

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	3,816	42	3,840	3,840	3,791	77	2,514
SEP 23	3,876	42	3,848	3,906	3,826	2,704	21,516
OCT 23	3,915	43	3,868	3,946	3,855	21,728	50,083
NOV 23	3,930	45	3,882	3,958	3,870	6,969	26,082
DEC 23	3,947	45	3,920	3,972	3,886	4,343	21,371
JAN 24	3,965	43	3,923	3,991	3,913	3,205	24,895
FEB 24	3,981	43	3,942	4,008	3,935	1,792	10,733
MAR 24	3,988	45	3,958	4,010	3,951	2,051	13,569
APR 24	3,979	45	3,947	4,000	3,945	2,159	5,473
MAY 24	3,958	45	3,926	3,973	3,923	1,590	12,068
JUN 24	3,927	45	3,892	3,935	3,892	796	3,416
JUL 24	3,898	45	3,863	3,887	3,862	316	5,337
SEP 24	3,858	45	3,826	3,861	3,826	37	1,635
NOV 24	3,835	45				21	1,250
JAN 25	3,835	45					
MAR 25	3,835	45					
MAY 25	3,835	45					
JUL 25	3,835	45					
SEP 25	3,835	45					
NOV 25	3,835	45					
JAN 26	3,835	45					
MAR 26	3,835	45					
MAY 26	3,835	45					
JUL 26	3,835	45					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	67.31	0.22	67.33	67.70	66.79	301	1,042
SEP 23	64.66	0.27	64.30	65.12	63.86	18,759	82,536
OCT 23	62.06	0.06	62.00	62.50	61.34	10,699	54,947
DEC 23	60.71	-0.11	60.83	61.25	60.06	44,387	193,022
JAN 24	60.27	-0.15	60.71	60.81	59.70	13,034	52,031
MAR 24	59.87	-0.13	60.32	60.40	59.30	8,895	37,031
MAY 24	59.57	-0.08	60.01	60.04	59.04	4,462	23,109
JUL 24	59.20	-0.06	59.56	59.62	58.64	2,580	22,462
AUG 24	58.52	-0.07	58.18	58.87	58.15	110	2,432
SEP 24	57.77	-0.11	57.25	57.25	57.25	168	1,771
OCT 24	57.01	-0.13	56.47	57.38	56.19	154	1,067
DEC 24	56.60	-0.21	55.85	57.00	55.85	214	6,167
JAN 25	56.30	-0.18	-	-	-	-	59
MAR 25	56.04	-0.17	-	-	-	-	24
MAY 25	55.81	-0.17	-	-	-	-	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 (7d 8/10/23); CSize 25; KOV3 3900.00																	
KOV3C 2700	2700	1214	0.00	-	-	-	-	-	KOV3P 2700	2700	0.5	0.00	-	-	-	-	-
KOV3C 2750	2750	1164	0.00	-	-	-	-	-	KOV3P 2750	2750	0.5	0.00	-	-	-	-	-
KOV3C 2800	2800	1114.5	0.00	-	-	-	-	-	KOV3P 2800	2800	0.5	0.00	-	-	-	-	-
KOV3C 2850	2850	1064.5	0.00	-	-	-	-	-	KOV3P 2850	2850	0.5	0.00	-	-	-	-	-
KOV3C 2900	2900	1014.5	0.00	-	-	-	-	-	KOV3P 2900	2900	0.5	0.00	-	-	-	-	-
