

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	3,737	-29	3,768	3,800	3,728	1,575	8,300
AUG 23	3,728	-34	3,761	3,794	3,726	5,042	46,063
SEP 23	3,727	-30	3,758	3,791	3,723	21,770	44,673
OCT 23	3,726	-28	3,752	3,785	3,723	2,164	18,576
NOV 23	3,733	-28	3,760	3,790	3,730	1,884	17,517
DEC 23	3,747	-20	3,772	3,805	3,743	1,923	14,580
JAN 24	3,773	-20	3,791	3,820	3,765	1,754	12,542
FEB 24	3,792	-20	3,814	3,831	3,790	642	4,772
MAR 24	3,802	-23	3,828	3,853	3,802	1,304	12,974
APR 24	3,807	-23	3,842	3,859	3,842	526	1,753
MAY 24	3,807	-23	3,840	3,851	3,829	690	6,516
JUN 24	3,808	-23	3,838	3,838	3,829	60	52
JUL 24	3,809	-23	3,831	3,833	3,826	248	3,579
SEP 24	3,816	-23	3,818	3,818	3,816	70	576
NOV 24	3,814	-23	3,812	3,812	3,811	51	87
JAN 25	3,814	-23					
MAR 25	3,814	-23					
MAY 25	3,814	-23					
JUL 25	3,814	-23					
SEP 25	3,814	-23					
NOV 25	3,814	-23					
JAN 26	3,814	-23					
MAR 26	3,814	-23					
MAY 26	3,814	-23					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	59.63	-0.06	59.95	60.06	58.76	43,862	69,381
AUG 23	58.73	-0.03	59.00	59.16	57.77	23,435	80,946
SEP 23	58.10	-0.13	58.36	58.53	57.15	10,613	49,444
OCT 23	57.76	-0.18	58.03	58.26	56.77	7,357	34,643
DEC 23	57.66	-0.21	57.78	58.18	56.62	51,923	174,575
JAN 24	57.50	-0.13	57.66	57.92	56.40	9,514	32,858
MAR 24	57.05	0.02	57.12	57.18	55.87	4,718	25,215
MAY 24	56.60	0.08	56.60	56.76	55.48	2,215	18,414
JUL 24	56.18	0.12	56.00	56.36	55.07	1,701	21,209
AUG 24	55.63	0.14	-	-	-	299	1,929
SEP 24	55.02	0.18	54.66	54.97	54.66	164	1,268
OCT 24	54.41	0.22	54.25	54.25	54.25	68	640
DEC 24	54.24	0.24	53.75	54.61	53.70	263	4,557
JAN 25	54.15	0.24	-	-	-	-	20
MAR 25	54.03	0.24	-	-	-	-	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 (19d 7/10/23); CSIZE 25; KOU3 3738.00																	
KOU3C 2550	2550	1175	0.00	-	-	-	-	-	KOU3P 2550	2550	0.5	0.00	-	-	-	-	-
KOU3C 2600	2600	1125	0.00	-	-	-	-	-	KOU3P 2600	2600	0.5	0.00	-	-	-	-	-
KOU3C 2650	2650	1075	0.00	-	-	-	-	-	KOU3P 2650	2650	0.5	0.00	-	-	-	-	-
KOU3C 2700	2700	1025.5	0.00	-	-	-	-	-	KOU3P 2700	2700	0.5	0.00	-	-	-	-	-
