

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	4,000	-92	4,044	4,089	3,986	335	4,191
SEP 23	4,050	-92	4,101	4,140	4,025	5,207	28,537
OCT 23	4,066	-98	4,146	4,162	4,042	32,064	47,670
NOV 23	4,068	-99	4,150	4,164	4,043	7,682	23,728
DEC 23	4,070	-101	4,143	4,162	4,047	5,347	19,539
JAN 24	4,076	-105	4,170	4,170	4,056	4,224	22,211
FEB 24	4,083	-110	4,173	4,177	4,067	1,920	9,669
MAR 24	4,084	-110	4,180	4,181	4,066	2,128	13,319
APR 24	4,070	-110	4,165	4,165	4,058	1,249	4,540
MAY 24	4,046	-110	4,135	4,135	4,031	1,759	9,870
JUN 24	4,015	-110	4,077	4,086	4,007	534	2,676
JUL 24	3,971	-110	4,043	4,048	3,979	862	5,318
SEP 24	3,943	-110	3,975	3,984	3,973	169	1,347
NOV 24	3,920	-110	3,944	3,958	3,933	43	1,118
JAN 25	3,920	-110					
MAR 25	3,920	-110					
MAY 25	3,920	-110					
JUL 25	3,920	-110					
SEP 25	3,920	-110					
NOV 25	3,920	-110					
JAN 26	3,920	-110					
MAR 26	3,920	-110					
MAY 26	3,920	-110					
JUL 26	3,920	-110					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	72.56	0.57	71.94	72.68	70.75	37,418	22,028
SEP 23	68.48	0.27	67.96	68.56	66.81	44,233	73,133
OCT 23	65.69	-0.12	65.49	66.02	64.41	18,481	51,899
DEC 23	64.26	-0.48	64.51	64.92	63.28	60,733	193,221
JAN 24	63.78	-0.56	64.08	64.50	62.91	9,826	46,729
MAR 24	63.22	-0.62	63.68	63.90	62.40	6,534	36,123
MAY 24	62.78	-0.64	63.18	63.22	61.97	4,539	22,250
JUL 24	62.34	-0.66	62.61	62.72	61.48	3,353	22,165
AUG 24	61.59	-0.56	61.21	61.40	61.17	457	2,426
SEP 24	60.76	-0.47	-	-	-	159	1,765
OCT 24	59.88	-0.38	59.91	59.92	59.91	112	941
DEC 24	59.40	-0.35	59.50	59.50	58.71	172	6,040
JAN 25	59.06	-0.34	-	-	-	-	46
MAR 25	58.74	-0.35	-	-	-	-	24
MAY 25	58.50	-0.36	-	-	-	2	19

Source : Bloomberg

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Oct-23 (15d 8/10/23); CSize 25; KOV3 4088.00																		
KOV3C 2800	2800	1264.5	0.00	-	-	-	-	-	-	KOV3P 2800	2800	0.5	0.00	-	-	-	-	-
KOV3C 2850	2850	1214.5	0.00	-	-	-	-	-	-	KOV3P 2850	2850	0.5	0.00	-	-	-	-	-
KOV3C 2900	2900	1164.5	0.00	-	-	-	-	-	-	KOV3P 2900	2900	0.5	0.00	-	-	-	-	-