KOV3C 2950	2950	964.5	0.00	-	-	-	-	-	KOV3P 2950	2950	0.5	0.00	-	-	-	-	-
KOV3C 3000	3000	914.5	0.00	-	-	-	-	-	KOV3P 3000	3000	0.5	0.00	-	-	-	-	-
KOV3C 3050	3050	864.5	0.00	-	-	-	-	-	KOV3P 3050	3050	0.5	0.00	-	-	-	-	50
KOV3C 3100	3100	814.5	0.00	-	-	-	-	-	KOV3P 3100	3100	0.5	0.00	-	-	-	-	-
KOV3C 3150	3150	764.5	0.00	-	-	-	-	-	KOV3P 3150	3150	0.5	0.00	-	-	-	-	-
KOV3C 3200	3200	714.5	0.00	-	-	-	-	-	KOV3P 3200	3200	0.5	0.00	-	-	-	-	200
KOV3C 3250	3250	664.5	0.00	-	-	-	-	-	KOV3P 3250	3250	0.5	0.00	-	-	-	-	-
KOV3C 3300	3300	614.5	0.00	-	-	-	-	-	KOV3P 3300	3300	0.5	0.00	-	-	-	-	500
KOV3C 3350	3350	564.5	0.00	-	-	-	-	-	KOV3P 3350	3350	0.5	0.00	-	-	-	-	-
KOV3C 3400	3400	515	0.00	-	-	-	-	-	KOV3P 3400	3400	0.5	0.00	-	-	-	-	-
KOV3C 3450	3450	465.5	0.00	-	-	-	-	-	KOV3P 3450	3450	0.5	0.00	-	-	-	-	-
KOV3C 3500	3500	416	0.00	-	-	-	-	-	KOV3P 3500	3500	1.5	0.00	-	-	-	-	-
KOV3C 3550	3550	367.5	0.00	-	-	-	-	-	KOV3P 3550	3550	2.5	0.00	-	-	-	-	-
KOV3C 3600	3600	319.5	0.00	-	-	-	-	-	KOV3P 3600	3600	5	0.00	-	-	-	-	200
KOV3C 3650	3650	273.5	0.00	-	-	-	-	-	KOV3P 3650	3650	9	0.00	-	-	-	-	-
KOV3C 3700	3700	230	0.00	-	-	-	-	-	KOV3P 3700	3700	15	0.00	-	-	-	-	-
KOV3C 3750	3750	189	0.00	-	-	-	-	-	KOV3P 3750	3750	24	0.00	-	-	-	-	200
KOV3C 3800	3800	152	0.00	-	-	-	200.0	-	KOV3P 3800	3800	37	0.00	-	-	-	-	-
KOV3C 3850	3850	119	0.00	-	-	-	-	-	KOV3P 3850	3850	54	0.00	-	-	-	-	-
KOV3C 3900	3900	90.5	0.00	-	-	-	500.0	-	KOV3P 3900	3900	75.5	0.00	-	-	-	-	-
KOV3C 3950	3950	67	0.00	-	-	-	-	-	KOV3P 3950	3950	102	0.00	-	-	-	-	-
KOV3C 4000	4000	48.5	0.00	-	-	-	-	-	KOV3P 4000	4000	133.5	0.00	-	-	-	-	-
KOV3C 4050	4050	33.5	0.00	-	-	-	-	-	KOV3P 4050	4050	168.5	0.00	-	-	-	-	-
KOV3C 4100	4100	23	0.00	-	-	-	-	-	KOV3P 4100	4100	207.5	0.00	-	-	-	-	-
KOV3C 4150	4150	15	0.00	-	-	-	-	-	KOV3P 4150	4150	250	0.00	-	-	-	-	-
KOV3C 4200	4200	9.5	0.00	-	-	-	100.0	-	KOV3P 4200	4200	294.5	0.00	-	-	-	-	-
KOV3C 4250	4250	6	0.00	-	-	-	-	-	KOV3P 4250	4250	340.5	0.00	-	-	-	-	-
KOV3C 4300	4300	3.5	0.00	-	-	-	200.0	-	KOV3P 4300	4300	388	0.00	-	-	-	-	-
