

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	3,766	-19	3,805	3,815	3,744	2,035	11,078
AUG 23	3,762	-4	3,790	3,808	3,732	12,102	50,428
SEP 23	3,757	14	3,760	3,804	3,716	28,900	44,762
OCT 23	3,754	16	3,743	3,798	3,712	6,645	18,389
NOV 23	3,761	19	3,752	3,801	3,715	4,958	17,619
DEC 23	3,767	19	3,768	3,808	3,730	4,104	14,687
JAN 24	3,793	24	3,784	3,827	3,747	4,029	12,133
FEB 24	3,812	24	3,797	3,844	3,774	1,319	4,749
MAR 24	3,825	29	3,809	3,854	3,779	1,584	12,792
APR 24	3,830	29	3,803	3,856	3,785	247	1,666
MAY 24	3,830	40	3,793	3,855	3,776	679	6,374
JUN 24	3,831	40	-	-	-	14	7
JUL 24	3,832	40	3,788	3,850	3,767	381	3,501
SEP 24	3,839	40	3,781	3,803	3,747	189	592
NOV 24	3,837	38	3,772	3,799	3,749	47	77
JAN 25	3,837	38	-	-	-	-	-
MAR 25	3,837	38	-	-	-	-	-
MAY 25	3,837	38	-	-	-	-	-
JUL 25	3,837	38	-	-	-	-	-
SEP 25	3,837	38	-	-	-	-	-
NOV 25	3,837	38	-	-	-	-	-
JAN 26	3,837	38	-	-	-	-	-
MAR 26	3,837	38	-	-	-	-	-
MAY 26	3,837	38	-	-	-	-	-

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	59.69	1.26	-	-	-	75,456	69,381
AUG 23	58.76	1.31	-	-	-	30,354	80,946
SEP 23	58.23	1.35	-	-	-	20,582	49,444
OCT 23	57.94	1.38	-	-	-	15,764	34,643
DEC 23	57.87	1.42	-	-	-	69,427	174,575
JAN 24	57.63	1.45	-	-	-	13,515	32,858
MAR 24	57.03	1.33	-	-	-	8,405	25,215
MAY 24	56.52	1.27	-	-	-	5,345	18,414
JUL 24	56.06	1.26	-	-	-	4,096	21,209
AUG 24	55.49	1.21	-	-	-	498	1,929
SEP 24	54.84	1.12	-	-	-	324	1,268
OCT 24	54.19	1.10	-	-	-	289	640
DEC 24	54.00	1.12	-	-	-	790	4,557
JAN 25	53.91	1.12	-	-	-	1	20
MAR 25	53.79	1.13	-	-	-	-	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 (20d 7/10/23); CSize 25; KOU3 3755.00																	
KOU3C 2550	2550	1205	0.00	-	-	-	-	-	KOU3P 2550	2550	0.5	0.00	-	-	-	-	-
KOU3C 2600	2600	1155	0.00	-	-	-	-	-	KOU3P 2600	2600	0.5	0.00	-	-	-	-	-
KOU3C 2650	2650	1105	0.00	-	-	-	-	-	KOU3P 2650	2650	0.5	0.00	-	-	-	-	-
KOU3C 2700	2700	1055	0.00	-	-	-	-	-	KOU3P 2700	2700	0.5	0.00	-	-	-	-	-
KOU3C 2750	2750	1005	0.00	-	-	-	-	-	KOU3P 2750	2750	0.5	0.00	-	-	-	-	-
