

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	3,800	-15	3,830	3,845	3,800	216	1,457
AUG 23	3,857	-34	3,912	3,940	3,850	6,295	20,980
SEP 23	3,862	-21	3,893	3,936	3,853	29,193	45,854
OCT 23	3,866	-8	3,881	3,928	3,848	10,985	25,432
NOV 23	3,876	5	3,886	3,923	3,846	7,871	18,704
DEC 23	3,890	13	3,905	3,925	3,847	5,984	15,913
JAN 24	3,908	17	3,907	3,937	3,861	6,006	17,500
FEB 24	3,927	17	3,930	3,952	3,882	1,376	6,126
MAR 24	3,931	12	3,935	3,949	3,890	1,843	13,710
APR 24	3,930	12	3,921	3,926	3,886	379	2,048
MAY 24	3,921	12	3,917	3,932	3,880	1,776	7,640
JUN 24	3,904	17	3,897	3,920	3,867	2,067	1,631
JUL 24	3,867	17	3,870	3,891	3,843	1,470	4,621
SEP 24	3,839	17	3,832	3,852	3,807	267	892
NOV 24	3,813	17	3,800	3,822	3,780	113	427
JAN 25	3,813	17					
MAR 25	3,813	17					
MAY 25	3,813	17					
JUL 25	3,813	17					
SEP 25	3,813	17					
NOV 25	3,813	17					
JAN 26	3,813	17					
MAR 26	3,813	17					
MAY 26	3,813	17					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	68.58	1.56	68.21	68.85	67.56	448	1,286
AUG 23	65.03	1.36	63.88	65.67	63.88	28,783	84,915
SEP 23	62.94	1.20	62.00	63.81	61.91	21,544	59,218
OCT 23	61.91	1.17	60.85	62.86	60.85	14,439	39,217
NOV 23	61.40	1.21	60.29	62.41	60.29	67,338	180,257
DEC 23	60.97	1.28	60.00	61.96	60.00	13,385	37,699
JAN 24	60.25	1.33	58.93	61.15	58.93	9,725	29,224
MAR 24	59.51	1.33	58.55	60.37	58.55	6,975	19,113
MAY 24	58.81	1.32	58.10	59.60	58.10	3,634	22,299
JUL 24	58.03	1.31	58.08	58.80	57.75	402	2,059
SEP 24	57.22	1.32	57.24	57.24	57.24	287	1,374
OCT 24	56.36	1.34	56.36	56.83	56.30	266	746
NOV 24	56.01	1.32	55.10	56.41	55.10	678	4,816
JAN 25	55.77	1.29	-	-	-	5	30
MAR 25	55.54	1.29	-	-	-	-	23

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
<b>Sep-23 (Ad 7/10/23); CSize 25; KOU3 3889.00</b>																	
KOU3C 2700	2700	1161.5	0.00	-	-	-	-	-	KOU3P 2700	2700	0.5	0.00	-	-	-	-	-
KOU3C 2750	2750	1111.5	0.00	-	-	-	-	-	KOU3P 2750	2750	0.5	0.00	-	-	-	-	-
KOU3C 2800	2800	1061.5	0.00	-	-	-	-	-	KOU3P 2800	2800	0.5	0.00	-	-	-	-	-
KOU3C 2850	2850	1011.5	0.00	-	-	-	-	-	KOU3P 2850	2850	0.5	0.00	-	-	-	-	-