KOV3C 4350	4350	2	0.00	-	-	-	-	-	KOV3P 4350	4350	436.5	0.00	-	-	-	-	-
KOV3C 4400	4400	1	0.00	-	-	-	-	-	KOV3P 4400	4400	486	0.00	-	-	-	-	-
KOV3C 4450	4450	0.5	0.00	-	-	-	-	-	KOV3P 4450	4450	535	0.00	-	-	-	-	-
KOV3C 4500	4500	0.5	0.00	-	-	-	-	-	KOV3P 4500	4500	585	0.00	-	-	-	-	-
KOV3C 4550	4550	0.5	0.00	-	-	-	-	-	KOV3P 4550	4550	634.5	0.00	-	-	-	-	-
KOV3C 4600	4600	0.5	0.00	-	-	-	-	-	KOV3P 4600	4600	684.5	0.00	-	-	-	-	-
KOV3C 4650	4650	0.5	0.00	-	-	-	-	-	KOV3P 4650	4650	734.5	0.00	-	-	-	-	-
KOV3C 4700	4700	0.5	0.00	-	-	-	-	-	KOV3P 4700	4700	784.5	0.00	-	-	-	-	-
KOV3C 4750	4750	0.5	0.00	-	-	-	-	-	KOV3P 4750	4750	834.5	0.00	-	-	-	-	-
KOV3C 4800	4800	0.5	0.00	-	-	-	-	-	KOV3P 4800	4800	884.5	0.00	-	-	-	-	-
KOV3C 4850	4850	0.5	0.00	-	-	-	-	-	KOV3P 4850	4850	934.5	0.00	-	-	-	-	-
KOV3C 4900	4900	0.5	0.00	-	-	-	-	-	KOV3P 4900	4900	984.5	0.00	-	-	-	-	-
KOV3C 4950	4950	0.5	0.00	-	-	-	-	-	KOV3P 4950	4950	1034.5	0.00	-	-	-	-	-
KOV3C 5000	5000	0.5	0.00	-	-	-	-	-	KOV3P 5000	5000	1084.5	0.00	-	-	-	-	-
KOV3C 5050	5050	0.5	0.00	-	-	-	-	-	KOV3P 5050	5050	1134.5	0.00	-	-	-	-	-
KOV3C 5100	5100	0.5	0.00	-	-	-	-	-	KOV3P 5100	5100	1184	0.00	-	-	-	-	-
KOV3C 5150	5150	0.5	0.00	-	-	-	-	-	KOV3P 5150	5150	1234	0.00	-	-	-	-	-
Nov-23 (36d 9/8/23); CSize 25; KOX3 3917.00																	
KOX3C 2700	2700	1226.5	0.00	0.0	0	0	0	0	KOX3P 2700	2700	0.5	0.00	-	-	0	-	-
KOX3C 2750	2750	1176.5	0.00	-	-	-	-	-	KOX3P 2750	2750	0.5	0.00	-	-	-	-	-
KOX3C 2800	2800	1126.5	0.00	-	-	-	-	-	KOX3P 2800	2800	0.5	0.00	-	-	-	-	-
KOX3C 2850	2850	1077	0.00	-	-	-	-	-	KOX3P 2850	2850	0.5	0.00	-	-	-	-	-
KOX3C 2900	2900	1027.5	0.00	-	-	-	-	-	KOX3P 2900	2900	0.5	0.00	-	-	-	-	-
KOX3C 2950	2950	978	0.00	-	-	-	-	-	KOX3P 2950	2950	1	0.00	-	-	-	-	-
KOX3C 3000	3000	928.5	0.00	-	-	-	-	-	KOX3P 3000	3000	1.5	0.00	-	-	-	-	-
KOX3C 3050	3050	879.5	0.00	-	-	-	-	-	KOX3P 3050	3050	2	0.00	-	-	-	-	-
KOX3C 3100	3100	830.5	0.00	-	-	-	-	-	KOX3P 3100	3100	3	0.00	-	-	-	-	-
KOX3C 3150	3150	782	0.00	-	-	-	-	-	KOX3P 3150	3150	4.5	0.00	-	-	-	-	-
KOX3C 3200	3200	734	0.00	-	-	-	-	-	KOX3P 3200	3200	6.5	0.00	-	-	-	-	-