KOU3C 2750	2750	975.5	0.00	-	-	-	-	-	KOU3P 2750	2750	0.5	0.00	-	-	-	-	-
KOU3C 2800	2800	925.5	0.00	-	-	-	-	-	KOU3P 2800	2800	0.5	0.00	-	-	-	-	-
KOU3C 2850	2850	875.5	0.00	-	-	-	-	-	KOU3P 2850	2850	0.5	0.00	-	-	-	-	-
KOU3C 2900	2900	825.5	0.00	-	-	-	-	-	KOU3P 2900	2900	0.5	0.00	-	-	-	-	-
KOU3C 2950	2950	776	0.00	-	-	-	-	-	KOU3P 2950	2950	0.5	0.00	-	-	-	-	-
KOU3C 3000	3000	726	0.00	-	-	-	-	-	KOU3P 3000	3000	0.5	0.00	-	-	-	-	500
KOU3C 3050	3050	676.5	0.00	-	-	-	-	-	KOU3P 3050	3050	1	0.00	-	-	-	-	-
KOU3C 3100	3100	627.5	0.00	-	-	-	-	-	KOU3P 3100	3100	1.5	0.00	-	-	-	-	-
KOU3C 3150	3150	578.5	0.00	-	-	-	-	-	KOU3P 3150	3150	2.5	0.00	-	-	-	-	-
KOU3C 3200	3200	530.5	0.00	-	-	-	-	-	KOU3P 3200	3200	4	0.00	-	-	-	-	500
KOU3C 3250	3250	483	0.00	-	-	-	-	-	KOU3P 3250	3250	6.5	0.00	-	-	-	-	-
KOU3C 3300	3300	436.5	0.00	-	-	-	-	-	KOU3P 3300	3300	10	0.00	-	-	-	-	-
KOU3C 3350	3350	391	0.00	-	-	-	-	-	KOU3P 3350	3350	15	0.00	-	-	-	-	-
KOU3C 3400	3400	347.5	0.00	-	-	-	-	-	KOU3P 3400	3400	21.5	0.00	-	-	-	-	400
KOU3C 3450	3450	306.5	0.00	-	-	-	-	-	KOU3P 3450	3450	30	0.00	-	-	-	-	-
KOU3C 3500	3500	267	0.00	-	-	-	-	-	KOU3P 3500	3500	40.5	0.00	-	-	-	-	-
KOU3C 3550	3550	230.5	0.00	-	-	-	-	-	KOU3P 3550	3550	54	0.00	-	-	-	-	-
KOU3C 3600	3600	197	0.00	-	-	-	-	150.0	KOU3P 3600	3600	70.5	0.00	-	-	-	-	-
KOU3C 3650	3650	166.5	0.00	-	-	-	-	-	KOU3P 3650	3650	89.5	0.00	-	-	-	-	-
KOU3C 3700	3700	139	0.00	-	-	-	-	100.0	KOU3P 3700	3700	112	0.00	-	-	-	-	100
KOU3C 3750	3750	115	0.00	-	-	-	-	-	KOU3P 3750	3750	138	0.00	-	-	-	-	-
KOU3C 3800	3800	93.5	0.00	-	-	-	-	-	KOU3P 3800	3800	166.5	0.00	-	-	-	-	-
KOU3C 3850	3850	75.5	0.00	-	-	-	-	-	KOU3P 3850	3850	198.5	0.00	-	-	-	-	-
KOU3C 3900	3900	60	0.00	-	-	-	-	800.0	KOU3P 3900	3900	233	0.00	-	-	-	-	-
KOU3C 3950	3950	47.5	0.00	-	-	-	-	-	KOU3P 3950	3950	270	0.00	-	-	-	-	-
KOU3C 4000	4000	37	0.00	-	-	-	-	50.0	KOU3P 4000	4000	309.5	0.00	-	-	-	-	-
KOU3C 4050	4050	28.5	0.00	-	-	-	-	-	KOU3P 4050	4050	351	0.00	-	-	-	-	-
KOU3C 4100	4100	21.5	0.00	-	-	-	-	-	KOU3P 4100	4100	394	0.00	-	-	-	-	-