KOU3C 2900	2900	961.5	0.00	-	-	-	-	-	KOU3P 2900	2900	0.5	0.00	-	-	-	-	-
KOU3C 2950	2950	911.5	0.00	-	-	-	-	-	KOU3P 2950	2950	0.5	0.00	-	-	-	-	-
KOU3C 3000	3000	861.5	0.00	-	-	-	-	-	KOU3P 3000	3000	0.5	0.00	-	-	-	500	-
KOU3C 3050	3050	811.5	0.00	-	-	-	-	-	KOU3P 3050	3050	0.5	0.00	-	-	-	-	-
KOU3C 3100	3100	761.5	0.00	-	-	-	-	-	KOU3P 3100	3100	0.5	0.00	-	-	-	-	-
KOU3C 3150	3150	711.5	0.00	-	-	-	-	-	KOU3P 3150	3150	0.5	0.00	-	-	-	-	-
KOU3C 3200	3200	661.5	0.00	-	-	-	-	-	KOU3P 3200	3200	0.5	0.00	-	-	-	500	-
KOU3C 3250	3250	611.5	0.00	-	-	-	-	-	KOU3P 3250	3250	0.5	0.00	-	-	-	-	-
KOU3C 3300	3300	562	0.00	-	-	-	-	-	KOU3P 3300	3300	0.5	0.00	-	-	-	-	-
KOU3C 3350	3350	512	0.00	-	-	-	-	-	KOU3P 3350	3350	0.5	0.00	-	-	-	-	-
KOU3C 3400	3400	462	0.00	-	-	-	-	-	KOU3P 3400	3400	0.5	0.00	-	-	-	600	-
KOU3C 3450	3450	412	0.00	-	-	-	-	-	KOU3P 3450	3450	0.5	0.00	-	-	-	-	-
KOU3C 3500	3500	362.5	0.00	-	-	-	150.0	-	KOU3P 3500	3500	1	0.00	-	-	-	-	-
KOU3C 3550	3550	314	0.00	-	-	-	-	-	KOU3P 3550	3550	2	0.00	-	-	-	-	-
KOU3C 3600	3600	266	0.00	-	-	-	-	-	KOU3P 3600	3600	4	0.00	-	-	-	-	-
KOU3C 3650	3650	220	0.00	-	-	-	-	-	KOU3P 3650	3650	8	0.00	-	-	-	-	-
KOU3C 3700	3700	177	0.00	-	-	-	100.0	-	KOU3P 3700	3700	15	0.00	-	-	-	100	-
KOU3C 3750	3750	138	0.00	-	-	-	-	-	KOU3P 3750	3750	26	0.00	-	-	-	-	-
KOU3C 3800	3800	103.5	0.00	-	-	-	-	-	KOU3P 3800	3800	41.5	0.00	-	-	-	-	-
KOU3C 3850	3850	75	0.00	-	-	-	-	-	KOU3P 3850	3850	63	0.00	-	-	-	-	-
KOU3C 3900	3900	52	0.00	-	-	-	800.0	-	KOU3P 3900	3900	90	0.00	-	-	-	-	-
KOU3C 3950	3950	34.5	0.00	-	-	-	-	-	KOU3P 3950	3950	122	0.00	-	-	-	-	-
KOU3C 4000	4000	21.5	0.00	-	-	-	50.0	-	KOU3P 4000	4000	159.5	0.00	-	-	-	-	-
KOU3C 4050	4050	13	0.00	-	-	-	-	-	KOU3P 4050	4050	201	0.00	-	-	-	-	-
KOU3C 4100	4100	7.5	0.00	-	-	-	-	-	KOU3P 4100	4100	245.5	0.00	-	-	-	-	-
KOU3C 4150	4150	4	0.00	-	-	-	-	-	KOU3P 4150	4150	292	0.00	-	-	-	-	-
KOU3C 4200	4200	2	0.00	-	-	-	200.0	-	KOU3P 4200	4200	340	0.00	-	-	-	-	-
KOU3C 4250	4250	1	0.00	-	-	-	-	-	KOU3P 4250	4250	389	0.00	-	-	-	-	-
KOU3C 4300	4300	0.5	0.00	-	-	-	-	-	KOU3P 4300	4300	438.5	0.00	-	-	-	-	-