KOX3C 3250	3250	686.5	0.00	-	-	-	-	-	KOX3P 3250	3250	9	0.00	-	-	-	-	-
KOX3C 3300	3300	640	0.00	-	-	-	-	-	KOX3P 3300	3300	12	0.00	-	-	-	-	-
KOX3C 3350	3350	594.5	0.00	-	-	-	-	-	KOX3P 3350	3350	16.5	0.00	-	-	-	-	-
KOX3C 3400	3400	550	0.00	-	-	-	-	-	KOX3P								

KOX3C 3950	3950	172	0.00	-	-	-	-	-	KOX3P 3950	3950	192	0.00	-	-	-	-	-
KOX3C 4000	4000	150.5	0.00	-	-	-	-	-	KOX3P 4000	4000	220	0.00	-	-	-	-	-
KOX3C 4050	4050	130.5	0.00	-	-	-	-	-	KOX3P 4050	4050	250.5	0.00	-	-	-	-	-
KOX3C 4100	4100	113	0.00	-	-	-	-	-	KOX3P 4100	4100	282.5	0.00	-	-	-	-	-
KOX3C 4150	4150	97	0.00	-	-	-	-	-	KOX3P 4150	4150	316.5	0.00	-	-	-	-	-
KOX3C 4200	4200	83	0.00	-	-	-	-	-	KOX3P 4200	4200	352	0.00	-	-	-	-	-
KOX3C 4250	4250	70.5	0.00	-	-	-	-	-	KOX3P 4250	4250	389.5	0.00	-	-	-	-	-
KOX3C 4300	4300	60	0.00	-	-	-	-	-	KOX3P 4300	4300	428.5	0.00	-	-	-	-	-
KOX3C 4350	4350	50.5	0.00	-	-	-	-	-	KOX3P 4350	4350	469	0.00	-	-	-	-	-
KOX3C 4400	4400	42.5	0.00	-	-	50.0	-	-	KOX3P 4400	4400	511	0.00	-	-	-	-	-
KOX3C 4450	4450	35.5	0.00	-	-	-	-	-	KOX3P 4450	4450	553.5	0.00	-	-	-	-	-
KOX3C 4500	4500	29.5	0.00	-	-	-	-	-	KOX3P 4500	4500	597.5	0.00	-	-	-	-	-
KOX3C 4550	4550	24	0.00	-	-	-	-	-	KOX3P 4550	4550	642.5	0.00	-	-	-	-	-
KOX3C 4600	4600	20	0.00	-	-	-	-	-	KOX3P 4600	4600	688	0.00	-	-	-	-	-
KOX3C 4650	4650	16.5	0.00	-	-	-	-	-	KOX3P 4650	4650	734	0.00	-	-	-	-	-
KOX3C 4700	4700	13.5	0.00	-	-	-	-	-	KOX3P 4700	4700	781	0.00	-	-	-	-	-
KOX3C 4750	4750	11	0.00	-	-	-	-	-	KOX3P 4750	4750	828.5	0.00	-	-	-	-	-
KOX3C 4800	4800	8.5	0.00	-	-	-	-	-	KOX3P 4800	4800	876	0.00	-	-	-	-	-
KOX3C 4850	4850	7	0.00	-	-	-	-	-	KOX3P 4850	4850	924	0.00	-	-	-	-	-
KOX3C 4900	4900	5.5	0.00	-	-	-	-	-	KOX3P 4900	4900	972.5	0.00	-	-	-	-	-
KOX3C 4950	4950	4.5	0.00	-	-	-	-	-	KOX3P 4950	4950	1021.5	0.00	-	-	-	-	-
KOX3C 5000	5000	3.5	0.00	-	-	-	-	-	KOX3P 5000	5000	1070.5	0.00	-	-	-	-	-
KOX3C 5050	5050	3	0.00	-	-	-	-	-	KOX3P 5050	5050	1119.5	0.00	-	-	-	-	-
KOX3C 5100	5100	2	0.00	-	-	-	-	-	KOX3P 5100	5100	1168.5	0.00	-	-	-	-	-
KOX3C 5150	5150	2	0.00	-	-	-	-	-	KOX3P 5150	5150	1218	0.00	-	-	-	-	-