KOV3C 2950	2950	1114.5	0.00	-	-	-	-	-	-	KOV3P 2950	2950	0.5	0.00	-	-	-	-	-
KOV3C 3000	3000	1064.5	0.00	-	-	-	-	-	-	KOV3P 3000	3000	0.5	0.00	-	-	-	-	-
KOV3C 3050	3050	1014.5	0.00	-	-	-	-	-	-	KOV3P 3050	3050	0.5	0.00	-	-	-	-	50
KOV3C 3100	3100	964.5	0.00	-	-	-	-	-	-	KOV3P 3100	3100	0.5	0.00	-	-	-	-	-
KOV3C 3150	3150	915	0.00	-	-	-	-	-	-	KOV3P 3150	3150	0.5	0.00	-	-	-	-	-
KOV3C 3200	3200	865	0.00	-	-	-	-	-	-	KOV3P 3200	3200	0.5	0.00	-	-	-	-	200
KOV3C 3250	3250	815	0.00	-	-	-	-	-	-	KOV3P 3250	3250	0.5	0.00	-	-	-	-	941
KOV3C 3300	3300	765	0.00	-	-	-	-	-	-	KOV3P 3300	3300	0.5	0.00	-	-	-	-	500
KOV3C 3350	3350	715.5	0.00	-	-	-	-	-	-	KOV3P 3350	3350	0.5	0.00	-	-	-	-	-
KOV3C 3400	3400	666	0.00	-	-	-	-	-	-	KOV3P 3400	3400	1	0.00	-	-	-	-	-
KOV3C 3450	3450	616.5	0.00	-	-	-	-	-	-	KOV3P 3450	3450	1.5	0.00	-	-	-	-	-
KOV3C 3500	3500	567.5	0.00	-	-	-	-	-	-	KOV3P 3500	3500	2.5	0.00	-	-	-	-	-
KOV3C 3550	3550	519.5	0.00	-	-	-	-	-	-	KOV3P 3550	3550	4	0.00	-	-	-	-	-
KOV3C 3600	3600	472	0.00	-	-	-	-	-	-	KOV3P 3600	3600	6.5	0.00	-	-	-	-	200
KOV3C 3650	3650	425.5	0.00	-	-	-	-	-	-	KOV3P 3650	3650	10	0.00	-	-	-	-	-
KOV3C 3700	3700	380	0.00	-	-	-	-	-	-	KOV3P 3700	3700	14.5	0.00	-	-	-	-	-
KOV3C 3750	3750	337	0.00	-	-	-	-	-	-	KOV3P 3750	3750	21	0.00	-	-	-	-	-
KOV3C 3800	3800	295.5	0.00	-	-	-	200.0	-	-	KOV3P 3800	3800	30	0.00	-	-	-	-	-
KOV3C 3850	3850	256.5	0.00	-	-	-	-	-	-	KOV3P 3850	3850	41	0.00	-	-	-	-	-
KOV3C 3900	3900	220.5	0.00	-	-	-	500.0	-	-	KOV3P 3900	3900	54.5	0.00	-	-	-	-	-
KOV3C 3950	3950	187	0.00	-	-	-	-	-	-	KOV3P 3950	3950	71	0.00	-	-	-	-	-
KOV3C 4000	4000	157	0.00	-	-	-	-	-	-	KOV3P 4000	4000	91	0.00	-	-	-	-	-
KOV3C 4050	4050	130	0.00	-	-	-	-	-	-	KOV3P 4050	4050	114	0.00	-	-	-	-	-
KOV3C 4100	4100	106.5	0.00	-	-	-	-	-	-	KOV3P 4100	4100	140.5	0.00	-	-	-	-	-
KOV3C 4150	4150	86	0.00	-	-	-	-	-	-	KOV3P 4150	4150	170	0.00	-	-	-	-	-
KOV3C 4200	4200	68.5	0.00	-	-	-	100.0	-	-	KOV3P 4200	4200	202.5	0.00	-	-	-	-	-
KOV3C 4250	4250	54	0.00	-	-	-	-	-	-	KOV3P 4250	4250	237.5	0.00	-	-	-	-	-
KOV3C 4300	4300	42	0.00	-	-	-	200.0	-	-	KOV3P 4300	4300	275.5	0.00	-	-	-	-	-