KOU3C 4350	4350	0.5	0.00	-	-	-	-	-	KOU3P 4350	4350	488	0.00	-	-	-	-	-
KOU3C 4400	4400	0.5	0.00	-	-	-	-	-	KOU3P 4400	4400	538	0.00	-	-	-	-	-
KOU3C 4450	4450	0.5	0.00	-	-	-	-	-	KOU3P 4450	4450	588	0.00	-	-	-	-	-
KOU3C 4500	4500	0.5	0.00	-	-	-	-	-	KOU3P 4500	4500	637.5	0.00	-	-	-	-	-
KOU3C 4550	4550	0.5	0.00	-	-	-	-	-	KOU3P 4550	4550	687.5	0.00	-	-	-	-	-
KOU3C 4600	4600	0.5	0.00	-	-	-	-	-	KOU3P 4600	4600	737.5	0.00	-	-	-	-	-
KOU3C 4650	4650	0.5	0.00	-	-	-	-	-	KOU3P 4650	4650	787.5	0.00	-	-	-	-	-
KOU3C 4700	4700	0.5	0.00	-	-	-	-	-	KOU3P 4700	4700	837.5	0.00	-	-	-	-	-
KOU3C 4750	4750	0.5	0.00	-	-	-	-	-	KOU3P 4750	4750	887.5	0.00	-	-	-	-	-
KOU3C 4800	4800	0.5	0.00	-	-	-	-	-	KOU3P 4800	4800	937.5	0.00	-	-	-	-	-
KOU3C 4850	4850	0.5	0.00	-	-	-	-	-	KOU3P 4850	4850	987.5	0.00	-	-	-	-	-
KOU3C 4900	4900	0.5	0.00	-	-	-	-	-	KOU3P 4900	4900	1037.5	0.00	-	-	-	-	-
KOU3C 4950	4950	0.5	0.00	-	-	-	-	-	KOU3P 4950	4950	1087.5	0.00	-	-	-	-	-
KOU3C 5000	5000	0.5	0.00	-	-	-	-	-	KOU3P 5000	5000	1137.5	0.00	-	-	-	-	-
KOU3C 5050	5050	0.5	0.00	-	-	-	-	-	KOU3P 5050	5050	1187.5	0.00	-	-	-	-	-
KOU3C 5100	5100	0.5	0.00	-	-	-	-	-	KOU3P 5100	5100	1237.5	0.00	-	-	-	-	-
KOU3C 5150	5150	0.5	0.00	-	-	-	-	-	KOU3P 5150	5150	1287.5	0.00	-	-	-	-	-
<b>Oct-23 (35d 8/10/23); CSize 25; KOV3 3894.00</b>																	
KOV3C 2700	2700	1162.5	0.00	0.0	0	0	0	0	KOV3P 2700	2700	0.5	0.00	-	-	0	-	-
KOV3C 2750	2750	1113	0.00	-	-	-	-	-	KOV3P 2750	2750	0.5	0.00	-	-	-	-	-
KOV3C 2800	2800	1063	0.00	-	-	-	-	-	KOV3P 2800	2800	0.5	0.00	-	-	-	-	-
KOV3C 2850	2850	1013.5	0.00	-	-	-	-	-	KOV3P 2850	2850	0.5	0.00	-	-	-	-	-
KOV3C 2900	2900	964	0.00	-	-	-	-	-	KOV3P 2900	2900	1	0.00	-	-	-	-	-
KOV3C 2950	2950	914.5	0.00	-	-	-	-	-	KOV3P 2950	2950	1.5	0.00	-	-	-	-	-
KOV3C 3000	3000	865.5	0.00	-	-	-	-	-	KOV3P 3000	3000	2.5	0.00	-	-	-	-	-
KOV3C 3050	3050	817	0.00	-	-	-	-	-	KOV3P 3050	3050	3.5	0.00	-	-	-	50	-
KOV3C 3100	3100	768.5	0.00	-	-	-	-	-	KOV3P 3100	3100	5	0.00	-	-	-	-	-
KOV3C 3150	3150	721	0.00	-	-	-	-	-	KOV3P 3150	3150	7	0.00	-	-	-	-	-