Dec-23 (68d 10/10/23); CSize 25; KOZ3 3935.00

KOZ3C 2700	2700	1241	0.00	-	-	-	-	-	KOZ3P 2700	2700	1.5	0.00	-	-	-	-	-
KOZ3C 2750	2750	1192	0.00	-	-	-	-	-	KOZ3P 2750	2750	2	0.00	-	-	-	-	-
KOZ3C 2800	2800	1143	0.00	-	-	-	-	-	KOZ3P 2800	2800	2.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	1094	0.00	-	-	-	-	-	KOZ3P 2850	2850	3.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	1045.5	0.00	-	-	-	-	-	KOZ3P 2900	2900	5	0.00	-	-	-	-	-
KOZ3C 2950	2950	997.5	0.00	-	-	-	-	-	KOZ3P 2950	2950	6.5	0.00	-	-	-	-	-
KOZ3C 3000	3000	950	0.00	-	-	-	-	-	KOZ3P 3000	3000	8.5	0.00	-	-	-	-	-
KOZ3C 3050	3050	903	0.00	-	-	-	-	-	KOZ3P 3050	3050	11	0.00	-	-	-	-	-
KOZ3C 3100	3100	856.5	0.00	-	-	-	-	-	KOZ3P 3100	3100	14.5	0.00	-	-	-	-	-
KOZ3C 3150	3150	810.5	0.00	-	-	-	-	-	KOZ3P 3150	3150	18.5	0.00	-	-	-	-	-
KOZ3C 3200	3200	765.5	0.00	-	-	-	-	-	KOZ3P 3200	3200	23	0.00	-	-	-	-	-
KOZ3C 3250	3250	721.5	0.00	-	-	-	-	-	KOZ3P 3250	3250	28.5	0.00	-	-	-	-	-
KOZ3C 3300	3300	678.5	0.00	-	-	-	-	-	KOZ3P 3300	3300	35	0.00	-	-	-	-	300
KOZ3C 3350	3350	636.5	0.00	-	-	-	-	-	KOZ3P 3350	3350	43	0.00	-	-	-	-	-
KOZ3C 3400	3400	595.5	0.00	-	-	-	-	-	KOZ3P 3400	3400	52	0.00	-	-	-	-	200
KOZ3C 3450	3450	556	0.00	-	-	-	-	-	KOZ3P 3450	3450	62	0.00	-	-	-	-	-
KOZ3C 3500	3500	518	0.00	-	-	-	-	-	KOZ3P 3500	3500	73.5	0.00	-	-	-	-	-
KOZ3C 3550	3550	481	0.00	-	-	-	-	-	KOZ3P 3550	3550	86.5	0.00	-	-	-	-	-
KOZ3C 3600	3600	445.5	0.00	-	-	-	-	-	KOZ3P 3600	3600	100.5	0.00	-	-	-	-	-
KOZ3C 3650	3650	412	0.00	-	-	-	-	-	KOZ3P 3650	3650	116.5	0.00	-	-	-	-	-
KOZ3C 3700	3700	380	0.00	-	-	-	-	-	KOZ3P 3700	3700	134	0.00	-	-	-	-	50
KOZ3C 3750	3750	349	0.00	-	-	-	-	-	KOZ3P 3750	3750	153.5	0.00	-	-	-	-	50
KOZ3C 3800	3800	320.5	0.00	-	-	300.0	-	-	KOZ3P 3800	3800	174	0.00	-	-	-	-	200
KOZ3C 3850	3850	293	0.00	-	-	75.0	-	-	KOZ3P 3850	3850	196.5	0.00	-	-	-	-	-
KOZ3C 3900	3900	267.5	0.00	-	-	50.0	-	-	KOZ3P 3900	3900	220.5	0.00	-	-	-	-	-
KOZ3C 3950	3950	243.5	0.00	-	-	-	-	-	KOZ3P 3950	3950	246.5	0.00	-	-	-	-	-
KOZ3C 4000	4000	221	0.00	-	-	200.0	-	-	KOZ3P 4000	4000	273.5	0.00	-	-	-	-	-