KOV3C 4350	4350	32	0.00	-	-	-	-	-	-	KOV3P 4350	4350	315.5	0.00	-	-	-	-	-
KOV3C 4400	4400	24	0.00	-	-	-	-	-	-	KOV3P 4400	4400	358	0.00	-	-	-	-	-
KOV3C 4450	4450	18	0.00	-	-	-	-	-	-	KOV3P 4450	4450	401.5	0.00	-	-	-	-	-
KOV3C 4500	4500	13.5	0.00	-	-	-	-	-	-	KOV3P 4500	4500	446.5	0.00	-	-	-	-	-
KOV3C 4550	4550	9.5	0.00	-	-	-	-	-	-	KOV3P 4550	4550	493	0.00	-	-	-	-	-
KOV3C 4600	4600	7	0.00	-	-	-	-	-	-	KOV3P 4600	4600	540	0.00	-	-	-	-	-
KOV3C 4650	4650	5	0.00	-	-	-	-	-	-	KOV3P 4650	4650	588	0.00	-	-	-	-	-
KOV3C 4700	4700	3.5	0.00	-	-	-	-	-	-	KOV3P 4700	4700	636.5	0.00	-	-	-	-	-
KOV3C 4750	4750	2.5	0.00	-	-	-	-	-	-	KOV3P 4750	4750	685.5	0.00	-	-	-	-	-
KOV3C 4800	4800	1.5	0.00	-	-	-	-	-	-	KOV3P 4800	4800	734.5	0.00	-	-	-	-	-
KOV3C 4850	4850	1	0.00	-	-	-	-	-	-	KOV3P 4850	4850	784	0.00	-	-	-	-	-
KOV3C 4900	4900	0.5	0.00	-	-	-	-	-	-	KOV3P 4900	4900	833.5	0.00	-	-	-	-	-
KOV3C 4950	4950	0.5	0.00	-	-	-	-	-	-	KOV3P 4950	4950	883.5	0.00	-	-	-	-	-
KOV3C 5000	5000	0.5	0.00	-	-	-	-	-	-	KOV3P 5000	5000	933	0.00	-	-	-	-	-
KOV3C 5050	5050	0.5	0.00	-	-	-	-	-	-	KOV3P 5050	5050	983	0.00	-	-	-	-	-
KOV3C 5100	5100	0.5	0.00	-	-	-	-	-	-	KOV3P 5100	5100	1033	0.00	-	-	-	-	-
KOV3C 5150	5150	0.5	0.00	-	-	-	-	-	-	KOV3P 5150	5150	1082.5	0.00	-	-	-	-	-
KOV3C 5200	5200	0.5	0.00	-	-	-	-	-	-	KOV3P 5200	5200	1132.5	0.00	-	-	-	-	-
KOV3C 5250	5250	0.5	0.00	-	-	-	-	-	-	KOV3P 5250	5250	1182.5	0.00	-	-	-	-	-
Nov-23 (44d 9/8/23); CSize 25; KOX3 4087.00																		
KOX3C 2900	2900	1164	0.00	0.0	0	0	0	0	0	KOX3P 2900	2900	0.5	0.00	-	-	0	-	-
KOX3C 2950	2950	1114.5	0.00	-	-	-	-	-	-	KOX3P 2950	2950	1	0.00	-	-	-	-	-
KOX3C 3000	3000	1065	0.00	-	-	-	-	-	-	KOX3P 3000	3000	1.5	0.00	-	-	-	-	-
KOX3C 3050	3050	1016	0.00	-	-	-	-	-	-	KOX3P 3050	3050	2	0.00	-	-	-	-	-
KOX3C 3100	3100	967	0.00	-	-	-	-	-	-	KOX3P 3100	3100	2.5	0.00	-	-	-	-	-
KOX3C 3150	3150	918.5	0.00	-	-	-	-	-	-	KOX3P 3150	3150	4	0.00	-	-	-	-	-
KOX3C 3200	3200	870	0.00	-	-	-	-	-	-	KOX3P 3200	3200	5.5	0.00	-	-	-	-	-
KOX3C 3250	3250	822	0.00	-	-	-	-	-	-	KOX3P 3250	3250	7.5	0.00	-	-	-	-	-