KOU3C 2800	2800	955.5	0.00	-	-	-	-	-	KOU3P 2800	2800	0.5	0.00	-	-	-	-	-
KOU3C 2850	2850	905.5	0.00	-	-	-	-	-	KOU3P 2850	2850	0.5	0.00	-	-	-	-	-
KOU3C 2900	2900	855.5	0.00	-	-	-	-	-	KOU3P 2900	2900	0.5	0.00	-	-	-	-	-
KOU3C 2950	2950	806	0.00	-	-	-	-	-	KOU3P 2950	2950	0.5	0.00	-	-	-	-	-
KOU3C 3000	3000	756	0.00	-	-	-	-	-	KOU3P 3000	3000	0.5	0.00	-	-	-	500	-
KOU3C 3050	3050	706.5	0.00	-	-	-	-	-	KOU3P 3050	3050	1	0.00	-	-	-	-	-
KOU3C 3100	3100	657	0.00	-	-	-	-	-	KOU3P 3100	3100	1.5	0.00	-	-	-	-	-
KOU3C 3150	3150	608	0.00	-	-	-	-	-	KOU3P 3150	3150	2.5	0.00	-	-	-	-	-
KOU3C 3200	3200	559.5	0.00	-	-	-	-	-	KOU3P 3200	3200	3.5	0.00	-	-	-	500	-
KOU3C 3250	3250	512	0.00	-	-	-	-	-	KOU3P 3250	3250	6	0.00	-	-	-	-	-
KOU3C 3300	3300	465	0.00	-	-	-	-	-	KOU3P 3300	3300	9	0.00	-	-	-	-	-
KOU3C 3350	3350	419.5	0.00	-	-	-	-	-	KOU3P 3350	3350	13	0.00	-	-	-	-	-
KOU3C 3400	3400	375.5	0.00	-	-	-	-	-	KOU3P 3400	3400	19	0.00	-	-	-	400	400
KOU3C 3450	3450	333	0.00	-	-	-	-	-	KOU3P 3450	3450	26.5	0.00	-	-	-	-	-
KOU3C 3500	3500	293	0.00	-	-	-	150.0	-	KOU3P 3500	3500	36	0.00	-	-	-	-	-
KOU3C 3550	3550	255	0.00	-	-	-	-	-	KOU3P 3550	3550	48.5	0.00	-	-	-	-	-
KOU3C 3600	3600	220	0.00	-	-	-	-	-	KOU3P 3600	3600	63	0.00	-	-	-	-	-
KOU3C 3650	3650	188	0.00	-	-	-	-	-	KOU3P 3650	3650	81	0.00	-	-	-	-	-
KOU3C 3700	3700	158.5	0.00	-	-	-	100.0	-	KOU3P 3700	3700	101.5	0.00	-	-	-	100	-
KOU3C 3750	3750	132.5	0.00	-	-	-	-	-	KOU3P 3750	3750	125.5	0.00	-	-	-	-	-
KOU3C 3800	3800	109.5	0.00	-	-	-	-	-	KOU3P 3800	3800	152.5	0.00	-	-	-	-	-
KOU3C 3850	3850	89.5	0.00	-	-	-	-	-	KOU3P 3850	3850	182.5	0.00	-	-	-	-	-
KOU3C 3900	3900	72.5	0.00	-	-	-	800.0	-	KOU3P 3900	3900	215	0.00	-	-	-	-	-
KOU3C 3950	3950	58	0.00	-	-	-	-	-	KOU3P 3950	3950	250.5	0.00	-	-	-	-	-
KOU3C 4000	4000	45.5	0.00	-	-	-	50.0	-	KOU3P 4000	4000	288	0.00	-	-	-	-	-
KOU3C 4050	4050	35.5	0.00	-	-	-	-	-	KOU3P 4050	4050	328	0.00	-	-	-	-	-
KOU3C 4100	4100	27.5	0.00	-	-	-	-	-	KOU3P 4100	4100	370	0.00	-	-	-	-	-
KOU3C 4150	4150	21	0.00	-	-	-	-	-	KOU3P 4150	4150	413.5	0.00	-	-	-	-	-
KOU3C 4200	4200	16	0.00	-	-	-	200.0	-	KOU3P 4200	4200	458	0.00	-	-	-	-	-
