

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	3,815	-130	3,890	3,890	3,815	374	1,592
AUG 23	3,891	-97	3,979	3,979	3,885	4,940	23,701
SEP 23	3,883	-102	3,995	3,995	3,877	21,278	47,525
OCT 23	3,874	-102	3,975	3,975	3,871	8,785	24,158
NOV 23	3,871	-100	3,961	3,961	3,870	6,708	18,815
DEC 23	3,877	-101	3,953	3,956	3,874	5,014	15,616
JAN 24	3,891	-92	3,963	3,968	3,887	4,678	16,783
FEB 24	3,910	-89	3,973	3,980	3,905	1,562	6,067
MAR 24	3,919	-84	3,981	3,986	3,916	1,713	13,746
APR 24	3,918	-80	3,970	3,979	3,913	588	2,080
MAY 24	3,909	-73	3,960	3,969	3,906	1,698	7,750
JUN 24	3,887	-73	3,911	3,926	3,896	451	811
JUL 24	3,850	-73	3,910	3,924	3,860	968	4,058
SEP 24	3,822	-73	3,835	3,846	3,797	277	882
NOV 24	3,796	-73	3,779	3,802	3,760	200	375
JAN 25	3,796	-73					
MAR 25	3,796	-73					
MAY 25	3,796	-73					
JUL 25	3,796	-73					
SEP 25	3,796	-73					
NOV 25	3,796	-73					
JAN 26	3,796	-73					
MAR 26	3,796	-73					
MAY 26	3,796	-73					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	67.02	2.01	-	-	-	822	1,286
AUG 23	63.67	1.97	-	-	-	39,802	84,915
SEP 23	61.74	1.54	-	-	-	26,179	59,218
OCT 23	60.74	1.38	-	-	-	13,229	39,217
DEC 23	60.19	1.22	-	-	-	70,297	180,257
JAN 24	59.69	1.29	-	-	-	15,630	37,699
MAR 24	58.92	1.48	-	-	-	10,811	29,224
MAY 24	58.18	1.59	-	-	-	5,908	19,113
JUL 24	57.49	1.73	-	-	-	1,960	22,299
AUG 24	56.72	1.87	-	-	-	43	2,059
SEP 24	55.90	1.98	-	-	-	16	1,374
OCT 24	55.02	1.93	-	-	-	13	746
DEC 24	54.69	1.91	-	-	-	270	4,816
JAN 25	54.48	1.90	-	-	-	6	30
MAR 25	54.25	1.85	-	-	-	5	23

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Sep-23 (5d 7/10/23); CSize 25; KOU3 3936.00																	
KOU3C 2750	2750	1132.5	0.00	-	-	-	-	-	KOU3P 2750	2750	0.5	0.00	-	-	-	-	-
KOU3C 2800	2800	1082.5	0.00	-	-	-	-	-	KOU3P 2800	2800	0.5	0.00	-	-	-	-	-
KOU3C 2850	2850	1032.5	0.00	-	-	-	-	-	KOU3P 2850	2850	0.5	0.00	-	-	-	-	-
KOU3C 2900	2900	982.5	0.00	-	-	-	-	-	KOU3P 2900	2900	0.5	0.00	-	-	-	-	-
KOU3C 2950	2950	932.5	0.00	-	-	-	-	-	KOU3P 2950	2950	0.5	0.00	-	-	-	-	-
KOU3C 3000	3000	882.5	0.00	-	-	-	-	-	KOU3P 3000	3000	0.5	0.00	-	-	-	500	-
