Daily Preview
July 14, 2023

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	3,786	-61	3,781	3,782	3,774	33	1,312
AUG 23	3,843	-61	3,928	3,932	3,806	2,220	10,458
SEP 23	3,865	-61	3,921	3,961	3,829	25,711	44,170
OCT 23	3,880	-52	3,936	3,962	3,837	14,051	34,594
NOV 23	3,887	-47	3,943	3,960	3,845	5,640	20,184
DEC 23	3,896	-48	3,959	3,967	3,857	4,272	18,181
JAN 24	3,919	-44	3,976	3,985	3,876	4,114	18,921
FEB 24	3,935	-52	3,991	4,001	3,895	1,327	6,933
MAR 24	3,944	-44	4,000	4,000	3,909	1,583	13,646
APR 24	3,943	-51	3,976	3,976	3,914	1,017	3,243
MAY 24	3,934	-51	3,902	3,955	3,894	840	8,923
JUN 24	3,904	-51	3,941	3,941	3,907	211	1,841
JUL 24	3,864	-51	3,910	3,910	3,856	138	4,817
SEP 24	3,840	-45	3,830	3,868	3,827	67	1,091
NOV 24	3,814	-45	3,815	3,839	3,810	80	806
JAN 25	3,814	-45					
MAR 25	3,814	-45					
MAY 25	3,814	-45					
JUL 25	3,814	-45					
SEP 25	3,814	-45					
NOV 25	3,814	-45					
JAN 26	3,814	-45					
MAR 26	3,814	-45					
MAY 26	3,814	-45					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	69.67	0.99	70.00	70.00	70.00	12	154
AUG 23	65.69	1.35	64.34	66.03	64.05	27,427	68,972
SEP 23	63.33	1.54	61.88	63.61	61.58	24,385	58,591
OCT 23	61.89	1.78	60.22	62.05	59.89	16,827	46,925
DEC 23	61.27	1.91	59.49	61.46	59.09	55,821	188,438
JAN 24	60.81	1.91	59.00	60.99	58.68	8,548	43,361
MAR 24	60.14	1.92	58.28	60.30	58.09	3,537	34,336
MAY 24	59.50	1.94	57.59	59.64	57.42	1,506	18,993
JUL 24	58.85	1.92	57.39	59.00	57.39	1,171	21,827
AUG 24	58.08	1.90	57.64	58.08	57.60	329	2,059
SEP 24	57.24	1.85	57.00	57.23	56.79	104	1,440
OCT 24	56.43	1.86	55.63	56.41	55.63	42	828
DEC 24	56.04	1.85	54.70	56.14	54.51	124	5,312
JAN 25	55.73	1.85	-	-	-	-	25
MAR 25	55.48	1.86	-	-	-	-	21

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Oct-23 (27d 8/10/23); CSize 25; KOV3 3887.00																	
KOV3C 2700	2700	1177	0.00	-	-	-	-	-	KOV3P 2700	2700	0.5	0.00	-	-	-	-	-
KOV3C 2750	2750	1127.5	0.00	-	-	-	-	-	KOV3P 2750	2750	0.5	0.00	-	-	-	-	-
KOV3C 2800	2800	1077.5	0.00	-	-	-	-	-	KOV3P 2800	2800	0.5	0.00	-	-	-	-	-
KOV3C 2850	2850	1027.5	0.00	-	-	-	-	-	KOV3P 2850	2850	0.5	0.00	-	-	-	-	-