KOU3C 4250	4250	12	0.00	-	-	-	-	-	KOU3P 4250	4250	504	0.00	-	-	-	-	-
KOU3C 4300	4300	9	0.00	-	-	-	-	-	KOU3P 4300	4300	551	0.00	-	-	-	-	-
KOU3C 4350	4350	6.5	0.00	-	-	-	-	-	KOU3P 4350	4350	598.5	0.00	-	-	-	-	-
KOU3C 4400	4400	4.5	0.00	-	-	-	-	-	KOU3P 4400	4400	646.5	0.00	-	-	-	-	-
KOU3C 4450	4450	3.5	0.00	-	-	-	-	-	KOU3P 4450	4450	695	0.00	-	-	-	-	-
KOU3C 4500	4500	2.5	0.00	-	-	-	-	-	KOU3P 4500	4500	744	0.00	-	-	-	-	-
KOU3C 4550	4550	1.5	0.00	-	-	-	-	-	KOU3P 4550	4550	793.5	0.00	-	-	-	-	-
KOU3C 4600	4600	1	0.00	-	-	-	-	-	KOU3P 4600	4600	842.5	0.00	-	-	-	-	-
KOU3C 4650	4650	1	0.00	-	-	-	-	-	KOU3P 4650	4650	892	0.00	-	-	-	-	-
KOU3C 4700	4700	0.5	0.00	-	-	-	-	-	KOU3P 4700	4700	942	0.00	-	-	-	-	-
KOU3C 4750	4750	0.5	0.00	-	-	-	-	-	KOU3P 4750	4750	991.5	0.00	-	-	-	-	-
KOU3C 4800	4800	0.5	0.00	-	-	-	-	-	KOU3P 4800	4800	1041.5	0.00	-	-	-	-	-
KOU3C 4850	4850	0.5	0.00	-	-	-	-	-	KOU3P 4850	4850	1091	0.00	-	-	-	-	-
KOU3C 4900	4900	0.5	0.00	-	-	-	-	-	KOU3P 4900	4900	1141	0.00	-	-	-	-	-
KOU3C 4950	4950	0.5	0.00	-	-	-	-	-	KOU3P 4950	4950	1191	0.00	-	-	-	-	-
KOU3C 5000	5000	0.5	0.00	-	-	-	-	-	KOU3P 5000	5000	1241	0.00	-	-	-	-	-
Oct-23 (51d 8/10/23); CSize 25; KOV3 3755.00																	
KOV3C 2550	2550	1199	0.00	0.0	0	0	0	0	KOV3P 2550	2550	0.5	0.00	-	-	0	-	-
KOV3C 2600	2600	1149.5	0.00	-	-	-	-	-	KOV3P 2600	2600	0.5	0.00	-	-	-	-	-
KOV3C 2650	2650	1099.5	0.00	-	-	-	-	-	KOV3P 2650	2650	0.5	0.00	-	-	-	-	-
KOV3C 2700	2700	1050.5	0.00	-	-	-	-	-	KOV3P 2700	2700	1	0.00	-	-	-	-	-
KOV3C 2750	2750	1001	0.00	-	-	-	-	-	KOV3P 2750	2750	1.5	0.00	-	-	-	-	-
KOV3C 2800	2800	952	0.00	-	-	-	-	-	KOV3P 2800	2800	2	0.00	-	-	-	-	-
KOV3C 2850	2850	903	0.00	-	-	-	-	-	KOV3P 2850	2850	3	0.00	-	-	-	-	-
KOV3C 2900	2900	855	0.00	-	-	-	-	-	KOV3P 2900	2900	4.5	0.00	-	-	-	-	-
KOV3C 2950	2950	807	0.00	-	-	-	-	-	KOV3P 2950	2950	6.5	0.00	-	-	-	-	-
KOV3C 3000	3000	759.5	0.00	-	-	-	-	-	KOV3P 3000	3000	8.5	0.00	-	-	-	-	-
KOV3C 3050	3050	712.5	0.00	-	-	-	-	-	KOV3P 3050	3050	12	0.00	-	-	-	50	-