KOU3C 3050	3050	832.5	0.00	-	-	-	-	-	KOU3P 3050	3050	0.5	0.00	-	-	-	-	-
KOU3C 3100	3100	782.5	0.00	-	-	-	-	-	KOU3P 3100	3100	0.5	0.00	-	-	-	-	-
KOU3C 3150	3150	732.5	0.00	-	-	-	-	-	KOU3P 3150	3150	0.5	0.00	-	-	-	-	-
KOU3C 3200	3200	682.5	0.00	-	-	-	-	-	KOU3P 3200	3200	0.5	0.00	-	-	-	500	-
KOU3C 3250	3250	632.5	0.00	-	-	-	-	-	KOU3P 3250	3250	0.5	0.00	-	-	-	-	-
KOU3C 3300	3300	582.5	0.00	-	-	-	-	-	KOU3P 3300	3300	0.5	0.00	-	-	-	-	-
KOU3C 3350	3350	533	0.00	-	-	-	-	-	KOU3P 3350	3350	0.5	0.00	-	-	-	-	-
KOU3C 3400	3400	483	0.00	-	-	-	-	-	KOU3P 3400	3400	0.5	0.00	-	-	-	600	-
KOU3C 3450	3450	433.5	0.00	-	-	-	-	-	KOU3P 3450	3450	0.5	0.00	-	-	-	-	-
KOU3C 3500	3500	384	0.00	-	-	-	150.0	-	KOU3P 3500	3500	1	0.00	-	-	-	-	-
KOU3C 3550	3550	335	0.00	-	-	-	-	-	KOU3P 3550	3550	2.5	0.00	-	-	-	-	-
KOU3C 3600	3600	287.5	0.00	-	-	-	-	-	KOU3P 3600	3600	5	0.00	-	-	-	-	-
KOU3C 3650	3650	242	0.00	-	-	-	-	-	KOU3P 3650	3650	9	0.00	-	-	-	-	-
KOU3C 3700	3700	199	0.00	-	-	-	100.0	-	KOU3P 3700	3700	16	0.00	-	-	-	100	-
KOU3C 3750	3750	159	0.00	-	-	-	-	-	KOU3P 3750	3750	26	0.00	-	-	-	-	-
KOU3C 3800	3800	123.5	0.00	-	-	-	-	-	KOU3P 3800	3800	40.5	0.00	-	-	-	-	-
KOU3C 3850	3850	93	0.00	-	-	-	-	-	KOU3P 3850	3850	60	0.00	-	-	-	-	-
KOU3C 3900	3900	67.5	0.00	-	-	-	800.0	-	KOU3P 3900	3900	84.5	0.00	-	-	-	-	-
KOU3C 3950	3950	47.5	0.00	-	-	-	-	-	KOU3P 3950	3950	114.5	0.00	-	-	-	-	-
KOU3C 4000	4000	32	0.00	-	-	-	50.0	-	KOU3P 4000	4000	149	0.00	-	-	-	-	-
KOU3C 4050	4050	21	0.00	-	-	-	-	-	KOU3P 4050	4050	188	0.00	-	-	-	-	-
KOU3C 4100	4100	13	0.00	-	-	-	-	-	KOU3P 4100	4100	230	0.00	-	-	-	-	-
KOU3C 4150	4150	8	0.00	-	-	-	-	-	KOU3P 4150	4150	274.5	0.00	-	-	-	-	-
KOU3C 4200	4200	4.5	0.00	-	-	-	200.0	-	KOU3P 4200	4200	321.5	0.00	-	-	-	-	-
KOU3C 4250	4250	2.5	0.00	-	-	-	-	-	KOU3P 4250	4250	369.5	0.00	-	-	-	-	-
KOU3C 4300	4300	1.5	0.00	-	-	-	-	-	KOU3P 4300	4300	418	0.00	-	-	-	-	-
KOU3C 4350	4350	0.5	0.00	-	-	-	-	-	KOU3P 4350	4350	467.5	0.00	-	-	-	-	-
KOU3C 4400	4400	0.5	0.00	-	-	-	-	-	KOU3P 4400	4400	517	0.00	-	-	-	-	-