KOV3C 2900	2900	978	0.00	-	-	-	-	-	KOV3P 2900	2900	0.5	0.00	-	-	-	-	-
KOV3C 2950	2950	928	0.00	-	-	-	-	-	KOV3P 2950	2950	0.5	0.00	-	-	-	-	-
KOV3C 3000	3000	878.5	0.00	-	-	-	-	-	KOV3P 3000	3000	0.5	0.00	-	-	-	-	-
KOV3C 3050	3050	829	0.00	-	-	-	-	-	KOV3P 3050	3050	1	0.00	-	-	-	50	-
KOV3C 3100	3100	780	0.00	-	-	-	-	-	KOV3P 3100	3100	2	0.00	-	-	-	-	-
KOV3C 3150	3150	731	0.00	-	-	-	-	-	KOV3P 3150	3150	3	0.00	-	-	-	-	-
KOV3C 3200	3200	683	0.00	-	-	-	-	-	KOV3P 3200	3200	4.5	0.00	-	-	-	200	-
KOV3C 3250	3250	635	0.00	-	-	-	-	-	KOV3P 3250	3250	6.5	0.00	-	-	-	-	-
KOV3C 3300	3300	588	0.00	-	-	-	-	-	KOV3P 3300	3300	9.5	0.00	-	-	-	500	-
KOV3C 3350	3350	541.5	0.00	-	-	-	-	-	KOV3P 3350	3350	13	0.00	-	-	-	-	-
KOV3C 3400	3400	496.5	0.00	-	-	-	-	-	KOV3P 3400	3400	18	0.00	-	-	-	-	-
KOV3C 3450	3450	453	0.00	-	-	-	-	-	KOV3P 3450	3450	24	0.00	-	-	-	-	-
KOV3C 3500	3500	411	0.00	-	-	-	-	-	KOV3P 3500	3500	32	0.00	-	-	-	-	-
KOV3C 3550	3550	370.5	0.00	-	-	-	-	-	KOV3P 3550	3550	41.5	0.00	-	-	-	-	-
KOV3C 3600	3600	332	0.00	-	-	-	-	-	KOV3P 3600	3600	53	0.00	-	-	-	200	-
KOV3C 3650	3650	296	0.00	-	-	-	-	-	KOV3P 3650	3650	66.5	0.00	-	-	-	-	-
KOV3C 3700	3700	262	0.00	-	-	-	-	-	KOV3P 3700	3700	82.5	0.00	-	-	-	-	-
KOV3C 3750	3750	230	0.00	-	-	-	-	-	KOV3P 3750	3750	100.5	0.00	-	-	-	-	-
KOV3C 3800	3800	201	0.00	-	-	-	200.0	-	KOV3P 3800	3800	121	0.00	-	-	-	-	-
KOV3C 3850	3850	174.5	0.00	-	-	-	-	-	KOV3P 3850	3850	144.5	0.00	-	-	-	-	-
KOV3C 3900	3900	150	0.00	-	-	-	500.0	-	KOV3P 3900	3900	170	0.00	-	-	-	-	-
KOV3C 3950	3950	128.5	0.00	-	-	-	-	-	KOV3P 3950	3950	198.5	0.00	-	-	-	-	-
KOV3C 4000	4000	109	0.00	-	-	-	-	-	KOV3P 4000	4000	229	0.00	-	-	-	-	-
KOV3C 4050	4050	92	0.00	-	-	-	-	-	KOV3P 4050	4050	261.5	0.00	-	-	-	-	-
KOV3C 4100	4100	77	0.00	-	-	-	-	-	KOV3P 4100	4100	296.5	0.00	-	-	-	-	-
KOV3C 4150	4150	64	0.00	-	-	-	-	-	KOV3P 4150	4150	333.5	0.00	-	-	-	-	-
KOV3C 4200	4200	53	0.00	-	-	-	100.0	-	KOV3P 4200	4200	372.5	0.00	-	-	-	-	-
KOV3C 4250	4250	43.5	0.00	-	-	-	-	-	KOV3P 4250	4250	412.5	0.00	-	-	-	-	-
KOV3C 4300	4300	35.5	0.00	-	-	-	200.0	-	KOV3P 4300	4300	454.5	0.00	-	-	-	-	-