KOV3C 3200	3200	673.5	0.00	-	-	-	-	-	KOV3P 3200	3200	9.5	0.00	-	-	-	200	-
KOV3C 3250	3250	627.5	0.00	-	-	-	-	-	KOV3P 3250	3250	13	0.00	-	-	-	-	-
KOV3C 3300	3300	582	0.00	-	-	-	-	-	KOV3P 3300	3300	17.5	0.00	-	-	-	500	-
KOV3C 3350	3350	537.5	0.00	-	-	-	-	-	KOV3P 3350	3350	23.5	0.00	-	-	-	-	-

KOV3C 3950	3950	145	0.00	-	-	-	-	KOV3P 3950	3950	228.5	0.00	-	-	-	-
KOV3C 4000	4000	126	0.00	-	-	-	-	KOV3P 4000	4000	259.5	0.00	-	-	-	-
KOV3C 4050	4050	108.5	0.00	-	-	-	-	KOV3P 4050	4050	292	0.00	-	-	-	-
KOV3C 4100	4100	93.5	0.00	-	-	-	-	KOV3P 4100	4100	326.5	0.00	-	-	-	-
KOV3C 4150	4150	79.5	0.00	-	-	-	-	KOV3P 4150	4150	363	0.00	-	-	-	-
KOV3C 4200	4200	68	0.00	-	-	100.0	-	KOV3P 4200	4200	401	0.00	-	-	-	-
KOV3C 4250	4250	57.5	0.00	-	-	-	-	KOV3P 4250	4250	440	0.00	-	-	-	-
KOV3C 4300	4300	48.5	0.00	-	-	200.0	-	KOV3P 4300	4300	481	0.00	-	-	-	-
KOV3C 4350	4350	40.5	0.00	-	-	-	-	KOV3P 4350	4350	523	0.00	-	-	-	-
KOV3C 4400	4400	34	0.00	-	-	-	-	KOV3P 4400	4400	566	0.00	-	-	-	-
KOV3C 4450	4450	28	0.00	-	-	-	-	KOV3P 4450	4450	610.5	0.00	-	-	-	-
KOV3C 4500	4500	23	0.00	-	-	-	-	KOV3P 4500	4500	655	0.00	-	-	-	-
KOV3C 4550	4550	19	0.00	-	-	-	-	KOV3P 4550	4550	701	0.00	-	-	-	-
KOV3C 4600	4600	15.5	0.00	-	-	-	-	KOV3P 4600	4600	747.5	0.00	-	-	-	-
KOV3C 4650	4650	12.5	0.00	-	-	-	-	KOV3P 4650	4650	794.5	0.00	-	-	-	-
KOV3C 4700	4700	10.5	0.00	-	-	-	-	KOV3P 4700	4700	842	0.00	-	-	-	-
KOV3C 4750	4750	8.5	0.00	-	-	-	-	KOV3P 4750	4750	889.5	0.00	-	-	-	-
KOV3C 4800	4800	6.5	0.00	-	-	-	-	KOV3P 4800	4800	938	0.00	-	-	-	-
KOV3C 4850	4850	5.5	0.00	-	-	-	-	KOV3P 4850	4850	986.5	0.00	-	-	-	-
KOV3C 4900	4900	4.5	0.00	-	-	-	-	KOV3P 4900	4900	1035	0.00	-	-	-	-
KOV3C 4950	4950	3.5	0.00	-	-	-	-	KOV3P 4950	4950	1084	0.00	-	-	-	-
KOV3C 5000	5000	2.5	0.00	-	-	-	-	KOV3P 5000	5000	1133.5	0.00	-	-	-	-
KOV3C 5050	5050	2	0.00	-	-	-	-	KOV3P 5050	5050	1182.5	0.00	-	-	-	-
KOV3C 5100	5100	1.5	0.00	-	-	-	-	KOV3P 5100	5100	1232	0.00	-	-	-	-
KOV3C 5150	5150	1.5	0.00	-	-	-	-	KOV3P 5150	5150	1281.5	0.00	-	-	-	-

**Nov-23 (64d 9/8/23); CSize 25; KOX3 3900.00**

KOX3C 2700	2700	1171.5	0.00	-	-	-	-	KOX3P 2700	2700	2	0.00	-	-	-	-