KOU3C 4450	4450	0.5	0.00	-	-	-	-	-	KOU3P 4450	4450	567	0.00	-	-	-	-	-
KOU3C 4500	4500	0.5	0.00	-	-	-	-	-	KOU3P 4500	4500	617	0.00	-	-	-	-	-
KOU3C 4550	4550	0.5	0.00	-	-	-	-	-	KOU3P 4550	4550	666.5	0.00	-	-	-	-	-
KOU3C 4600	4600	0.5	0.00	-	-	-	-	-	KOU3P 4600	4600	716.5	0.00	-	-	-	-	-
KOU3C 4650	4650	0.5	0.00	-	-	-	-	-	KOU3P 4650	4650	766.5	0.00	-	-	-	-	-
KOU3C 4700	4700	0.5	0.00	-	-	-	-	-	KOU3P 4700	4700	816.5	0.00	-	-	-	-	-
KOU3C 4750	4750	0.5	0.00	-	-	-	-	-	KOU3P 4750	4750	866.5	0.00	-	-	-	-	-
KOU3C 4800	4800	0.5	0.00	-	-	-	-	-	KOU3P 4800	4800	916.5	0.00	-	-	-	-	-
KOU3C 4850	4850	0.5	0.00	-	-	-	-	-	KOU3P 4850	4850	966.5	0.00	-	-	-	-	-
KOU3C 4900	4900	0.5	0.00	-	-	-	-	-	KOU3P 4900	4900	1016.5	0.00	-	-	-	-	-
KOU3C 4950	4950	0.5	0.00	-	-	-	-	-	KOU3P 4950	4950	1066.5	0.00	-	-	-	-	-
KOU3C 5000	5000	0.5	0.00	-	-	-	-	-	KOU3P 5000	5000	1116.5	0.00	-	-	-	-	-
KOU3C 5050	5050	0.5	0.00	-	-	-	-	-	KOU3P 5050	5050	1166.5	0.00	-	-	-	-	-
KOU3C 5100	5100	0.5	0.00	-	-	-	-	-	KOU3P 5100	5100	1216.5	0.00	-	-	-	-	-
KOU3C 5150	5150	0.5	0.00	-	-	-	-	-	KOU3P 5150	5150	1266.5	0.00	-	-	-	-	-
KOU3C 5200	5200	0.5	0.00	-	-	-	-	-	KOU3P 5200	5200	1316.5	0.00	-	-	-	-	-
Oct-23 (36d 8/10/23); CSize 25; KOV3 3927.00																	
KOV3C 2750	2750	1120.5	0.00	0.0	0	0	0	0	KOV3P 2750	2750	0.5	0.00	-	-	0	-	-
KOV3C 2800	2800	1071	0.00	-	-	-	-	-	KOV3P 2800	2800	0.5	0.00	-	-	-	-	-
KOV3C 2850	2850	1021.5	0.00	-	-	-	-	-	KOV3P 2850	2850	0.5	0.00	-	-	-	-	-
KOV3C 2900	2900	972	0.00	-	-	-	-	-	KOV3P 2900	2900	1	0.00	-	-	-	-	-
KOV3C 2950	2950	922.5	0.00	-	-	-	-	-	KOV3P 2950	2950	1.5	0.00	-	-	-	-	-
KOV3C 3000	3000	873.5	0.00	-	-	-	-	-	KOV3P 3000	3000	2.5	0.00	-	-	-	-	-
KOV3C 3050	3050	825	0.00	-	-	-	-	-	KOV3P 3050	3050	3.5	0.00	-	-	-	50	-
KOV3C 3100	3100	776.5	0.00	-	-	-	-	-	KOV3P 3100	3100	5	0.00	-	-	-	-	-
KOV3C 3150	3150	729	0.00	-	-	-	-	-	KOV3P 3150	3150	7	0.00	-	-	-	-	-
KOV3C 3200	3200	682	0.00	-	-	-	-	-	KOV3P 3200	3200	10	0.00	-	-	-	200	-
KOV3C 3250	3250	635.5	0.00	-	-	-	-	-	KOV3P 3250	3250	13.5	0.00	-	-	-	-	-
KOV3C 3300	3300	590	0.00	-	-	-	-	-	KOV3P 3300	3300	18	0.00	-	-	-	500	-