KOV3C 4350	4350	28.5	0.00	-	-	-	-	-	KOV3P 4350	4350	497.5	0.00	-	-	-	-	-
KOV3C 4400	4400	23	0.00	-	-	-	-	-	KOV3P 4400	4400	542	0.00	-	-	-	-	-
KOV3C 4450	4450	18.5	0.00	-	-	-	-	-	KOV3P 4450	4450	587	0.00	-	-	-	-	-
KOV3C 4500	4500	14.5	0.00	-	-	-	-	-	KOV3P 4500	4500	633	0.00	-	-	-	-	-
KOV3C 4550	4550	11.5	0.00	-	-	-	-	-	KOV3P 4550	4550	680	0.00	-	-	-	-	-
KOV3C 4600	4600	9	0.00	-	-	-	-	-	KOV3P 4600	4600	727.5	0.00	-	-	-	-	-
KOV3C 4650	4650	7	0.00	-	-	-	-	-	KOV3P 4650	4650	775	0.00	-	-	-	-	-
KOV3C 4700	4700	5.5	0.00	-	-	-	-	-	KOV3P 4700	4700	823.5	0.00	-	-	-	-	-
KOV3C 4750	4750	4	0.00	-	-	-	-	-	KOV3P 4750	4750	872	0.00	-	-	-	-	-
KOV3C 4800	4800	3	0.00	-	-	-	-	-	KOV3P 4800	4800	921	0.00	-	-	-	-	-
KOV3C 4850	4850	2.5	0.00	-	-	-	-	-	KOV3P 4850	4850	970	0.00	-	-	-	-	-
KOV3C 4900	4900	2	0.00	-	-	-	-	-	KOV3P 4900	4900	1019.5	0.00	-	-	-	-	-
KOV3C 4950	4950	1.5	0.00	-	-	-	-	-	KOV3P 4950	4950	1069	0.00	-	-	-	-	-
KOV3C 5000	5000	1	0.00	-	-	-	-	-	KOV3P 5000	5000	1118.5	0.00	-	-	-	-	-
KOV3C 5050	5050	1	0.00	-	-	-	-	-	KOV3P 5050	5050	1168	0.00	-	-	-	-	-
KOV3C 5100	5100	0.5	0.00	-	-	-	-	-	KOV3P 5100	5100	1217.5	0.00	-	-	-	-	-
KOV3C 5150	5150	0.5	0.00	-	-	-	-	-	KOV3P 5150	5150	1267.5	0.00	-	-	-	-	-
Nov-23 (56d 9/8/23); CSize 25; KOX3 3890.00																	
KOX3C 2700	2700	1182	0.00	0.0	0	0	0	0	KOX3P 2700	2700	1	0.00	-	-	0	-	-
KOX3C 2750	2750	1132.5	0.00	-	-	-	-	-	KOX3P 2750	2750	1.5	0.00	-	-	-	-	-
KOX3C 2800	2800	1083.5	0.00	-	-	-	-	-	KOX3P 2800	2800	2	0.00	-	-	-	-	-
KOX3C 2850	2850	1034.5	0.00	-	-	-	-	-	KOX3P 2850	2850	3	0.00	-	-	-	-	-
KOX3C 2900	2900	986	0.00	-	-	-	-	-	KOX3P 2900	2900	4	0.00	-	-	-	-	-
KOX3C 2950	2950	938	0.00	-	-	-	-	-	KOX3P 2950	2950	5.5	0.00	-	-	-	-	-
KOX3C 3000	3000	890	0.00	-	-	-	-	-	KOX3P 3000	3000	7.5	0.00	-	-	-	-	-
KOX3C 3050	3050	843	0.00	-	-	-	-	-	KOX3P 3050	3050	10	0.00	-	-	-	-	-
KOX3C 3100	3100	796.5	0.00	-	-	-	-	-	KOX3P 3100	3100	13.5	0.00	-	-	-	-	-
KOX3C 3150	3150	750.5	0.00	-	-	-	-	-	KOX3P 3150	3150	17	0.00	-	-	-	-	-
KOX3C 3200	3200	705.5	0.00	-	-	-	-	-	KOX3P 3200	3200	22	0.00	-	-	-	-	-
KOX3C 3250	3250	661.5	0.00	-	-	-	-	-	KOX3P 3250	3250	27.5	0.00	-	-	-	-	-