KOX3C 2750	2750	1122.5	0.00	-	-	-	-	KOX3P 2750	2750	2.5	0.00	-	-	-	-
KOX3C 2800	2800	1074	0.00	-	-	-	-	KOX3P 2800	2800	3.5	0.00	-	-	-	-
KOX3C 2850	2850	1025.5	0.00	-	-	-	-	KOX3P 2850	2850	5	0.00	-	-	-	-
KOX3C 2900	2900	977.5	0.00	-	-	-	-	KOX3P 2900	2900	6.5	0.00	-	-	-	-
KOX3C 2950	2950	930	0.00	-	-	-	-	KOX3P 2950	2950	9	0.00	-	-	-	-
KOX3C 3000	3000	883	0.00	-	-	-	-	KOX3P 3000	3000	11.5	0.00	-	-	-	-
KOX3C 3050	3050	836.5	0.00	-	-	-	-	KOX3P 3050	3050	15	0.00	-	-	-	-
KOX3C 3100	3100	791	0.00	-	-	-	-	KOX3P 3100	3100	19	0.00	-	-	-	-
KOX3C 3150	3150	746	0.00	-	-	-	-	KOX3P 3150	3150	24	0.00	-	-	-	-
KOX3C 3200	3200	702	0.00	-	-	-	-	KOX3P 3200	3200	30	0.00	-	-	-	-
KOX3C 3250	3250	659.5	0.00	-	-	-	-	KOX3P 3250	3250	36.5	0.00	-	-	-	-
KOX3C 3300	3300	617.5	0.00	-	-	-	-	KOX3P 3300	3300	44.5	0.00	-	-	-	-
KOX3C 3350	3350	577	0.00	-	-	-	-	KOX3P 3350	3350	54	0.00	-	-	-	-
KOX3C 3400	3400	538	0.00	-	-	-	-	KOX3P 3400	3400	64.5	0.00	-	-	-	-
KOX3C 3450	3450	500	0.00	-	-	-	-	KOX3P 3450	3450	76.5	0.00	-	-	-	-
KOX3C 3500	3500	464	0.00	-	-	-	-	KOX3P 3500	3500	90	0.00	-	-	-	-
KOX3C 3550	3550	429	0.00	-	-	-	-	KOX3P 3550	3550	105	0.00	-	-	-	-
KOX3C 3600	3600	396	0.00	-	-	-	-	KOX3P 3600	3600	121.5	0.00	-	-	-	-
KOX3C 3650	3650	364	0.00	-	-	-	-	KOX3P 3650	3650	139.5	0.00	-	-	-	-
KOX3C 3700	3700	334	0.00	-	-	-	-	KOX3P 3700	3700	159	0.00	-	-	-	-
KOX3C 3750	3750	306	0.00	-	-	-	-	KOX3P 3750	3750	180.5	0.00	-	-	-	-
KOX3C 3800	3800	279.5	0.00	-	-	-	-	KOX3P 3800	3800	203.5	0.00	-	-	-	-
KOX3C 3850	3850	254.5	0.00	-	-	75.0	-	KOX3P 3850	3850	228.5	0.00	-	-	-	-
KOX3C 3900	3900	231	0.00	-	-	-	-	KOX3P 3900	3900	255	0.00	-	-	-	-
KOX3C 3950	3950	209.5	0.00	-	-	-	-	KOX3P 3950	3950	283	0.00	-	-	-	-
KOX3C 4000	4000	189	0.00	-	-	-	-	KOX3P 4000	4000	312.5	0.00	-	-	-	-
KOX3C 4050	4050	170.5	0.00	-	-	-	-	KOX3P 4050	4050	343.5	0.00	-	-	-	-
KOX3C 4100	4100	153	0.00	-	-	-	-	KOX3P 4100	4100	376	0.00	-	-	-	-
KOX3C 4150	4150	137.5	0.00	-	-	-	-	KOX3P 4150	4150	410	0.00	-	-	-	-
KOX3C 4200	4200	123	0.00	-	-	-	-	KOX3P 4200	4200	445	0.00	-	-	-	-
KOX3C 4250	4250	110	0.00	-	-	-	-	KOX3P 4250	4250	481.5	0.00	-	-	-	-