KOV3C 3350	3350	546	0.00	-	-	-	-	-	KOV3P 3350	3350	23.5	0.00	-	-	-	-	-
KOV3C 3400	3400	503	0.00	-	-	-	-	-	KOV3P 3400	3400	30.5	0.00	-	-	-	-	-
KOV3C 3450	3450	461.5	0.00	-	-	-	-	-	KOV3P 3450	3450	39	0.00	-	-	-	-	-
KOV3C 3500	3500	421.5	0.00	-	-												

KOV3C 4000	4000	131.5	0.00	-	-	-	-	KOV3P 4000	4000	257	0.00	-	-	-	-
KOV3C 4050	4050	114	0.00	-	-	-	-	KOV3P 4050	4050	289.5	0.00	-	-	-	-
KOV3C 4100	4100	98	0.00	-	-	-	-	KOV3P 4100	4100	323.5	0.00	-	-	-	-
KOV3C 4150	4150	84.5	0.00	-	-	-	-	KOV3P 4150	4150	359.5	0.00	-	-	-	-
KOV3C 4200	4200	72	0.00	-	-	-	100.0	KOV3P 4200	4200	397	0.00	-	-	-	-
KOV3C 4250	4250	61	0.00	-	-	-	-	KOV3P 4250	4250	436	0.00	-	-	-	-
KOV3C 4300	4300	51.5	0.00	-	-	-	200.0	KOV3P 4300	4300	476.5	0.00	-	-	-	-
KOV3C 4350	4350	43.5	0.00	-	-	-	-	KOV3P 4350	4350	518	0.00	-	-	-	-
KOV3C 4400	4400	36.5	0.00	-	-	-	-	KOV3P 4400	4400	561	0.00	-	-	-	-
KOV3C 4450	4450	30.5	0.00	-	-	-	-	KOV3P 4450	4450	604.5	0.00	-	-	-	-
KOV3C 4500	4500	25.5	0.00	-	-	-	-	KOV3P 4500	4500	649.5	0.00	-	-	-	-
KOV3C 4550	4550	21	0.00	-	-	-	-	KOV3P 4550	4550	695	0.00	-	-	-	-
KOV3C 4600	4600	17	0.00	-	-	-	-	KOV3P 4600	4600	741	0.00	-	-	-	-
KOV3C 4650	4650	14	0.00	-	-	-	-	KOV3P 4650	4650	787.5	0.00	-	-	-	-
KOV3C 4700	4700	11.5	0.00	-	-	-	-	KOV3P 4700	4700	835	0.00	-	-	-	-
KOV3C 4750	4750	9.5	0.00	-	-	-	-	KOV3P 4750	4750	882.5	0.00	-	-	-	-
KOV3C 4800	4800	7.5	0.00	-	-	-	-	KOV3P 4800	4800	930.5	0.00	-	-	-	-
KOV3C 4850	4850	6	0.00	-	-	-	-	KOV3P 4850	4850	979	0.00	-	-	-	-
KOV3C 4900	4900	5	0.00	-	-	-	-	KOV3P 4900	4900	1027.5	0.00	-	-	-	-
KOV3C 4950	4950	4	0.00	-	-	-	-	KOV3P 4950	4950	1076.5	0.00	-	-	-	-
KOV3C 5000	5000	3	0.00	-	-	-	-	KOV3P 5000	5000	1125.5	0.00	-	-	-	-
KOV3C 5050	5050	2.5	0.00	-	-	-	-	KOV3P 5050	5050	1175	0.00	-	-	-	-
KOV3C 5100	5100	2	0.00	-	-	-	-	KOV3P 5100	5100	1224	0.00	-	-	-	-
KOV3C 5150	5150	1.5	0.00	-	-	-	-	KOV3P 5150	5150	1273.5	0.00	-	-	-	-
KOV3C 5200	5200	1	0.00	-	-	-	-	KOV3P 5200	5200	1323	0.00	-	-	-	-

Nov-23 (65d 9/8/23); CSize 25; KOX3 3922.00

KOX3C 2700	2700	1166.5	0.00	-	-	-	-	KOX3P 2700	2700	2	0.00	-	-	-	-