KOX3C 3300	3300	618.5	0.00	-	-	-	-	-	KOX3P 3300	3300	34.5	0.00	-	-	-	-	-
KOX3C 3350	3350	576.5	0.00	-	-	-	-	-	KOX3P 3350	3350	42.5	0.00	-	-	-	-	-
KOX3C 3400	3400	536	0.00	-	-	-	-	-	KOX3P 3400	3400	51.5	0.00	-	-	-	-	-
KOX3C 3450	3450	497	0.00	-	-	-	-	-	KOX3P 3450	3450	62	0.00	-	-	-	-	-
KOX3C 3500	3500	459.5	0.00	-	-	-	-	-	KOX3P 3500	3500	74.5	0.00	-	-	-	-	-
KOX3C 3550	3550	423.5	0.00	-	-	-	-	-	KOX3P 3550	3550	88	0.00	-	-	-	-	-
KOX3C 3600	3600	389	0.00	-	-	-	-	-	KOX3P 3600	3600	103.5	0.00	-	-	-	-	-
KOX3C 3650	3650	356.5	0.00	-	-	-	-	-	KOX3P 3650	3650	120.5	0.00	-	-	-	-	-
KOX3C 3700	3700	325.5	0.00	-	-	-	-	-	KOX3P 3700	3700	139.5	0.00	-	-	-	-	-
KOX3C 3750	3750	296	0.00	-	-	-	-	-	KOX3P 3750	3750	160	0.00	-	-	-	-	-
KOX3C 3800	3800	269	0.00	-	-	-	-	-	KOX3P 3800	3800	182.5	0.00	-	-	-	-	-
KOX3C 3850	3850	243	0.00	-	-	-	75.0	-	KOX3P 3850	3850	206.5	0.00	-	-	-	-	-
KOX3C 3900	3900	219.5	0.00	-	-	-	-	-	KOX3P 3900	3900	232.5	0.00	-	-	-	-	-

KOX3C 3950	3950	197.5	0.00	-	-	-	-	-	KOX3P 3950	3950	260	0.00	-	-	-	-	-
KOX3C 4000	4000	177	0.00	-	-	-	-	-	KOX3P 4000	4000	289.5	0.00	-	-	-	-	-
KOX3C 4050	4050	158	0.00	-	-	-	-	-	KOX3P 4050	4050	320	0.00	-	-	-	-	-
KOX3C 4100	4100	141	0.00	-	-	-	-	-	KOX3P 4100	4100	353	0.00	-	-	-	-	-
KOX3C 4150	4150	125	0.00	-	-	-	-	-	KOX3P 4150	4150	387	0.00	-	-	-	-	-
KOX3C 4200	4200	111	0.00	-	-	-	-	-	KOX3P 4200	4200	422.5	0.00	-	-	-	-	-
KOX3C 4250	4250	98	0.00	-	-	-	-	-	KOX3P 4250	4250	459	0.00	-	-	-	-	-
KOX3C 4300	4300	86	0.00	-	-	-	-	-	KOX3P 4300	4300	497	0.00	-	-	-	-	-
KOX3C 4350	4350	75.5	0.00	-	-	-	-	-	KOX3P 4350	4350	536.5	0.00	-	-	-	-	-
KOX3C 4400	4400	66.5	0.00	-	-	-	-	-	KOX3P 4400	4400	576.5	0.00	-	-	-	-	-
KOX3C 4450	4450	58	0.00	-	-	-	-	-	KOX3P 4450	4450	618	0.00	-	-	-	-	-
KOX3C 4500	4500	50.5	0.00	-	-	-	-	-	KOX3P 4500	4500	660.5	0.00	-	-	-	-	-
KOX3C 4550	4550	44	0.00	-	-	-	-	-	KOX3P 4550	4550	703.5	0.00	-	-	-	-	-
KOX3C 4600	4600	38	0.00	-	-	-	-	-	KOX3P 4600	4600	747.5	0.00	-	-	-	-	-
KOX3C 4650	4650	33	0.00	-	-	-	-	-	KOX3P 4650	4650	792	0.00	-	-	-	-	-
KOX3C 4700	4700	28.5	0.00	-	-	-	-	-	KOX3P 4700	4700	837	0.00	-	-	-	-	-