KOX3C 3300	3300	775	0.00	-	-	-	-	-	-	KOX3P 3300	3300	10	0.00	-	-	-	-	-
KOX3C 3350	3350	728.5	0.00	-	-	-	-	-	-	KOX3P 3350	3350	13	0.00	-	-	-	-	-
KOX3C 3400	3400	682.5	0.00	-	-	-	-	-	-	KOX3P 3400	3400	17	0.00	-	-	-	-	-
KOX3C 3450	3450	637.5	0.00	-	-	-	-	-	-	KOX3P 3450	3450	22	0.00	-	-	-	-	-

KOX3C 4150	4150	170	0.00	-	-	-	-	-	KOX3P 4150	4150	251.5	0.00	-	-	-	-	-
KOX3C 4200	4200	150	0.00	-	-	-	-	-	KOX3P 4200	4200	281.5	0.00	-	-	-	-	-
KOX3C 4250	4250	132.5	0.00	-	-	-	-	-	KOX3P 4250	4250	313.5	0.00	-	-	-	-	-
KOX3C 4300	4300	116	0.00	-	-	-	-	-	KOX3P 4300	4300	347	0.00	-	-	-	-	-
KOX3C 4350	4350	101.5	0.00	-	-	-	-	-	KOX3P 4350	4350	382.5	0.00	-	-	-	-	-
KOX3C 4400	4400	88.5	0.00	-	-	50.0	-	-	KOX3P 4400	4400	419	0.00	-	-	-	-	-
KOX3C 4450	4450	76.5	0.00	-	-	-	-	-	KOX3P 4450	4450	457.5	0.00	-	-	-	-	-
KOX3C 4500	4500	66.5	0.00	-	-	-	-	-	KOX3P 4500	4500	496.5	0.00	-	-	-	-	-
KOX3C 4550	4550	57	0.00	-	-	-	-	-	KOX3P 4550	4550	537.5	0.00	-	-	-	-	-
KOX3C 4600	4600	49	0.00	-	-	-	-	-	KOX3P 4600	4600	579	0.00	-	-	-	-	-
KOX3C 4650	4650	42	0.00	-	-	-	-	-	KOX3P 4650	4650	621.5	0.00	-	-	-	-	-
KOX3C 4700	4700	35.5	0.00	-	-	-	-	-	KOX3P 4700	4700	665.5	0.00	-	-	-	-	-
KOX3C 4750	4750	30.5	0.00	-	-	-	-	-	KOX3P 4750	4750	710	0.00	-	-	-	-	-
KOX3C 4800	4800	25.5	0.00	-	-	-	-	-	KOX3P 4800	4800	755	0.00	-	-	-	-	-
KOX3C 4850	4850	21.5	0.00	-	-	-	-	-	KOX3P 4850	4850	800.5	0.00	-	-	-	-	-
KOX3C 4900	4900	18	0.00	-	-	-	-	-	KOX3P 4900	4900	847	0.00	-	-	-	-	-
KOX3C 4950	4950	15.5	0.00	-	-	-	-	-	KOX3P 4950	4950	894	0.00	-	-	-	-	-
KOX3C 5000	5000	13	0.00	-	-	-	-	-	KOX3P 5000	5000	941.5	0.00	-	-	-	-	-
KOX3C 5050	5050	10.5	0.00	-	-	-	-	-	KOX3P 5050	5050	989	0.00	-	-	-	-	-
KOX3C 5100	5100	9	0.00	-	-	-	-	-	KOX3P 5100	5100	1037	0.00	-	-	-	-	-
KOX3C 5150	5150	7.5	0.00	-	-	-	-	-	KOX3P 5150	5150	1085	0.00	-	-	-	-	-
KOX3C 5200	5200	6	0.00	-	-	-	-	-	KOX3P 5200	5200	1134	0.00	-	-	-	-	-
KOX3C 5250	5250	5	0.00	-	-	-	-	-	KOX3P 5250	5250	1182.5	0.00	-	-	-	-	-
KOX3C 5300	5300	4	0.00	-	-	-	-	-	KOX3P 5300	5300	1231.5	0.00	-	-	-	-	-