KOX3C 2750	2750	1117.5	0.00	-	-	-	-	KOX3P 2750	2750	3	0.00	-	-	-	-
KOX3C 2800	2800	1069	0.00	-	-	-	-	KOX3P 2800	2800	4	0.00	-	-	-	-
KOX3C 2850	2850	1020.5	0.00	-	-	-	-	KOX3P 2850	2850	5.5	0.00	-	-	-	-
KOX3C 2900	2900	972.5	0.00	-	-	-	-	KOX3P 2900	2900	7	0.00	-	-	-	-
KOX3C 2950	2950	925.5	0.00	-	-	-	-	KOX3P 2950	2950	9.5	0.00	-	-	-	-
KOX3C 3000	3000	878.5	0.00	-	-	-	-	KOX3P 3000	3000	12.5	0.00	-	-	-	-
KOX3C 3050	3050	832	0.00	-	-	-	-	KOX3P 3050	3050	16	0.00	-	-	-	-
KOX3C 3100	3100	786.5	0.00	-	-	-	-	KOX3P 3100	3100	20	0.00	-	-	-	-
KOX3C 3150	3150	742	0.00	-	-	-	-	KOX3P 3150	3150	25	0.00	-	-	-	-
KOX3C 3200	3200	698.5	0.00	-	-	-	-	KOX3P 3200	3200	31	0.00	-	-	-	-
KOX3C 3250	3250	655.5	0.00	-	-	-	-	KOX3P 3250	3250	38	0.00	-	-	-	-
KOX3C 3300	3300	614	0.00	-	-	-	-	KOX3P 3300	3300	46.5	0.00	-	-	-	-
KOX3C 3350	3350	574	0.00	-	-	-	-	KOX3P 3350	3350	56	0.00	-	-	-	-
KOX3C 3400	3400	535	0.00	-	-	-	-	KOX3P 3400	3400	66.5	0.00	-	-	-	-
KOX3C 3450	3450	497.5	0.00	-	-	-	-	KOX3P 3450	3450	79	0.00	-	-	-	-
KOX3C 3500	3500	461.5	0.00	-	-	-	-	KOX3P 3500	3500	92.5	0.00	-	-	-	-
KOX3C 3550	3550	427	0.00	-	-	-	-	KOX3P 3550	3550	107.5	0.00	-	-	-	-
KOX3C 3600	3600	394	0.00	-	-	-	-	KOX3P 3600	3600	124.5	0.00	-	-	-	-
KOX3C 3650	3650	362.5	0.00	-	-	-	-	KOX3P 3650	3650	142.5	0.00	-	-	-	-
KOX3C 3700	3700	332.5	0.00	-	-	-	-	KOX3P 3700	3700	162.5	0.00	-	-	-	-
KOX3C 3750	3750	304.5	0.00	-	-	-	-	KOX3P 3750	3750	184.5	0.00	-	-	-	-
KOX3C 3800	3800	278	0.00	-	-	-	-	KOX3P 3800	3800	207.5	0.00	-	-	-	-
KOX3C 3850	3850	253.5	0.00	-	-	75.0	75.0	KOX3P 3850	3850	232.5	0.00	-	-	-	-
KOX3C 3900	3900	230.5	0.00	-	-	-	-	KOX3P 3900	3900	259	0.00	-	-	-	-
KOX3C 3950	3950	208.5	0.00	-	-	-	-	KOX3P 3950	3950	287.5	0.00	-	-	-	-
KOX3C 4000	4000	188.5	0.00	-	-	-	-	KOX3P 4000	4000	317	0.00	-	-	-	-
KOX3C 4050	4050	170	0.00	-	-	-	-	KOX3P 4050	4050	348	0.00	-	-	-	-
KOX3C 4100	4100	153	0.00	-	-	-	-	KOX3P 4100	4100	381	0.00	-	-	-	-
KOX3C 4150	4150	137.5	0.00	-	-	-	-	KOX3P 4150	4150	415	0.00	-	-	-	-
KOX3C 4200	4200	123	0.00	-	-	-	-	KOX3P 4200	4200	450	0.00	-	-	-	-