KOV3C 3100	3100	666.5	0.00	-	-	-	-	-	KOV3P 3100	3100	15.5	0.00	-	-	-	-	-
KOV3C 3150	3150	622	0.00	-	-	-	-	-	KOV3P 3150	3150	20.5	0.00	-	-	-	-	-
KOV3C 3200	3200	578	0.00	-	-	-	-	-	KOV3P 3200	3200	26.5	0.00	-	-	-	200	200
KOV3C 3250	3250	535	0.00	-	-	-	-	-	KOV3P 3250	3250	33.5	0.00	-	-	-	-	-
KOV3C 3300	3300	494															

KOV3C 3800	3800	179	0.00	-	-	-	200.0	-	KOV3P 3800	3800	224.5	0.00	-	-	-	-	-	-
KOV3C 3850	3850	158	0.00	-	-	-	-	-	KOV3P 3850	3850	253.5	0.00	-	-	-	-	-	-
KOV3C 3900	3900	139	0.00	-	-	-	500.0	-	KOV3P 3900	3900	284.5	0.00	-	-	-	-	-	-
KOV3C 3950	3950	122	0.00	-	-	-	-	-	KOV3P 3950	3950	317	0.00	-	-	-	-	-	-
KOV3C 4000	4000	106.5	0.00	-	-	-	-	-	KOV3P 4000	4000	351.5	0.00	-	-	-	-	-	-
KOV3C 4050	4050	92.5	0.00	-	-	-	-	-	KOV3P 4050	4050	387	0.00	-	-	-	-	-	-
KOV3C 4100	4100	80	0.00	-	-	-	-	-	KOV3P 4100	4100	424.5	0.00	-	-	-	-	-	-
KOV3C 4150	4150	69	0.00	-	-	-	-	-	KOV3P 4150	4150	463.5	0.00	-	-	-	-	-	-
KOV3C 4200	4200	59.5	0.00	-	-	-	100.0	-	KOV3P 4200	4200	503.5	0.00	-	-	-	-	-	-
KOV3C 4250	4250	51	0.00	-	-	-	-	-	KOV3P 4250	4250	544.5	0.00	-	-	-	-	-	-
KOV3C 4300	4300	43.5	0.00	-	-	-	-	-	KOV3P 4300	4300	587	0.00	-	-	-	-	-	-
KOV3C 4350	4350	37	0.00	-	-	-	-	-	KOV3P 4350	4350	630.5	0.00	-	-	-	-	-	-
KOV3C 4400	4400	31.5	0.00	-	-	-	-	-	KOV3P 4400	4400	674.5	0.00	-	-	-	-	-	-
KOV3C 4450	4450	26.5	0.00	-	-	-	-	-	KOV3P 4450	4450	719.5	0.00	-	-	-	-	-	-
KOV3C 4500	4500	22.5	0.00	-	-	-	-	-	KOV3P 4500	4500	765	0.00	-	-	-	-	-	-
KOV3C 4550	4550	18.5	0.00	-	-	-	-	-	KOV3P 4550	4550	811	0.00	-	-	-	-	-	-
KOV3C 4600	4600	15.5	0.00	-	-	-	-	-	KOV3P 4600	4600	858	0.00	-	-	-	-	-	-
KOV3C 4650	4650	13	0.00	-	-	-	-	-	KOV3P 4650	4650	905	0.00	-	-	-	-	-	-
KOV3C 4700	4700	11	0.00	-	-	-	-	-	KOV3P 4700	4700	952.5	0.00	-	-	-	-	-	-
KOV3C 4750	4750	9	0.00	-	-	-	-	-	KOV3P 4750	4750	1000.5	0.00	-	-	-	-	-	-
KOV3C 4800	4800	7.5	0.00	-	-	-	-	-	KOV3P 4800	4800	1049	0.00	-	-	-	-	-	-
KOV3C 4850	4850	6	0.00	-	-	-	-	-	KOV3P 4850	4850	1097	0.00	-	-	-	-	-	-
KOV3C 4900	4900	5	0.00	-	-	-	-	-	KOV3P 4900	4900	1146	0.00	-	-	-	-	-	-