KOZ3C 4050	4050	200	0.00	-	-	-	-	-	KOZ3P 4050	4050	302.5	0.00	-	-	-	-	-
KOZ3C 4100	4100	181	0.00	-	-	-	-	-	KOZ3P 4100	4100	333	0.00	-	-	-	-	-
KOZ3C 4150	4150	163	0.00	-	-	-	-	-	KOZ3P 4150	4150	364.5	0.00	-	-	-	-	-
KOZ3C 4200	4200	146.5	0.00	-	-	-	-	-	KOZ3P 4200	4200	398	0.00	-	-	-	-	-
KOZ3C 4250	4250	131.5	0.00	-	-	-	-	-	KOZ3P 4250	4250	432.5	0.00	-	-	-	-	-
KOZ3C 4300	4300	117.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	468.5	0.00	-	-	-	-	-
KOZ3C 4350	4350	105	0.00	-	-	-	-	-	KOZ3P 4350	4350	505.5	0.00	-	-	-	-	-
KOZ3C 4400	4400	93.5	0.00	-	-	100.0	50.0	-	KOZ3P 4400	4400	544	0.00	-	-	-	-	-
KOZ3C 4450	4450	83	0.00	-	-	-	-	-	KOZ3P 4450	4450	583	0.00	-	-	-	-	-
KOZ3C 4500	4500	73.5	0.00	-	-	-	-	-	KOZ3P 4500	4500	623.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	65	0.00	-	-	-	-	-	KOZ3P 4550	4550	664.5	0.00	-	-	-	-	-
KOZ3C 4600	4600	57.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	706.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	50.5	0.00	-	-	-	-	-	KOZ3P 4650	4650	749.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	44.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	793	0.00	-	-	-	-	-
KOZ3C 4750	4750	39	0.00	-	-	-	-	-	KOZ3P 4750	4750	837.5	0.00	-	-	-	-	-
KOZ3C 4800	4800	34	0.00	-	-	-	-	-	KOZ3P 4800	4800	882	0.00	-	-	-	-	-
KOZ3C 4850	4850	30	0.00	-	-	-	-	-	KOZ3P 4850	4850	927.5	0.00	-	-	-	-	-
KOZ3C 4900	4900	26	0.00	-	-	-	-	-	KOZ3P 4900	4900	973.5	0.00	-	-	-	-	-
KOZ3C 4950	4950	22.5	0.00	-	-	-	-	-	KOZ3P 4950	4950	1020	0.00	-	-	-	-	-
KOZ3C 5000	5000	19.5	0.00	-	-	-	-	-	KOZ3P 5000	5000	1066.5	0.00	-	-	-	-	-
KOZ3C 5050	5050	17	0.00	-	-	-	-	-	KOZ3P 5050	5050	1113.5	0.00	-	-	-	-	-
KOZ3C 5100	5100	15	0.00	-	-	-	-	-	KOZ3P 5100	5100	1161	0.00	-	-	-	-	-
KOZ3C 5150	5150	13	0.00	-	-	-	-	-	KOZ3P 5150	5150	1209	0.00	-	-	-	-	-

Jan-24 (99d 11/10/23); CSize 25; KOF4 3955.00

KOF4C 2750	2750	1210.5	0.00	-	-	-	-	-	KOF4P 2750	2750	6	0.00	-	-	-	-	-
KOF4C 2800	2800	1162.5	0.00	-	-	-	-	-	KOF4P 2800	2800	7.5	0.00	-	-	-	-	-
KOF4C 2850	2850	1115	0.00	-	-	-	-	-	KOF4P 2850	2850	9.5	0.00	-	-	-	-	-