KOU3C 4150	4150	16	0.00	-	-	-	-	-	KOU3P 4150	4150	438.5	0.00	-	-	-	-	-
KOU3C 4200	4200	12	0.00	-	-	-	-	200.0	KOU3P 4200	4200	484	0.00	-	-	-	-	-
KOU3C 4250	4250	9	0.00	-	-	-	-	-	KOU3P 4250	4250	531	0.00	-	-	-	-	-
KOU3C 4300	4300	6.5	0.00	-	-	-	-	-	KOU3P 4300	4300	578.5	0.00	-	-	-	-	-
KOU3C 4350	4350	4.5	0.00	-	-	-	-	-	KOU3P 4350	4350	626.5	0.00	-	-	-	-	-
KOU3C 4400	4400	3	0.00	-	-	-	-	-	KOU3P 4400	4400	675	0.00	-	-	-	-	-
KOU3C 4450	4450	2.5	0.00	-	-	-	-	-	KOU3P 4450	4450	724	0.00	-	-	-	-	-
KOU3C 4500	4500	1.5	0.00	-	-	-	-	-	KOU3P 4500	4500	773.5	0.00	-	-	-	-	-
KOU3C 4550	4550	1	0.00	-	-	-	-	-	KOU3P 4550	4550	822.5	0.00	-	-	-	-	-
KOU3C 4600	4600	0.5	0.00	-	-	-	-	-	KOU3P 4600	4600	872.5	0.00	-	-	-	-	-
KOU3C 4650	4650	0.5	0.00	-	-	-	-	-	KOU3P 4650	4650	922	0.00	-	-	-	-	-
KOU3C 4700	4700	0.5	0.00	-	-	-	-	-	KOU3P 4700	4700	971.5	0.00	-	-	-	-	-
KOU3C 4750	4750	0.5	0.00	-	-	-	-	-	KOU3P 4750	4750	1021.5	0.00	-	-	-	-	-
KOU3C 4800	4800	0.5	0.00	-	-	-	-	-	KOU3P 4800	4800	1071.5	0.00	-	-	-	-	-
KOU3C 4850	4850	0.5	0.00	-	-	-	-	-	KOU3P 4850	4850	1121	0.00	-	-	-	-	-
KOU3C 4900	4900	0.5	0.00	-	-	-	-	-	KOU3P 4900	4900	1171	0.00	-	-	-	-	-
KOU3C 4950	4950	0.5	0.00	-	-	-	-	-	KOU3P 4950	4950	1221	0.00	-	-	-	-	-
KOU3C 5000	5000	0.5	0.00	-	-	-	-	-	KOU3P 5000	5000	1271	0.00	-	-	-	-	-
Oct-23 (50d 8/10/23); CSIZE 25; KOV3 3731.00																	
KOV3C 2550	2550	1171	0.00	0.0	0	0	0	0	KOV3P 2550	2550	0.5	0.00	-	-	0	-	-
KOV3C 2600	2600	1121.5	0.00	-	-	-	-	-	KOV3P 2600	2600	0.5	0.00	-	-	-	-	-
KOV3C 2650	2650	1072	0.00	-	-	-	-	-	KOV3P 2650	2650	0.5	0.00	-	-	-	-	-
KOV3C 2700	2700	1022.5	0.00	-	-	-	-	-	KOV3P 2700	2700	1	0.00	-	-	-	-	-
KOV3C 2750	2750	973.5	0.00	-	-	-	-	-	KOV3P 2750	2750	1.5	0.00	-	-	-	-	-
KOV3C 2800	2800	924.5	0.00	-	-	-	-	-	KOV3P 2800	2800	2.5	0.00	-	-	-	-	-
KOV3C 2850	2850	876	0.00	-	-	-	-	-	KOV3P 2850	2850	3.5	0.00	-	-	-	-	-
KOV3C 2900	2900	827.5	0.00	-	-	-	-	-	KOV3P 2900	2900	5	0.00	-	-	-	-	-
KOV3C 2950	2950	779.5	0.00	-	-	-	-	-	KOV3P 2950	2950	7	0.00	-	-	-	-	-
KOV3C 3000	3000	732.5	0.00	-	-	-	-	-	KOV3P 3000	3000	9.5	0.00	-	-	-	-	-