KOX3C 4750	4750	24.5	0.00	-	-	-	-	-	KOX3P 4750	4750	883	0.00	-	-	-	-	-
KOX3C 4800	4800	21	0.00	-	-	-	-	-	KOX3P 4800	4800	929.5	0.00	-	-	-	-	-
KOX3C 4850	4850	18	0.00	-	-	-	-	-	KOX3P 4850	4850	976	0.00	-	-	-	-	-
KOX3C 4900	4900	15.5	0.00	-	-	-	-	-	KOX3P 4900	4900	1023	0.00	-	-	-	-	-
KOX3C 4950	4950	13	0.00	-	-	-	-	-	KOX3P 4950	4950	1070.5	0.00	-	-	-	-	-
KOX3C 5000	5000	11	0.00	-	-	-	-	-	KOX3P 5000	5000	1118.5	0.00	-	-	-	-	-
KOX3C 5050	5050	9.5	0.00	-	-	-	-	-	KOX3P 5050	5050	1166.5	0.00	-	-	-	-	-
KOX3C 5100	5100	8	0.00	-	-	-	-	-	KOX3P 5100	5100	1215	0.00	-	-	-	-	-
KOX3C 5150	5150	6.5	0.00	-	-	-	-	-	KOX3P 5150	5150	1263.5	0.00	-	-	-	-	-
Dec-23 (88d 10/10/23); CSize 25; KOZ3 3900.00																	
KOZ3C 2700	2700	1191.5	0.00	-	-	-	-	-	KOZ3P 2700	2700	4.5	0.00	-	-	-	-	-
KOZ3C 2750	2750	1143	0.00	-	-	-	-	-	KOZ3P 2750	2750	6	0.00	-	-	-	-	-
KOZ3C 2800	2800	1095.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	7.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	1048	0.00	-	-	-	-	-	KOZ3P 2850	2850	10	0.00	-	-	-	-	-
KOZ3C 2900	2900	1001	0.00	-	-	-	-	-	KOZ3P 2900	2900	12.5	0.00	-	-	-	-	-
KOZ3C 2950	2950	955	0.00	-	-	-	-	-	KOZ3P 2950	2950	16	0.00	-	-	-	-	-
KOZ3C 3000	3000	909	0.00	-	-	-	-	-	KOZ3P 3000	3000	20	0.00	-	-	-	-	-
KOZ3C 3050	3050	864	0.00	-	-	-	-	-	KOZ3P 3050	3050	24.5	0.00	-	-	-	-	-
KOZ3C 3100	3100	820	0.00	-	-	-	-	-	KOZ3P 3100	3100	30	0.00	-	-	-	-	-
KOZ3C 3150	3150	777	0.00	-	-	-	-	-	KOZ3P 3150	3150	36.5	0.00	-	-	-	-	-
KOZ3C 3200	3200	734.5	0.00	-	-	-	-	-	KOZ3P 3200	3200	44	0.00	-	-	-	-	-
KOZ3C 3250	3250	693.5	0.00	-	-	-	-	-	KOZ3P 3250	3250	52.5	0.00	-	-	-	-	-
KOZ3C 3300	3300	653	0.00	-	-	-	-	-	KOZ3P 3300	3300	62	0.00	-	-	-	**300**	-
KOZ3C 3350	3350	614.5	0.00	-	-	-	-	-	KOZ3P 3350	3350	72.5	0.00	-	-	-	-	-
KOZ3C 3400	3400	576.5	0.00	-	-	-	-	-	KOZ3P 3400	3400	84.5	0.00	-	-	-	**200**	-
KOZ3C 3450	3450	540	0.00	-	-	-	-	-	KOZ3P 3450	3450	97.5	0.00	-	-	-	-	-
KOZ3C 3500	3500	505	0.00	-	-	-	-	-	KOZ3P 3500	3500	112	0.00	-	-	-	-	-
KOZ3C 3550	3550	471.5	0.00	-	-	-	-	-	KOZ3P 3550	3550	128	0.00	-	-	-	-	-
KOZ3C 3600	3600	439	0.00	-	-	-	-	-	KOZ3P 3600	3600	145.5	0.00	-	-	-	-	-