KOX3C 4300	4300	97.5	0.00	-	-	-	-	KOX3P 4300	4300	519.5	0.00	-	-	-	-
KOX3C 4350	4350	87	0.00	-	-	-	-	KOX3P 4350	4350	558	0.00	-	-	-	-
KOX3C 4400	4400	77	0.00	-	-	-	-	KOX3P 4400	4400	598	0.00	-	-	-	-
KOX3C 4450	4450	68	0.00	-	-	-	-	KOX3P 4450	4450	639	0.00	-	-	-	-
KOX3C 4500	4500	60	0.00	-	-	-	-	KOX3P 4500	4500	680.5	0.00	-	-	-	-
KOX3C 4550	4550	53	0.00	-	-	-	-	KOX3P 4550	4550	723	0.00	-	-	-	-
KOX3C 4600	4600	46.5	0.00	-	-	-	-	KOX3P 4600	4600	766.5	0.00	-	-	-	-
KOX3C 4650	4650	41	0.00	-	-	-	-	KOX3P 4650	4650	810.5	0.00	-	-	-	-
KOX3C 4700	4700	35.5	0.00	-	-	-	-	KOX3P 4700	4700	855	0.00	-	-	-	-
KOX3C 4750	4750	31	0.00	-	-	-	-	KOX3P 4750	4750	900.5	0.00	-	-	-	-
KOX3C 4800	4800	27	0.00	-	-	-	-	KOX3P 4800	4800	946	0.00	-	-	-	-
KOX3C 4850	4850	23.5	0.00	-	-	-	-	KOX3P 4850	4850	992.5	0.00	-	-	-	-
KOX3C 4900	4900	20.5	0.00	-	-	-	-	KOX3P 4900	4900	1039	0.00	-	-	-	-
KOX3C 4950	4950	18	0.00	-	-	-	-	KOX3P 4950	4950	1086	0.00	-	-	-	-
KOX3C 5000	5000	15.5	0.00	-	-	-	-	KOX3P 5000	5000	1133	0.00	-	-	-	-
KOX3C 5050	5050	13.5	0.00	-	-	-	-	KOX3P 5050	5050	1181	0.00	-	-	-	-
KOX3C 5100	5100	11.5	0.00	-	-	-	-	KOX3P 5100	5100	1228.5	0.00	-	-	-	-
KOX3C 5150	5150	10	0.00	-	-	-	-	KOX3P 5150	5150	1277	0.00	-	-	-	-

**Dec-23 (96d 10/10/23); CSize 25; KOZ3 3912.00**

KOZ3C 2700	2700	1186.5	0.00	-	-	-	-	KOZ3P 2700	2700	6.5	0.00	-	-	-	-
KOZ3C 2750	2750	1139	0.00	-	-	-	-	KOZ3P 2750	2750	8.5	0.00	-	-	-	-
KOZ3C 2800	2800	1091.5	0.00	-	-	-	-	KOZ3P 2800	2800	10.5	0.00	-	-	-	-
KOZ3C 2850	2850	1045	0.00	-	-	-	-	KOZ3P 2850	2850	13.5	0.00	-	-	-	-
KOZ3C 2900	2900	998.5	0.00	-	-	-	-	KOZ3P 2900	2900	17	0.00	-	-	-	-
KOZ3C 2950	2950	953	0.00	-	-	-	-	KOZ3P 2950	2950	21	0.00	-	-	-	-
KOZ3C 3000	3000	908.5	0.00	-	-	-	-	KOZ3P 3000	3000	25.5	0.00	-	-	-	-
KOZ3C 3050	3050	864	0.00	-	-	-	-	KOZ3P 3050	3050	31	0.00	-	-	-	-
KOZ3C 3100	3100	821	0.00	-	-	-	-	KOZ3P 3100	3100	37.5	0.00	-	-	-	-
KOZ3C 3150	3150	778.5	0.00	-	-	-	-	KOZ3P 3150	3150	44.5	0.00	-	-	-	-
KOZ3C 3200	3200	737.5	0.00	-	-	-	-	KOZ3P 3200	3200	53	0.00	-	-	-	-