KOV3C 3050	3050	686	0.00	-	-	-	-	-	KOV3P 3050	3050	13	0.00	-	-	-	-	50
KOV3C 3100	3100	640.5	0.00	-	-	-	-	-	KOV3P 3100	3100	17.5	0.00	-	-	-	-	-
KOV3C 3150	3150	596	0.00	-	-	-	-	-	KOV3P 3150	3150	22.5	0.00	-	-	-	-	-
KOV3C 3200	3200	552.5	0.00	-	-	-	-	-	KOV3P 3200	3200	29	0.00	-	-	-	-	200
KOV3C 3250	3250	5															

KOV3C 3800	3800	164.5	0.00	-	-	-	200.0	-	KOV3P 3800	3800	238	0.00	-	-	-	-	-	-
KOV3C 3850	3850	144.5	0.00	-	-	-	-	-	KOV3P 3850	3850	268	0.00	-	-	-	-	-	-
KOV3C 3900	3900	127	0.00	-	-	-	500.0	-	KOV3P 3900	3900	300	0.00	-	-	-	-	-	-
KOV3C 3950	3950	110.5	0.00	-	-	-	-	-	KOV3P 3950	3950	334	0.00	-	-	-	-	-	-
KOV3C 4000	4000	96.5	0.00	-	-	-	-	-	KOV3P 4000	4000	369	0.00	-	-	-	-	-	-
KOV3C 4050	4050	83.5	0.00	-	-	-	-	-	KOV3P 4050	4050	406	0.00	-	-	-	-	-	-
KOV3C 4100	4100	72	0.00	-	-	-	-	-	KOV3P 4100	4100	444.5	0.00	-	-	-	-	-	-
KOV3C 4150	4150	62	0.00	-	-	-	-	-	KOV3P 4150	4150	484	0.00	-	-	-	-	-	-
KOV3C 4200	4200	53	0.00	-	-	-	100.0	-	KOV3P 4200	4200	525	0.00	-	-	-	-	-	-
KOV3C 4250	4250	45	0.00	-	-	-	-	-	KOV3P 4250	4250	567	0.00	-	-	-	-	-	-
KOV3C 4300	4300	38.5	0.00	-	-	-	200.0	200.0	KOV3P 4300	4300	610	0.00	-	-	-	-	-	-
KOV3C 4350	4350	32.5	0.00	-	-	-	-	-	KOV3P 4350	4350	653.5	0.00	-	-	-	-	-	-
KOV3C 4400	4400	27.5	0.00	-	-	-	-	-	KOV3P 4400	4400	698.5	0.00	-	-	-	-	-	-
KOV3C 4450	4450	23	0.00	-	-	-	-	-	KOV3P 4450	4450	744	0.00	-	-	-	-	-	-
KOV3C 4500	4500	19	0.00	-	-	-	-	-	KOV3P 4500	4500	790	0.00	-	-	-	-	-	-
KOV3C 4550	4550	16	0.00	-	-	-	-	-	KOV3P 4550	4550	836.5	0.00	-	-	-	-	-	-
KOV3C 4600	4600	13.5	0.00	-	-	-	-	-	KOV3P 4600	4600	883.5	0.00	-	-	-	-	-	-
KOV3C 4650	4650	11	0.00	-	-	-	-	-	KOV3P 4650	4650	931	0.00	-	-	-	-	-	-
KOV3C 4700	4700	9	0.00	-	-	-	-	-	KOV3P 4700	4700	979	0.00	-	-	-	-	-	-
KOV3C 4750	4750	7.5	0.00	-	-	-	-	-	KOV3P 4750	4750	1027	0.00	-	-	-	-	-	-
KOV3C 4800	4800	6	0.00	-	-	-	-	-	KOV3P 4800	4800	1075.5	0.00	-	-	-	-	-	-
KOV3C 4850	4850	5	0.00	-	-	-	-	-	KOV3P 4850	4850	1124	0.00	-	-	-	-	-	-
KOV3C 4900	4900	4	0.00	-	-	-	-	-	KOV3P 4900	4900	1173	0.00	-	-	-	-	-	-