KOZ3C 3650	3650	408.5	0.00	-	-	-	-	-	KOZ3P 3650	3650	164	0.00	-	-	-	-	-
KOZ3C 3700	3700	379	0.00	-	-	-	-	-	KOZ3P 3700	3700	184.5	0.00	-	-	-	**50**	-
KOZ3C 3750	3750	351	0.00	-	-	-	-	-	KOZ3P 3750	3750	206	0.00	-	-	-	**50**	**50**
KOZ3C 3800	3800	324.5	0.00	-	-	-	300.0	-	KOZ3P 3800	3800	229	0.00	-	-	-	-	-
KOZ3C 3850	3850	299.5	0.00	-	-	-	75.0	-	KOZ3P 3850	3850	253.5	0.00	-	-	-	-	-
KOZ3C 3900	3900	276	0.00	-	-	-	50.0	-	KOZ3P 3900	3900	279.5	0.00	-	-	-	-	-
KOZ3C 3950	3950	253.5	0.00	-	-	-	-	-	KOZ3P 3950	3950	307	0.00	-	-	-	-	-
KOZ3C 4000	4000	232.5	0.00	-	-	-	200.0	-	KOZ3P 4000	4000	336	0.00	-	-	-	-	-
KOZ3C 4050	4050	213	0.00	-	-	-	-	-	KOZ3P 4050	4050	366	0.00	-	-	-	-	-
KOZ3C 4100	4100	195	0.00	-	-	-	-	-	KOZ3P 4100	4100	397.5	0.00	-	-	-	-	-
KOZ3C 4150	4150	178	0.00	-	-	-	-	-	KOZ3P 4150	4150	430	0.00	-	-	-	-	-
KOZ3C 4200	4200	162	0.00	-	-	-	-	-	KOZ3P 4200	4200	464	0.00	-	-	-	-	-
KOZ3C 4250	4250	147.5	0.00	-	-	-	-	-	KOZ3P 4250	4250	499	0.00	-	-	-	-	-
KOZ3C 4300	4300	134	0.00	-	-	-	-	-	KOZ3P 4300	4300	535	0.00	-	-	-	-	-
KOZ3C 4350	4350	121.5	0.00	-	-	-	-	-	KOZ3P 4350	4350	572	0.00	-	-	-	-	-
KOZ3C 4400	4400	110	0.00	-	-	-	50.0	-	KOZ3P 4400	4400	610	0.00	-	-	-	-	-
KOZ3C 4450	4450	99.5	0.00	-	-	-	-	-	KOZ3P 4450	4450	649.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	90	0.00	-	-	-	-	-	KOZ3P 4500	4500	689	0.00	-	-	-	-	-
KOZ3C 4550	4550	81	0.00	-	-	-	-	-	KOZ3P 4550	4550	730	0.00	-	-	-	-	-
KOZ3C 4600	4600	73	0.00	-	-	-	-	-	KOZ3P 4600	4600	771.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	65.5	0.00	-	-	-	-	-	KOZ3P 4650	4650	813.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	59	0.00	-	-	-	-	-	KOZ3P 4700	4700	856.5	0.00	-	-	-	-	-
KOZ3C 4750	4750	52.5	0.00	-	-	-	-	-	KOZ3P 4750	4750	900	0.00	-	-	-	-	-
KOZ3C 4800	4800	47	0.00	-	-	-	-	-	KOZ3P 4800	4800	944	0.00	-	-	-	-	-
KOZ3C 4850	4850	42	0.00	-	-	-	-	-	KOZ3P 4850	4850	989	0.00	-	-	-	-	-
KOZ3C 4900	4900	37.5	0.00	-	-	-	-	-	KOZ3P 4900	4900	1034	0.00	-	-	-	-	-
KOZ3C 4950	4950	33.5	0.00	-	-	-	-	-	KOZ3P 4950	4950	1079.5	0.00	-	-	-	-	-
KOZ3C 5000	5000	30	0.00	-	-	-	-	-	KOZ3P 5000	5000	1125.5	0.00	-	-	-	-	-