KOX3C 4250	4250	110	0.00	-	-	-	-	KOX3P 4250	4250	486.5	0.00	-	-	-	-
KOX3C 4300	4300	98	0.00	-	-	-	-	KOX3P 4300	4300	524.5	0.00	-	-	-	-
KOX3C 4350	4350	87	0.00	-	-	-	-	KOX3P 4350	4350	563.5	0.00	-	-	-	-
KOX3C 4400	4400	77	0.00	-	-	-	-	KOX3P 4400	4400	603	0.00	-	-	-	-
KOX3C 4450	4450	68.5	0.00	-	-	-	-	KOX3P 4450	4450	644	0.00	-	-	-	-
KOX3C 4500	4500	60.5	0.00	-	-	-	-	KOX3P 4500	4500	686	0.00	-	-	-	-
KOX3C 4550	4550	53	0.00	-	-	-	-	KOX3P 4550	4550	728.5	0.00	-	-	-	-
KOX3C 4600	4600	47	0.00	-	-	-	-	KOX3P 4600	4600	771.5	0.00	-	-	-	-
KOX3C 4650	4650	41	0.00	-	-	-	-	KOX3P 4650	4650	815.5	0.00	-	-	-	-
KOX3C 4700	4700	36	0.00	-	-	-	-	KOX3P 4700	4700	860.5	0.00	-	-	-	-
KOX3C 4750	4750	31.5	0.00	-	-	-	-	KOX3P 4750	4750	905.5	0.00	-	-	-	-
KOX3C 4800	4800	27.5	0.00	-	-	-	-	KOX3P 4800	4800	951	0.00	-	-	-	-
KOX3C 4850	4850	24	0.00	-	-	-	-	KOX3P 4850	4850	997.5	0.00	-	-	-	-
KOX3C 4900	4900	21	0.00	-	-	-	-	KOX3P 4900	4900	1044	0.00	-	-	-	-
KOX3C 4950	4950	18	0.00	-	-	-	-	KOX3P 4950	4950	1091	0.00	-	-	-	-
KOX3C 5000	5000	15.5	0.00	-	-	-	-	KOX3P 5000	5000	1138.5	0.00	-	-	-	-
KOX3C 5050	5050	13.5	0.00	-	-	-	-	KOX3P 5050	5050	1186	0.00	-	-	-	-
KOX3C 5100	5100	11.5	0.00	-	-	-	-	KOX3P 5100	5100	1233.5	0.00	-	-	-	-
KOX3C 5150	5150	10	0.00	-	-	-	-	KOX3P 5150	5150	1282	0.00	-	-	-	-

Dec-23 (97d 10/10/23); CSize 25; KOZ3 3925.00

KOZ3C 2700	2700	1174	0.00	-	-	-	-	KOZ3P 2700	2700	7	0.00	-	-	-	-
KOZ3C 2750	2750	1126.5	0.00	-	-	-	-	KOZ3P 2750	2750	9	0.00	-	-	-	-
KOZ3C 2800	2800	1079.5	0.00	-	-	-	-	KOZ3P 2800	2800	11.5	0.00	-	-	-	-
KOZ3C 2850	2850	1033	0.00	-	-	-	-	KOZ3P 2850	2850	14.5	0.00	-	-	-	-
KOZ3C 2900	2900	987	0.00	-	-	-	-	KOZ3P 2900	2900	18	0.00	-	-	-	-
KOZ3C 2950	2950	941.5	0.00	-	-	-	-	KOZ3P 2950	2950	22	0.00	-	-	-	-
KOZ3C 3000	3000	897	0.00	-	-	-	-	KOZ3P 3000	3000	27	0.00	-	-	-	-
KOZ3C 3050	3050	853	0.00	-	-	-	-	KOZ3P 3050	3050	33	0.00	-	-	-	-
KOZ3C 3100	3100	810	0.00	-	-	-	-	KOZ3P 3100	3100	39.5	0.00	-	-	-	-
KOZ3C 3150	3150	768	0.00	-	-	-	-	KOZ3P 3150	3150	47	0.00	-	-	-	-
KOZ3C 3200	3200	727	0.00	-	-	-	-	KOZ3P 3200	3200	55.5	0.00	-	-	-	-