KOZ3C 3250	3250	697	0.00	-	-	-	-	KOZ3P 3250	3250	62.5	0.00	-	-	-	-
KOZ3C 3300	3300	658	0.00	-	-	-	-	KOZ3P 3300	3300	72.5	0.00	-	-	-	-
KOZ3C 3350	3350	620	0.00	-	-	-	-	KOZ3P 3350	3350	84.5	0.00	-	-	-	-
KOZ3C 3400	3400	583	0.00	-	-	-	-	KOZ3P 3400	3400	97	0.00	-	-	-	-
KOZ3C 3450	3450	547.5	0.00	-	-	-	-	KOZ3P 3450	3450	111	0.00	-	-	-	-
KOZ3C 3500	3500	513.5	0.00	-	-	-	-	KOZ3P 3500	3500	126.5	0.00	-	-	-	-
KOZ3C 3550	3550	480.5	0.00	-	-	-	-	KOZ3P 3550	3550	143	0.00	-	-	-	-
KOZ3C 3600	3600	449	0.00	-	-	-	-	KOZ3P 3600	3600	161.5	0.00	-	-	-	-
KOZ3C 3650	3650	418.5	0.00	-	-	-	-	KOZ3P 3650	3650	180.5	0.00	-	-	-	-
KOZ3C 3700	3700	390	0.00	-	-	-	-	KOZ3P 3700	3700	201.5	0.00	-	-	-	-
KOZ3C 3750	3750	362.5	0.00	-	-	-	-	KOZ3P 3750	3750	223.5	0.00	-	-	-	-
K															

KOZ3C 4600	4600	83.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	787.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	75.5	0.00	-	-	-	-	-	KOZ3P 4650	4650	829	0.00	-	-	-	-	-
KOZ3C 4700	4700	68.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	871.5	0.00	-	-	-	-	-
KOZ3C 4750	4750	61.5	0.00	-	-	-	-	-	KOZ3P 4750	4750	914.5	0.00	-	-	-	-	-
KOZ3C 4800	4800	55.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	958	0.00	-	-	-	-	-
KOZ3C 4850	4850	50	0.00	-	-	-	-	-	KOZ3P 4850	4850	1002	0.00	-	-	-	-	-
KOZ3C 4900	4900	45	0.00	-	-	-	-	-	KOZ3P 4900	4900	1047	0.00	-	-	-	-	-
KOZ3C 4950	4950	40.5	0.00	-	-	-	-	-	KOZ3P 4950	4950	1092	0.00	-	-	-	-	-
KOZ3C 5000	5000	36.5	0.00	-	-	-	-	-	KOZ3P 5000	5000	1137.5	0.00	-	-	-	-	-
KOZ3C 5050	5050	33	0.00	-	-	-	-	-	KOZ3P 5050	5050	1183	0.00	-	-	-	-	-
KOZ3C 5100	5100	29.5	0.00	-	-	-	-	-	KOZ3P 5100	5100	1229.5	0.00	-	-	-	-	-
KOZ3C 5150	5150	26.5	0.00	-	-	-	-	-	KOZ3P 5150	5150	1276	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
<b>Current</b>	30.82	31.8	34.72	32.24	31
<b>1 week ago</b>	31.77	26.94	26.54	27.85	31
<b>1 month ago</b>	35.92	32.13	29.58	32.86	35
<b>3 months ago</b>	34.96	38.56	42.84	39.78	44
<b>6 months ago</b>	55.25	42.44	55	42.88	38

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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