KOZ3C 5050	5050	26.5	0.00	-	-	-	-	-	KOZ3P 5050	5050	1171.5	0.00	-	-	-	-	-
KOZ3C 5100	5100	23.5	0.00	-	-	-	-	-	KOZ3P 5100	5100	1218.5	0.00	-	-	-	-	-
KOZ3C 5150	5150	21	0.00	-	-	-	-	-	KOZ3P 5150	5150	1265.5	0.00	-	-	-	-	-
Jan-24 (119d 11/10/23); CSize 25; KOF4 3915.00																	
KOF4C 2700	2700	1215.5	0.00	-	-	-	-	-	KOF4P 2700	2700	9.5	0.00	-	-	-	-	-
KOF4C 2750	2750	1168.5	0.00	-	-	-	-	-	KOF4P 2750	2750	11.5	0.00	-	-	-	-	-
KOF4C 2800	2800	1122	0.00	-	-	-	-	-	KOF4P 2800	2800	14.5	0.00	-	-	-	-	-
KOF4C 2850	2850	1076	0.00	-	-	-	-	-	KOF4P 2850	2850	18	0.00	-	-	-	-	-
KOF4C 2900	2900	1030.5	0.00	-	-	-	-	-	KOF4P 2900	2900	22	0.00	-	-	-	-	-
KOF4C 2950	2950	985.5	0.00	-	-	-	-	-	KOF4P 2950	2950	27	0.00	-	-	-	-	-
KOF4C 3000	3000	941.5	0.00	-	-	-	-	-	KOF4P 3000	3000	32	0.00	-	-	-	150	-
KOF4C 3050	3050	898.5	0.00	-	-	-	-	-	KOF4P 3050	3050	38.5	0.00	-	-	-	-	-
KOF4C 3100	3100	856	0.00	-	-	-	-	-	KOF4P 3100	3100	45.5	0.00	-	-	-	-	-
KOF4C 3150	3150	814.5	0.00	-	-	-	-	-	KOF4P 3150	3150	53.5	0.00	-	-	-	-	-
KOF4C 3200	3200	773.5	0.00	-	-	-	-	-	KOF4P 3200	3200	62	0.00	-	-	-	-	-
KOF4C 3250	3250	734	0.00	-	-	-	-	-	KOF4P 3250	3250	72	0.00	-	-	-	-	-
KOF4C 3300	3300	695.5	0.00	-	-	-	-	-	KOF4P 3300	3300	83	0.00	-	-	-	-	-
KOF4C 3350	3350	658.5	0.00	-	-	-	-	-	KOF4P 3350	3350	95	0.00	-	-	-	-	-
KOF4C 3400	3400	622	0.00	-	-	-	-	-	KOF4P 3400	3400	108.5	0.00	-	-	-	-	-
KOF4C 3450	3450	587	0.00	-	-	-	-	-	KOF4P 3450	3450	123	0.00	-	-	-	-	-
KOF4C 3500	3500	553	0.00	-	-	-	-	-	KOF4P 3500	3500	138.5	0.00	-	-	-	-	-
KOF4C 3550	3550	520.5	0.00	-	-	-	-	-	KOF4P 3550	3550	155.5	0.00	-	-	-	-	-
KOF4C 3600	3600	489	0.00	-	-	-	-	-	KOF4P 3600	3600	173.5	0.00	-	-	-	-	-
KOF4C 3650	3650	459	0.00	-	-	-	-	-	KOF4P 3650	3650	193	0.00	-	-	-	-	-
KOF4C 3700	3700	430	0.00	-	-	-	-	-	KOF4P 3700	3700	213.5	0.00	-	-	-	-	-
KOF4C 3750	3750	402.5	0.00	-	-	-	-	-	KOF4P 3750	3750	235.5	0.00	-	-	-	-	-
KOF4C 3800	3800	376.5	0.00	-	-	-	-	-	KOF4P 3800	3800	258.5	0.00	-	-	-	-	-
KOF4C 3850	3850	351.5	0.00	-	-	-	-	-	KOF4P 3850	3850	283	0.00	-	-	-	-	-
KOF4C 3900	3900	327.5	0.00	-	-	-	-	-	KOF4P 3900	3900	308.5	0.00	-	-	-	-	-