KOZ3C 3250	3250	687	0.00	-	-	-	-	KOZ3P 3250	3250	65	0.00	-	-	-	-
KOZ3C 3300	3300	648	0.00	-	-	-	-	KOZ3P 3300	3300	76	0.00	-	-	-	-
KOZ3C 3350	3350	610.5	0.00	-	-	-	-	KOZ3P 3350	3350	88	0.00	-	-	-	300
KOZ3C 3400	3400	574	0.00	-	-	-	-	KOZ3P 3400	3400	101	0.00	-	-	-	-
KOZ3C 3450	3450	539	0.00	-	-	-	-	KOZ3P 3450	3450	115.5	0.00	-	-	-	200
KOZ3C 3500	3500	505	0.00	-	-	-	-	KOZ3P 3500	3500	131	0.00	-	-	-	-
KOZ3C 3550	3550	472.5	0.00	-	-	-	-	KOZ3P 3550	3550	148	0.00	-	-	-	-
KOZ3C 3600	3600	441.5	0.00	-	-	-	-	KOZ3P 3600	3600	166.5	0.00	-	-	-	-
KOZ3C 3650	3650	411.5	0.00	-	-	-	-	KOZ3P 3650	3650	186.5	0.00	-	-	-	-
KOZ3C 3700	3700	383	0.00	-	-	-	-	KOZ3P 3700	3700	207.5	0.00	-	-	-	-
KOZ3C 3750	3750	356	0.00	-	-	-	-	KOZ3P 3750	3750	230	0.00	-	-	-	-
KOZ															

KOZ3C 4600	4600	81.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	798.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	74	0.00	-	-	-	-	-	KOZ3P 4650	4650	840.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	67	0.00	-	-	-	-	-	KOZ3P 4700	4700	883	0.00	-	-	-	-	-
KOZ3C 4750	4750	60.5	0.00	-	-	-	-	-	KOZ3P 4750	4750	926	0.00	-	-	-	-	-
KOZ3C 4800	4800	54.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	970	0.00	-	-	-	-	-
KOZ3C 4850	4850	49	0.00	-	-	-	-	-	KOZ3P 4850	4850	1014	0.00	-	-	-	-	-
KOZ3C 4900	4900	44.5	0.00	-	-	-	-	-	KOZ3P 4900	4900	1059	0.00	-	-	-	-	-
KOZ3C 4950	4950	40	0.00	-	-	-	-	-	KOZ3P 4950	4950	1104	0.00	-	-	-	-	-
KOZ3C 5000	5000	36	0.00	-	-	-	-	-	KOZ3P 5000	5000	1149.5	0.00	-	-	-	-	-
KOZ3C 5050	5050	32	0.00	-	-	-	-	-	KOZ3P 5050	5050	1195.5	0.00	-	-	-	-	-
KOZ3C 5100	5100	29	0.00	-	-	-	-	-	KOZ3P 5100	5100	1241.5	0.00	-	-	-	-	-
KOZ3C 5150	5150	26	0.00	-	-	-	-	-	KOZ3P 5150	5150	1288.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
SEP 23	CALL	37.00	36.87	0.35
	PUT	37.03	36.87	0.43
	MEAN	37.02	36.87	0.39
OCT 23	CALL	37.68	37.52	0.43
	PUT	37.68	37.52	0.43
	MEAN	37.68	37.52	0.43
NOV 23	CALL	37.36	37.19	0.46
	PUT	37.33	37.16	0.46
	MEAN	37.35	37.18	0.46

	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

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.