KOV3C 4950	4950	4	0.00	-	-	-	-	-	KOV3P 4950	4950	1195	0.00	-	-	-	-	-	-
KOV3C 5000	5000	3.5	0.00	-	-	-	-	-	KOV3P 5000	5000	1244	0.00	-	-	-	-	-	-

Nov-23 (80d 9/8/23); CSize 25; KOX3 3768.00

KOX3C 2550	2550	1204.5	0.00	-	-	-	-	-	KOX3P 2550	2550	1.5	0.00	-	-	-	-	-	-
KOX3C 2600	2600	1155.5	0.00	-	-	-	-	-	KOX3P 2600	2600	2.5	0.00	-	-	-	-	-	-
KOX3C 2650	2650	1106.5	0.00	-	-	-	-	-	KOX3P 2650	2650	3	0.00	-	-	-	-	-	-
KOX3C 2700	2700	1058	0.00	-	-	-	-	-	KOX3P 2700	2700	4.5	0.00	-	-	-	-	-	-
KOX3C 2750	2750	1010	0.00	-	-	-	-	-	KOX3P 2750	2750	6	0.00	-	-	-	-	-	-
KOX3C 2800	2800	962.5	0.00	-	-	-	-	-	KOX3P 2800	2800	8	0.00	-	-	-	-	-	-
KOX3C 2850	2850	915	0.00	-	-	-	-	-	KOX3P 2850	2850	10.5	0.00	-	-	-	-	-	-
KOX3C 2900	2900	868.5	0.00	-	-	-	-	-	KOX3P 2900	2900	13.5	0.00	-	-	-	-	-	-
KOX3C 2950	2950	823	0.00	-	-	-	-	-	KOX3P 2950	2950	17.5	0.00	-	-	-	-	-	-
KOX3C 3000	3000	777.5	0.00	-	-	-	-	-	KOX3P 3000	3000	22	0.00	-	-	-	-	-	-
KOX3C 3050	3050	733.5	0.00	-	-	-	-	-	KOX3P 3050	3050	27.5	0.00	-	-	-	-	-	-
KOX3C 3100	3100	690	0.00	-	-	-	-	-	KOX3P 3100	3100	33.5	0.00	-	-	-	-	-	-
KOX3C 3150	3150	648	0.00	-	-	-	-	-	KOX3P 3150	3150	41	0.00	-	-	-	-	-	-
KOX3C 3200	3200	607	0.00	-	-	-	-	-	KOX3P 3200	3200	50	0.00	-	-	-	-	-	-
KOX3C 3250	3250	567	0.00	-	-	-	-	-	KOX3P 3250	3250	59.5	0.00	-	-	-	-	-	-
KOX3C 3300	3300	528.5	0.00	-	-	-	-	-	KOX3P 3300	3300	71	0.00	-	-	-	-	-	-
KOX3C 3350	3350	491.5	0.00	-	-	-	-	-	KOX3P 3350	3350	83.5	0.00	-	-	-	-	-	-
KOX3C 3400	3400	456	0.00	-	-	-	-	-	KOX3P 3400	3400	97.5	0.00	-	-	-	-	-	-
KOX3C 3450	3450	422	0.00	-	-	-	-	-	KOX3P 3450	3450	113.5	0.00	-	-	-	-	-	-
KOX3C 3500	3500	389.5	0.00	-	-	-	-	-	KOX3P 3500	3500	130.5	0.00	-	-	-	-	-	-
KOX3C 3550	3550	359	0.00	-	-	-	-	-	KOX3P 3550	3550	149.5	0.00	-	-	-	-	-	-
KOX3C 3600	3600	329.5	0.00	-	-	-	-	-	KOX3P 3600	3600	169.5	0.00	-	-	-	-	-	-
KOX3C 3650	3650	302	0.00	-	-	-	-	-	KOX3P 3650	3650	192	0.00	-	-	-	-	-	-
KOX3C 3700	3700	276	0.00	-	-	-	-	-	KOX3P 3700	3700	215.5	0.00	-	-	-	-	-	-
KOX3C 3750	3750	252	0.00	-	-	-	-	-	KOX3P 3750	3750	241	0.00	-	-	-	-	-	-