KOX3C 5350	5350	3.5	0.00	-	-	-	-	-	KOX3P 5350	5350	1280.5	0.00	-	-	-	-	-

Dec-23 (76d 10/10/23); CSize 25; KOZ3 4090.00

KOZ3C 2700	2700	1362	0.00	-	-	-	-	-	KOZ3P 2700	2700	1	0.00	-	-	-	-	-
KOZ3C 2750	2750	1313	0.00	-	-	-	-	-	KOZ3P 2750	2750	1.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	1264	0.00	-	-	-	-	-	KOZ3P 2800	2800	2	0.00	-	-	-	-	-
KOZ3C 2850	2850	1215	0.00	-	-	-	-	-	KOZ3P 2850	2850	3	0.00	-	-	-	-	-
KOZ3C 2900	2900	1166.5	0.00	-	-	-	-	-	KOZ3P 2900	2900	4	0.00	-	-	-	-	-
KOZ3C 2950	2950	1118	0.00	-	-	-	-	-	KOZ3P 2950	2950	5.5	0.00	-	-	-	-	-
KOZ3C 3000	3000	1070	0.00	-	-	-	-	-	KOZ3P 3000	3000	7	0.00	-	-	-	-	-
KOZ3C 3050	3050	1022.5	0.00	-	-	-	-	-	KOZ3P 3050	3050	9	0.00	-	-	-	-	-
KOZ3C 3100	3100	975.5	0.00	-	-	-	-	-	KOZ3P 3100	3100	12	0.00	-	-	-	-	-
KOZ3C 3150	3150	929	0.00	-	-	-	-	-	KOZ3P 3150	3150	15	0.00	-	-	-	-	-
KOZ3C 3200	3200	883	0.00	-	-	-	-	-	KOZ3P 3200	3200	19	0.00	-	-	-	-	-
KOZ3C 3250	3250	838	0.00	-	-	-	-	-	KOZ3P 3250	3250	23.5	0.00	-	-	-	-	-
KOZ3C 3300	3300	793.5	0.00	-	-	-	-	-	KOZ3P 3300	3300	28.5	0.00	-	-	-	-	300
KOZ3C 3350	3350	750.5	0.00	-	-	-	-	-	KOZ3P 3350	3350	35	0.00	-	-	-	-	-
KOZ3C 3400	3400	708	0.00	-	-	-	-	-	KOZ3P 3400	3400	42	0.00	-	-	-	-	200
KOZ3C 3450	3450	666.5	0.00	-	-	-	-	-	KOZ3P 3450	3450	50.5	0.00	-	-	-	-	-
KOZ3C 3500	3500	626	0.00	-	-	-	-	-	KOZ3P 3500	3500	60	0.00	-	-	-	-	-
KOZ3C 3550	3550	587	0.00	-	-	-	-	-	KOZ3P 3550	3550	70.5	0.00	-	-	-	-	-
KOZ3C 3600	3600	549.5	0.00	-	-	-	-	-	KOZ3P 3600	3600	82.5	0.00	-	-	-	-	-
KOZ3C 3650	3650	513	0.00	-	-	-	-	-	KOZ3P 3650	3650	96	0.00	-	-	-	-	-
KOZ3C 3700	3700	478	0.00	-	-	-	-	-	KOZ3P 3700	3700	110.5	0.00	-	-	-	-	50
KOZ3C 3750	3750	444.5	0.00	-	-	-	-	-	KOZ3P 3750	3750	126.5	0.00	-	-	-	-	50
KOZ3C 3800	3800	412.5	0.00	-	-	300.0	-	-	KOZ3P 3800	3800	144	0.00	-	-	-	-	200
KOZ3C 3850	3850	382	0.00	-	-	75.0	-	-	KOZ3P 3850	3850	163	0.00	-	-	-	-	-
KOZ3C 3900	3900	352.5	0.00	-	-	50.0	-	-	KOZ3P 3900	3900	184	0.00	-	-	-	-	-
KOZ3C 3950	3950	325	0.00	-	-	-	-	-	KOZ3P 3950	3950	206	0.00	-	-	-	-	-