KOF4C 2900	2900	1068	0.00	-	-	-	-	-	KOF4P 2900	2900	12	0.00	-	-	-	-	-
KOF4C 2950	2950	1021.5	0.00	-	-	-	-	-	KOF4P 2950	2950	15	0.00	-	-	-	-	-
KOF4C 3000	3000	975.5	0.00	-	-	-	-	-	KOF4P 3000	3000	19	0.00	-	-	-	-	150
KOF4C 3050	3050	930.5	0.00	-	-	-	-	-	KOF4P 3050	3050	23.5	0.00	-	-	-	-	-
KOF4C 3100	3100	886	0.00	-	-	-	-	-	KOF4P 3100	3100	28.5	0.00	-	-	-	-	-
KOF4C 3150	3150	842	0.00	-	-	-	-	-	KOF4P 3150	3150	34	0.00	-	-	-	-	-
KOF4C 3200	3200	799.5	0.00	-	-	-	-	-	KOF4P 3200	3200	41	0.00	-	-	-	-	-
KOF4C 3250	3250	757.5	0.00	-	-	-	-	-	KOF4P 3250	3250	48.5	0.00	-	-	-	-	-
KOF4C 3300	3300	716.5	0.00	-	-	-	-	-	KOF4P 3300	3300	57.5	0.00	-	-	-	-	-
KOF4C 3350	3350	677	0.00	-	-	-	-	-	KOF4P 3350	3350	67	0.00	-	-	-	-	-
KOF4C 3400	3400	638.5	0.00	-	-	-	-	-	KOF4P 3400	3400	78	0.00	-	-	-	-	-
KOF4C																	

KOF4C 4650	4650	86.5	0.00	-	-	-	-	-	KOF4P 4650	4650	765.5	0.00	-	-	-	-	-
KOF4C 4700	4700	78.5	0.00	-	-	-	-	-	KOF4P 4700	4700	807	0.00	-	-	-	-	-
KOF4C 4750	4750	71	0.00	-	-	-	-	-	KOF4P 4750	4750	849	0.00	-	-	-	-	-
KOF4C 4800	4800	64	0.00	-	-	-	-	-	KOF4P 4800	4800	892	0.00	-	-	-	-	-
KOF4C 4850	4850	58	0.00	-	-	-	-	-	KOF4P 4850	4850	935.5	0.00	-	-	-	-	-
KOF4C 4900	4900	52	0.00	-	-	-	-	-	KOF4P 4900	4900	979	0.00	-	-	-	-	-
KOF4C 4950	4950	47	0.00	-	-	-	-	-	KOF4P 4950	4950	1023.5	0.00	-	-	-	-	-
KOF4C 5000	5000	42.5	0.00	-	-	-	-	-	KOF4P 5000	5000	1068.5	0.00	-	-	-	-	-
KOF4C 5050	5050	38	0.00	-	-	-	-	-	KOF4P 5050	5050	1113.5	0.00	-	-	-	-	-
KOF4C 5100	5100	34	0.00	-	-	-	-	-	KOF4P 5100	5100	1159.5	0.00	-	-	-	-	-
KOF4C 5150	5150	30.5	0.00	-	-	-	-	-	KOF4P 5150	5150	1205.5	0.00	-	-	-	-	-
KOF4C 5200	5200	27.5	0.00	-	-	-	-	-	KOF4P 5200	5200	1251.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
OCT 23	CALL	36.03	36.00	0.08
	PUT	36.03	36.00	0.08
	MEAN	36.03	36.00	0.08
NOV 23	CALL	36.47	36.66	-0.52
	PUT	36.51	36.66	-0.41
	MEAN	36.49	36.66	-0.46
DEC 23	CALL	36.03	36.00	0.08
	PUT	36.03	36.00	0.08
	MEAN	36.03	36.00	0.08

	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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