KOX3C 3800	3800	229	0.00	-	-	-	-	-	KOX3P 3800	3800	267.5	0.00	-	-	-	-	-	-
KOX3C 3850	3850	208	0.00	-	-	-	-	-	KOX3P 3850	3850	296	0.00	-	-	-	-	-	-
KOX3C 3900	3900	188	0.00	-	-	-	-	-	KOX3P 3900	3900	326	0.00	-	-	-	-	-	-
KOX3C 3950	3950	170	0.00	-	-	-	-	-	KOX3P 3950	3950	357.5	0.00	-	-	-	-	-	-
KOX3C 4000	4000	153	0.00	-	-	-	-	-	KOX3P 4000	4000	390.5	0.00	-	-	-	-	-	-
KOX3C 4050	4050	137.5	0.00	-	-	-	-	-	KOX3P 4050	4050	424.5	0.00	-	-	-	-	-	-
KOX3C 4100	4100	123.5	0.00	-	-	-	-	-	KOX3P 4100	4100	460	0.00	-	-	-	-	-	-
KOX3C 4150	4150	110.5	0.00	-	-	-	-	-	KOX3P 4150	4150	497	0.00	-	-	-	-	-	-
KOX3C 4200	4200	98.5	0.00	-	-	-	-	-	KOX3P 4200	4200	534.5	0.00	-	-	-	-	-	-
KOX3C 4250	4250	88	0.00	-	-	-	-	-	KOX3P 4250	4250	573.5	0.00	-	-	-	-	-	-
KOX3C 4300	4300	78	0.00	-	-	-	-	-	KOX3P 4300	4300	613.5	0.00	-	-	-	-	-	-
KOX3C 4350	4350	69.5	0.00	-	-	-	-	-	KOX3P 4350	4350	654.5	0.00	-	-	-	-	-	-
KOX3C 4400	4400	61.5	0.00	-	-	-	-	-	KOX3P 4400	4400	696	0.00	-	-	-	-	-	-
KOX3C 4450	4450	54.5	0.00	-	-	-	-	-	KOX3P 4450	4450	738.5	0.00	-	-	-	-	-	-
KOX3C 4500	4500	48	0.00	-	-	-	-	-	KOX3P 4500	4500	782	0.00	-	-	-	-	-	-
KOX3C 4550	4550	42	0.00	-	-	-	-	-	KOX3P 4550	4550	826	0.00	-	-	-	-	-	-
KOX3C 4600	4600	37	0.00	-	-	-	-	-	KOX3P 4600	4600	870.5	0.00	-	-	-	-	-	-
KOX3C 4650	4650	32.5	0.00	-	-	-	-	-	KOX3P 4650	4650	915.5	0.00	-	-	-	-	-	-
KOX3C 4700	4700	28.5	0.00	-	-	-	-	-	KOX3P 4700	4700	961	0.00	-	-	-	-	-	-
KOX3C 4750	4750	25	0.00	-	-	-	-	-	KOX3P 4750	4750	1007	0.00	-	-	-	-	-	-
KOX3C 4800	4800	22	0.00	-	-	-	-	-	KOX3P 4800	4800	1053.5	0.00	-	-	-	-	-	-
KOX3C 4850	4850	19	0.00	-	-	-	-	-	KOX3P 4850	4850	1100.5	0.00	-	-	-	-	-	-
KOX3C 4900	4900	16.5	0.00	-	-	-	-	-	KOX3P 4900	4900	1147.5	0.00	-	-	-	-	-	-
KOX3C 4950	4950	14.5	0.00	-	-	-	-	-	KOX3P 4950	4950	1195	0.00	-	-	-	-	-	-
KOX3C 5000	5000	12.5	0.00	-	-	-	-	-	KOX3P 5000	5000	1243	0.00	-	-	-	-	-	-

Dec-23 (112d 10/10/23); CSize 25; KOZ3 3772.00

KOZ3C 2550	2550	1210.5	0.00	-	-	-	-	-	KOZ3P 2550	2550	5	0.00	-	-	-	-	-	-
KOZ3C 2600	2600	1162.5	0.00	-	-	-	-	-	KOZ3P 2600	2600	6.5	0.00	-	-	-	-	-	-