KOZ3C 4000	4000	299	0.00	-	-	200.0	-	-	KOZ3P 4000	4000	229.5	0.00	-	-	-	-	-
KOZ3C 4050	4050	274.5	0.00	-	-	-	-	-	KOZ3P 4050	4050	254.5	0.00	-	-	-	-	-
KOZ3C 4100	4100	251.5	0.00	-	-	-	-	-	KOZ3P 4100	4100	281.5	0.00	-	-	-	-	-
KOZ3C 4150	4150	230	0.00	-	-	-	-	-	KOZ3P 4150	4150	309.5	0.00	-	-	-	-	-
KOZ3C 4200	4200	209.5	0.00	-	-	-	-	-	KOZ3P 4200	4200	339	0.00	-	-	-	-	-
KOZ3C 4250	4250	191	0.00	-	-	-	-	-	KOZ3P 4250	4250	369.5	0.00	-	-	-	-	-
KOZ3C 4300	4300	173.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	402	0.00	-	-	-	-	-
KOZ3C 4350	4350	157.5	0.00	-	-	-	-	-	KOZ3P 4350	4350	435.5	0.00	-	-	-	-	-
KOZ3C 4400	4400	142.5	0.00	-	-	50.0	-	-	KOZ3P 4400	4400	470	0.00	-	-	-	-	-
KOZ3C 4450	4450	128.5	0.00	-	-	-	-	-	KOZ3P 4450	4450	506	0.00	-	-	-	-	-
KOZ3C 4500	4500	116	0.00	-	-	-	-	-	KOZ3P 4500	4500	543	0.00	-	-	-	-	-
KOZ3C 4550	4550	104	0.00	-	-	-	-	-	KOZ3P 4550	4550	581	0.00	-	-	-	-	-
KOZ3C 4600	4600	93.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	620	0.00	-	-	-	-	-
KOZ3C 4650	4650	84	0.00	-	-	-	-	-	KOZ3P 4650	4650	660	0.00	-	-	-	-	-
KOZ3C 4700	4700	75	0.00	-	-	-	-	-	KOZ3P 4700	4700	701	0.00	-	-	-	-	-
KOZ3C 4750	4750	67	0.00	-	-	-	-	-	KOZ3P 4750	4750	742.5	0.00	-	-	-	-	-
KOZ3C 4800	4800	60	0.00	-	-	-	-	-	KOZ3P 4800	4800	785	0.00	-	-	-	-	-
KOZ3C 4850	4850	53	0.00	-	-	-	-	-	KOZ3P 4850	4850	828	0.00	-	-	-	-	-
KOZ3C 4900	4900	47.5	0.00	-	-	-	-	-	KOZ3P 4900	4900	872	0.00	-	-	-	-	-
KOZ3C 4950	4950	42	0.00	-	-	-	-	-	KOZ3P 4950	4950	916	0.00	-	-	-	-	-
KOZ3C 5000	5000	37	0.00	-	-	-	-	-	KOZ3P 5000	5000	961	0.00	-	-	-	-	-
KOZ3C 5050	5050	33	0.00	-	-	-	-	-	KOZ3P 5050	5050	1006.5	0.00	-	-	-	-	-
KOZ3C 5100	5100	29	0.00	-	-	-	-	-	KOZ3P 5100	5100	1052.5	0.00	-	-	-	-	-
KOZ3C 5150	5150	25.5	0.00	-	-	-	-	-	KOZ3P 5150	5150	1098.5	0.00	-	-	-	-	-

Jan-24 (107d 11/10/23); CSize 25; KOF4 4096.00

KOF4C 2900	2900	1175.5	0.00	-	-	-	-	-	KOF4P 2900	2900	10.5	0.00	-	-	-	-	-
KOF4C 2950	2950	1128.5	0.00	-	-	-	-	-	KOF4P 2950	2950	13	0.00	-	-	-	-	-
KOF4C 3000	3000	1082	0.00	-	-	-	-	-	KOF4P 3000	3000	16	0.00	-	-	-	-	150