KOV3C 4950	4950	3.5	0.00	-	-	-	-	-	KOV3P 4950	4950	1222	0.00	-	-	-	-	-	-
KOV3C 5000	5000	3	0.00	-	-	-	-	-	KOV3P 5000	5000	1271	0.00	-	-	-	-	-	-

Nov-23 (79d 9/8/23); CSize 25; KOX3 3739.00

KOX3C 2550	2550	1177	0.00	-	-	-	-	-	KOX3P 2550	2550	2	0.00	-	-	-	-	-	-
KOX3C 2600	2600	1128	0.00	-	-	-	-	-	KOX3P 2600	2600	2.5	0.00	-	-	-	-	-	-
KOX3C 2650	2650	1079.5	0.00	-	-	-	-	-	KOX3P 2650	2650	3.5	0.00	-	-	-	-	-	-
KOX3C 2700	2700	1031	0.00	-	-	-	-	-	KOX3P 2700	2700	5	0.00	-	-	-	-	-	-
KOX3C 2750	2750	983	0.00	-	-	-	-	-	KOX3P 2750	2750	6.5	0.00	-	-	-	-	-	-
KOX3C 2800	2800	935.5	0.00	-	-	-	-	-	KOX3P 2800	2800	9	0.00	-	-	-	-	-	-
KOX3C 2850	2850	888.5	0.00	-	-	-	-	-	KOX3P 2850	2850	11.5	0.00	-	-	-	-	-	-
KOX3C 2900	2900	842.5	0.00	-	-	-	-	-	KOX3P 2900	2900	15	0.00	-	-	-	-	-	-
KOX3C 2950	2950	796.5	0.00	-	-	-	-	-	KOX3P 2950	2950	19	0.00	-	-	-	-	-	-
KOX3C 3000	3000	752	0.00	-	-	-	-	-	KOX3P 3000	3000	24	0.00	-	-	-	-	-	-
KOX3C 3050	3050	708	0.00	-	-	-	-	-	KOX3P 3050	3050	29.5	0.00	-	-	-	-	-	-
KOX3C 3100	3100	665.5	0.00	-	-	-	-	-	KOX3P 3100	3100	36.5	0.00	-	-	-	-	-	-
KOX3C 3150	3150	623.5	0.00	-	-	-	-	-	KOX3P 3150	3150	44.5	0.00	-	-	-	-	-	-
KOX3C 3200	3200	583	0.00	-	-	-	-	-	KOX3P 3200	3200	53.5	0.00	-	-	-	-	-	-
KOX3C 3250	3250	544	0.00	-	-	-	-	-	KOX3P 3250	3250	64	0.00	-	-	-	-	-	-
KOX3C 3300	3300	506	0.00	-	-	-	-	-	KOX3P 3300	3300	76	0.00	-	-	-	-	-	-
KOX3C 3350	3350	470	0.00	-	-	-	-	-	KOX3P 3350	3350	89.5	0.00	-	-	-	-	-	-
KOX3C 3400	3400	435	0.00	-	-	-	-	-	KOX3P 3400	3400	104.5	0.00	-	-	-	-	-	-
KOX3C 3450	3450	402	0.00	-	-	-	-	-	KOX3P 3450	3450	120.5	0.00	-	-	-	-	-	-
KOX3C 3500	3500	370	0.00	-	-	-	-	-	KOX3P 3500	3500	139	0.00	-	-	-	-	-	-
KOX3C 3550	3550	340	0.00	-	-	-	-	-	KOX3P 3550	3550	158.5	0.00	-	-	-	-	-	-
KOX3C 3600	3600	312	0.00	-	-	-	-	-	KOX3P 3600	3600	179.5	0.00	-	-	-	-	-	-
KOX3C 3650	3650	285	0.00	-	-	-	-	-	KOX3P 3650	3650	202.5	0.00	-	-	-	-	-	-
KOX3C 3700	3700	260	0.00	-	-	-	-	-	KOX3P 3700	3700	227.5	0.00	-	-	-	-	-	-
KOX3C 3750	3750	236.5	0.00	-	-	-	-	-	KOX3P 3750	3750	253.5	0.00	-	-	-	-	-	-