KOZ3C 2650	2650	1114.5	0.00	-	-	-	-	-	KOZ3P 2650	2650	8	0.00	-	-	-	-	-	-
KOZ3C 2700	2700	1067.5	0.00	-	-	-	-	-	KOZ3P 2700	2700	10.5	0.00	-	-	-	-	-	-
KOZ3C 2750	2750	1020.5	0.00	-	-	-	-	-	KOZ3P 2750	2750	13.5	0.00	-	-	-	-	-	-
KOZ3C 2800	2800	974.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	17	0.00	-	-	-	-	-	-
KOZ3C 2850	2850	929	0.00	-	-	-	-	-	KOZ3P 2850	2850	21	0.00	-	-	-	-	-	-
KOZ3C 2900	2900	884.5	0.00	-	-	-	-	-	KOZ3P 2900	2900	25.5	0.00	-	-	-	-	-	-
KOZ3C 2950	2950	840.5	0.00	-	-	-	-	-	KOZ3P 2950	2950	31	0.00	-	-	-	-	-	-
KOZ3C 3000	3000	797.5	0.00	-	-	-	-	-	KOZ3P 3000	3000	37.5	0.00	-	-	-	-	-	-
KOZ3C 3050	3050	755.5	0.00	-	-	-	-	-	KOZ3P 3050	3050	45	0.00	-	-	-	-	-	-
KOZ3C 3100	3100	714	0.00	-	-	-	-	-	KOZ3P 3100	3100								

KOZ3C 4450	4450	84	0.00	-	-	-	-	-	KOZ3P 4450	4450	760.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	76	0.00	-	-	-	-	-	KOZ3P 4500	4500	802	0.00	-	-	-	-	-
KOZ3C 4550	4550	69	0.00	-	-	-	-	-	KOZ3P 4550	4550	844.5	0.00	-	-	-	-	-
KOZ3C 4600	4600	62	0.00	-	-	-	-	-	KOZ3P 4600	4600	887	0.00	-	-	-	-	-
KOZ3C 4650	4650	56	0.00	-	-	-	-	-	KOZ3P 4650	4650	930.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	50.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	974.5	0.00	-	-	-	-	-
KOZ3C 4750	4750	45.5	0.00	-	-	-	-	-	KOZ3P 4750	4750	1019	0.00	-	-	-	-	-
KOZ3C 4800	4800	41	0.00	-	-	-	-	-	KOZ3P 4800	4800	1064	0.00	-	-	-	-	-
KOZ3C 4850	4850	36.5	0.00	-	-	-	-	-	KOZ3P 4850	4850	1109.5	0.00	-	-	-	-	-
KOZ3C 4900	4900	33	0.00	-	-	-	-	-	KOZ3P 4900	4900	1155	0.00	-	-	-	-	-
KOZ3C 4950	4950	29.5	0.00	-	-	-	-	-	KOZ3P 4950	4950	1201	0.00	-	-	-	-	-
KOZ3C 5000	5000	26.5	0.00	-	-	-	-	-	KOZ3P 5000	5000	1247.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG
SEP 23	CALL	34.77	0.00
	PUT	34.81	0.12
	MEAN	34.79	0.06
OCT 23	CALL	35.51	-0.08
	PUT	35.50	0.06
	MEAN	35.51	-0.01
NOV 23	CALL	35.22	0.11
	PUT	35.20	0.06
	MEAN	35.21	0.09

	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)

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

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