KOF4C 3950	3950	305	0.00	-	-	-	-	-	KOF4P 3950	3950	335.5	0.00	-	-	-	-	-
KOF4C 4000	4000	283.5	0.00	-	-	-	150.0	-	KOF4P 4000	4000	364	0.00	-	-	-	-	-
KOF4C 4050	4050	263.5	0.00	-	-	-	-	-	KOF4P 4050	4050	393	0.00	-	-	-	-	-
KOF4C 4100	4100	244.5	0.00	-	-	-	-	-	KOF4P 4100	4100	423.5	0.00	-	-	-	-	-
KOF4C 4150	4150	226.5	0.00	-	-	-	-	-	KOF4P 4150	4150	455	0.00	-	-	-	-	-
KOF4C 4200	4200	209.5	0.00	-	-	-	-	-	KOF4P 4200	4200	487.5	0.00	-	-	-	-	-
KOF4C 4250	4250	193.5	0.00	-	-	-	-	-	KOF4P 4250	4250	521.5	0.00	-	-	-	-	-
KOF4C 4300	4300	179	0.00	-	-	-	-	-	KOF4P 4300	4300	556	0.00	-	-	-	-	-
KOF4C 4350	4350	165	0.00	-	-	-	-	-	KOF4P 4350	4350	591.5	0.00	-	-	-	-	-
KOF4C 4400	4400	152	0.00	-	-	-	-	-	KOF4P 4400	4400	628	0.00	-	-	-	-	-
KOF4C 4450	4450	140	0.00	-	-	-	-	-	KOF4P 4450	4450	665.5	0.00	-	-	-	-	-
KOF4C 4500	4500	128.5	0.00	-	-	-	-	-	KOF4P 4500	4500	703.5	0.00	-	-	-	-	-
KOF4C 4550	4550	118	0.00	-	-	-	-	-	KOF4P 4550	4550	742.5	0.00	-	-	-	-	-

KOF4C 4600	4600	108.5	0.00	-	-	-	-	-	KOF4P 4600	4600	782.5	0.00	-	-	-	-	-
KOF4C 4650	4650	99.5	0.00	-	-	-	-	-	KOF4P 4650	4650	823	0.00	-	-	-	-	-
KOF4C 4700	4700	91	0.00	-	-	-	-	-	KOF4P 4700	4700	864	0.00	-	-	-	-	-
KOF4C 4750	4750	83	0.00	-	-	-	-	-	KOF4P 4750	4750	905.5	0.00	-	-	-	-	-
KOF4C 4800	4800	76	0.00	-	-	-	-	-	KOF4P 4800	4800	948	0.00	-	-	-	-	-
KOF4C 4850	4850	69.5	0.00	-	-	-	-	-	KOF4P 4850	4850	991	0.00	-	-	-	-	-
KOF4C 4900	4900	63.5	0.00	-	-	-	-	-	KOF4P 4900	4900	1034.5	0.00	-	-	-	-	-
KOF4C 4950	4950	58	0.00	-	-	-	-	-	KOF4P 4950	4950	1078	0.00	-	-	-	-	-
KOF4C 5000	5000	52.5	0.00	-	-	-	-	-	KOF4P 5000	5000	1122.5	0.00	-	-	-	-	-
KOF4C 5050	5050	48	0.00	-	-	-	-	-	KOF4P 5050	5050	1167	0.00	-	-	-	-	-
KOF4C 5100	5100	43.5	0.00	-	-	-	-	-	KOF4P 5100	5100	1212.5	0.00	-	-	-	-	-
KOF4C 5150	5150	39.5	0.00	-	-	-	-	-	KOF4P 5150	5150	1258	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
SEP 23	CALL	36.56	37.20	-1.72
	PUT	36.50	37.21	-1.91
	MEAN	36.53	37.21	-1.81
OCT 23	CALL	37.32	38.01	-1.82
	PUT	37.32	38.01	-1.82
	MEAN	37.32	38.01	-1.82
NOV 23	CALL	37.01	37.69	-1.80
	PUT	37.03	37.69	-1.75
	MEAN	37.02	37.69	-1.78

	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