KOX3C 3800	3800	214.5	0.00	-	-	-	-	-	KOX3P 3800	3800	281.5	0.00	-	-	-	-	-	-
KOX3C 3850	3850	194.5	0.00	-	-	-	-	-	KOX3P 3850	3850	310.5	0.00	-	-	-	-	-	-
KOX3C 3900	3900	175.5	0.00	-	-	-	-	-	KOX3P 3900	3900	341.5	0.00	-	-	-	-	-	-
KOX3C 3950	3950	158	0.00	-	-	-	-	-	KOX3P 3950	3950	374	0.00	-	-	-	-	-	-
KOX3C 4000	4000	142	0.00	-	-	-	-	-	KOX3P 4000	4000	407.5	0.00	-	-	-	-	-	-
KOX3C 4050	4050	127.5	0.00	-	-	-	-	-	KOX3P 4050	4050	442.5	0.00	-	-	-	-	-	-
KOX3C 4100	4100	114	0.00	-	-	-	-	-	KOX3P 4100	4100	478.5	0.00	-	-	-	-	-	-
KOX3C 4150	4150	102	0.00	-	-	-	-	-	KOX3P 4150	4150	516	0.00	-	-	-	-	-	-
KOX3C 4200	4200	91	0.00	-	-	-	-	-	KOX3P 4200	4200	554.5	0.00	-	-	-	-	-	-
KOX3C 4250	4250	80.5	0.00	-	-	-	-	-	KOX3P 4250	4250	594	0.00	-	-	-	-	-	-
KOX3C 4300	4300	71.5	0.00	-	-	-	-	-	KOX3P 4300	4300	635	0.00	-	-	-	-	-	-
KOX3C 4350	4350	63.5	0.00	-	-	-	-	-	KOX3P 4350	4350	676	0.00	-	-	-	-	-	-
KOX3C 4400	4400	56	0.00	-	-	-	-	-	KOX3P 4400	4400	718.5	0.00	-	-	-	-	-	-
KOX3C 4450	4450	49.5	0.00	-	-	-	-	-	KOX3P 4450	4450	761.5	0.00	-	-	-	-	-	-
KOX3C 4500	4500	43.5	0.00	-	-	-	-	-	KOX3P 4500	4500	805.5	0.00	-	-	-	-	-	-
KOX3C 4550	4550	38	0.00	-	-	-	-	-	KOX3P 4550	4550	849.5	0.00	-	-	-	-	-	-
KOX3C 4600	4600	33.5	0.00	-	-	-	-	-	KOX3P 4600	4600	894.5	0.00	-	-	-	-	-	-
KOX3C 4650	4650	29.5	0.00	-	-	-	-	-	KOX3P 4650	4650	940	0.00	-	-	-	-	-	-
KOX3C 4700	4700	25.5	0.00	-	-	-	-	-	KOX3P 4700	4700	986	0.00	-	-	-	-	-	-
KOX3C 4750	4750	22.5	0.00	-	-	-	-	-	KOX3P 4750	4750	1032.5	0.00	-	-	-	-	-	-
KOX3C 4800	4800	19.5	0.00	-	-	-	-	-	KOX3P 4800	4800	1079	0.00	-	-	-	-	-	-
KOX3C 4850	4850	17	0.00	-	-	-	-	-	KOX3P 4850	4850	1126.5	0.00	-	-	-	-	-	-
KOX3C 4900	4900	14.5	0.00	-	-	-	-	-	KOX3P 4900	4900	1174	0.00	-	-	-	-	-	-
KOX3C 4950	4950	12.5	0.00	-	-	-	-	-	KOX3P 4950	4950	1221.5	0.00	-	-	-	-	-	-
KOX3C 5000	5000	11	0.00	-	-	-	-	-	KOX3P 5000	5000	1269.5	0.00	-	-	-	-	-	-

Dec-23 (111d 10/10/23); CSize 25; KOZ3 3758.00

KOZ3C 2550	2550	1191	0.00	-	-	-	-	-	KOZ3P 2550	2550	5	0.00	-	-	-	-	-	-
KOZ3C 2600	2600	1143	0.00	-	-	-	-	-	KOZ3P 2600	2600	7	0.00	-	-	-	-	-	-