KOF4C 3050	3050	1036	0.00	-	-	-	-	-	KOF4P 3050	3050	19.5	0.00	-	-	-	-	-
KOF4C 3100	3100	991	0.00	-	-	-	-	-	KOF4P 3100	3100	24	0.00	-	-	-	-	-
KOF4C 3150	3150	946	0.00	-	-	-	-	-	KOF4P 3150	3150	29	0.00	-	-	-	-	-
KOF4C 3200	3200	902.5	0.00	-	-	-	-	-	KOF4P 3200	3200	34.5	0.00	-	-	-	-	-
KOF4C 3250	3250	859.5	0.00	-	-	-	-	-	KOF4P 3250	3250	41	0.00	-	-	-	-	-
KOF4C 3300	3300	817.5	0.00	-	-	-	-	-	KOF4P 3300	3300	48.5	0.00	-	-	-	-	-
KOF4C 3350	3350	776	0.00	-	-	-	-	-	KOF4P 3350	3350	57	0.00	-	-	-	-	-
KOF4C 3400	3400	736	0.00	-	-	-	-	-	KOF4P 3400	3400	66.5	0.00	-	-	-	-	-
KOF4C 3450	3450	697	0.00	-	-	-	-	-	KOF4P 3450	3450	77	0.00	-	-	-	-	-
KOF4C 3500	3500	659	0.00	-	-	-	-	-	KOF4P 3500	3500	88.5	0.00	-	-	-	-	-
KOF4C 3550	3550	622	0.00	-	-	-	-	-	KOF4P 3550	3550	101	0.00	-	-	-	-	-
KOF4C 3600	3600	586.5	0.00														

KOF4C 4800	4800	93.5	0.00	-	-	-	-	-	KOF4P 4800	4800	810.5	0.00	-	-	-	-	-
KOF4C 4850	4850	85	0.00	-	-	-	-	-	KOF4P 4850	4850	852	0.00	-	-	-	-	-
KOF4C 4900	4900	77.5	0.00	-	-	-	-	-	KOF4P 4900	4900	894	0.00	-	-	-	-	-
KOF4C 4950	4950	70.5	0.00	-	-	-	-	-	KOF4P 4950	4950	936.5	0.00	-	-	-	-	-
KOF4C 5000	5000	64	0.00	-	-	-	-	-	KOF4P 5000	5000	979.5	0.00	-	-	-	-	-
KOF4C 5050	5050	58.5	0.00	-	-	-	-	-	KOF4P 5050	5050	1023	0.00	-	-	-	-	-
KOF4C 5100	5100	53	0.00	-	-	-	-	-	KOF4P 5100	5100	1067.5	0.00	-	-	-	-	-
KOF4C 5150	5150	48	0.00	-	-	-	-	-	KOF4P 5150	5150	1112	0.00	-	-	-	-	-
KOF4C 5200	5200	43.5	0.00	-	-	-	-	-	KOF4P 5200	5200	1157	0.00	-	-	-	-	-
KOF4C 5250	5250	39.5	0.00	-	-	-	-	-	KOF4P 5250	5250	1202.5	0.00	-	-	-	-	-
KOF4C 5300	5300	35.5	0.00	-	-	-	-	-	KOF4P 5300	5300	1248	0.00	-	-	-	-	-
KOF4C 5350	5350	32	0.00	-	-	-	-	-	KOF4P 5350	5350	1294	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
OCT 23	CALL	35.84	36.20	-0.99
	PUT	35.84	36.18	-0.94
	MEAN	35.84	36.19	-0.97
NOV 23	CALL	36.32	36.66	-0.93
	PUT	36.35	36.66	-0.85
	MEAN	36.34	36.66	-0.89
DEC 23	CALL	35.84	36.20	-0.99
	PUT	35.84	36.18	-0.94
	MEAN	35.84	36.19	-0.97

	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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