-	-	-	KOX3P 4100	4100	699.5	0.00	-	-	-	-	-
KOX3C 4150	4150	45	0.00	-	-	-	-	-	KOX3P 4150	4150	743	0.00	-	-	-	-	-
KOX3C 4200	4200	39.5	0.00	-	-	-	-	-	KOX3P 4200	4200	787	0.00	-	-	-	-	-
KOX3C 4250	4250	34.5	0.00	-	-	-	-	-	KOX3P 4250	4250	831.5	0.00	-	-	-	-	-
KOX3C 4300	4300	30	0.00	-	-	-	-	-	KOX3P 4300	4300	877	0.00	-	-	-	-	-
KOX3C 4350	4350	26	0.00	-	-	-	-	-	KOX3P 4350	4350	922.5	0.00	-	-	-	-	-
KOX3C 4400	4400	22.5	0.00	-	-	-	-	-	KOX3P 4400	4400	968.5	0.00	-	-	-	-	-
KOX3C 4450	4450	19.5	0.00	-	-	-	-	-	KOX3P 4450	4450	1015.5	0.00	-	-	-	-	-
KOX3C 4500	4500	17	0.00	-	-	-	-	-	KOX3P 4500	4500	1062.5	0.00	-	-	-	-	-
KOX3C 4550	4550	14.5	0.00	-	-	-	-	-	KOX3P 4550	4550	1109.5	0.00	-	-	-	-	-
KOX3C 4600	4600	12.5	0.00	-	-	-	-	-	KOX3P 4600	4600	1157	0.00	-	-	-	-	-
KOX3C 4650	4650	11	0.00	-	-	-	-	-	KOX3P 4650	4650	1205	0.00	-	-	-	-	-
KOX3C 4700	4700	9.5	0.00	-	-	-	-	-	KOX3P 4700	4700	1253	0.00	-	-	-	-	-

Dec-23 (118d 10/10/23); CSize 25; KOZ3 3471.00

KOZ3C 2250	2250	1210.5	0.00	-	-	-	-	-	KOZ3P 2250	2250	2.5	0.00	-	-	-	-	-
KOZ3C 2300	2300	1162	0.00	-	-	-	-	-	KOZ3P 2300	2300	3.5	0.00	-	-	-	-	-
KOZ3C 2350	2350	1114	0.00	-	-	-	-	-	KOZ3P 2350	2350	5	0.00	-	-	-	-	-
KOZ3C 2400	2400	1066	0.00	-	-	-	-	-	KOZ3P 2400	2400	7	0.00	-	-	-	-	-
KOZ3C 2450	2450	1018.5	0.00	-	-	-	-	-	KOZ3P 2450	2450	9	0.00	-	-	-	-	-
KOZ3C 2500	2500	972	0.00	-	-	-	-	-	KOZ3P 2500	2500	11.5	0.00	-	-	-	-	-
KOZ3C 2550	2550	925.5	0.00	-	-	-	-	-	KOZ3P 2550	2550	15	0.00	-	-	-	-	-
KOZ3C 2600	2600	880	0.00	-	-	-	-	-	KOZ3P 2600	2600	18.5	0.00	-	-	-	-	-
KOZ3C 2650	2650	835	0.00	-	-	-	-	-	KOZ3P 2650	2650	23.5	0.00	-	-	-	-	-
KOZ3C 2700	2700	791	0.00	-	-	-	-	-	KOZ3P 2700	2700	29	0.00	-	-	-	-	-
KOZ3C 2750	2750	748	0.00	-	-	-	-	-	KOZ3P 2750	2750	35.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	706	0.00	-	-	-	-	-	KOZ3P 2800	2800	43	0.00	-	-	-	-	-
KOZ3C 2850	2850	665	0.00	-	-	-	-	-	KOZ3P 2850	2850	51.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	625.5	0.00	-	-	-	-	-	KOZ3P 2900	2900	61	0.00	-	-	-	-	-
KOZ3C 2950	2950	587	0.00	-	-	-	-	-	KOZ3P 2950	2950	72	0.00	-	-			

KOZ3C 4150	4150	73.5	0.00	-	-	-	-	-	KOZ3P 4150	4150	746.5	0.00	-	-	-	-	-
KOZ3C 4200	4200	66	0.00	-	-	-	-	-	KOZ3P 4200	4200	788.5	0.00	-	-	-	-	-
KOZ3C 4250	4250	59	0.00	-	-	-	-	-	KOZ3P 4250	4250	831.5	0.00	-	-	-	-	-
KOZ3C 4300	4300	53	0.00	-	-	-	-	-	KOZ3P 4300	4300	875	0.00	-	-	-	-	-
KOZ3C 4350	4350	47.5	0.00	-	-	-	-	-	KOZ3P 4350	4350	918.5	0.00	-	-	-	-	-
KOZ3C 4400	4400	42.5	0.00	-	-	-	-	-	KOZ3P 4400	4400	963	0.00	-	-	-	-	-
KOZ3C 4450	4450	38	0.00	-	-	-	-	-	KOZ3P 4450	4450	1008	0.00	-	-	-	-	-
KOZ3C 4500	4500	34	0.00	-	-	-	-	-	KOZ3P 4500	4500	1053.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	30	0.00	-	-	-	-	-	KOZ3P 4550	4550	1099.5	0.00	-	-	-	-	-
KOZ3C 4600	4600	27	0.00	-	-	-	-	-	KOZ3P 4600	4600	1145.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	24	0.00	-	-	-	-	-	KOZ3P 4650	4650	1192	0.00	-	-	-	-	-
KOZ3C 4700	4700	21	0.00	-	-	-	-	-	KOZ3P 4700	4700	1239	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
AUG 23	CALL	35.37	35.03	0.97
	PUT	35.32	35.00	0.91
	MEAN	35.35	35.02	0.94
SEP 23	CALL	35.81	35.51	0.84
	PUT	35.81	35.51	0.84
	MEAN	35.81	35.51	0.84
OCT 23	CALL	35.37	35.03	0.97
	PUT	35.32	35.00	0.91
	MEAN	35.35	35.02	0.94

	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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