KOZ3C 2650	2650	1095.5	0.00	-	-	-	-	-	KOZ3P 2650	2650	9	0.00	-	-	-	-	-	-
KOZ3C 2700	2700	1048.5	0.00	-	-	-	-	-	KOZ3P 2700	2700	11.5	0.00	-	-	-	-	-	-
KOZ3C 2750	2750	1002	0.00	-	-	-	-	-	KOZ3P 2750	2750	14.5	0.00	-	-	-	-	-	-
KOZ3C 2800	2800	956	0.00	-	-	-	-	-	KOZ3P 2800	2800	18	0.00	-	-	-	-	-	-
KOZ3C 2850	2850	910.5	0.00	-	-	-	-	-	KOZ3P 2850	2850	22	0.00	-	-	-	-	-	-
KOZ3C 2900	2900	866	0.00	-	-	-	-	-	KOZ3P 2900	2900	27	0.00	-	-	-	-	-	-
KOZ3C 2950	2950	822.5	0.00	-	-	-	-	-	KOZ3P 2950	2950	33	0.00	-	-	-	-	-	-
KOZ3C 3000	3000	780	0.00	-	-	-	-	-	KOZ3P 3000	3000	40	0.00	-	-	-	-	-	-
KOZ3C 3050	3050	738	0.00	-	-	-	-	-	KOZ3P 3050	3050	47.5	0.00	-	-	-	-	-	-
KOZ3C 3100	3100	697.5	0.00	-	-	-	-	-	KOZ3P 3100	3100	56.5							

KOZ3C 4450	4450	80	0.00	-	-	-	-	-	KOZ3P 4450	4450	776.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	72.5	0.00	-	-	-	-	-	KOZ3P 4500	4500	818	0.00	-	-	-	-	-
KOZ3C 4550	4550	65.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	860.5	0.00	-	-	-	-	-
KOZ3C 4600	4600	59	0.00	-	-	-	-	-	KOZ3P 4600	4600	904	0.00	-	-	-	-	-
KOZ3C 4650	4650	53	0.00	-	-	-	-	-	KOZ3P 4650	4650	947.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	47.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	991.5	0.00	-	-	-	-	-
KOZ3C 4750	4750	43	0.00	-	-	-	-	-	KOZ3P 4750	4750	1036.5	0.00	-	-	-	-	-
KOZ3C 4800	4800	38.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	1081.5	0.00	-	-	-	-	-
KOZ3C 4850	4850	34.5	0.00	-	-	-	-	-	KOZ3P 4850	4850	1127	0.00	-	-	-	-	-
KOZ3C 4900	4900	31	0.00	-	-	-	-	-	KOZ3P 4900	4900	1173	0.00	-	-	-	-	-
KOZ3C 4950	4950	27.5	0.00	-	-	-	-	-	KOZ3P 4950	4950	1219.5	0.00	-	-	-	-	-
KOZ3C 5000	5000	24.5	0.00	-	-	-	-	-	KOZ3P 5000	5000	1266	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
SEP 23	CALL	34.77	34.77	0.00
	PUT	34.81	34.77	0.12
	MEAN	34.79	34.77	0.06
OCT 23	CALL	35.51	35.54	-0.08
	PUT	35.50	35.48	0.06
	MEAN	35.51	35.51	-0.01
NOV 23	CALL	35.22	35.18	0.11
	PUT	35.20	35.18	0.06
	MEAN	35.21	35.18	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)

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