

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	3,755	-61	3,795	3,795	3,745	217	2,292
SEP 23	3,794	-82	3,877	3,890	3,780	3,454	20,009
OCT 23	3,824	-91	3,915	3,931	3,817	27,392	50,808
NOV 23	3,843	-87	3,937	3,947	3,835	9,248	25,815
DEC 23	3,863	-84	3,955	3,962	3,854	5,083	21,008
JAN 24	3,885	-80	3,976	3,980	3,876	3,784	24,704
FEB 24	3,908	-73	3,988	3,988	3,896	1,993	11,016
MAR 24	3,911	-77	3,997	3,998	3,900	2,428	13,590
APR 24	3,902	-77	3,959	3,971	3,881	1,990	5,672
MAY 24	3,881	-77	3,946	3,946	3,858	1,959	12,506
JUN 24	3,850	-77	3,884	3,884	3,838	1,017	3,411
JUL 24	3,821	-77	3,864	3,864	3,812	837	5,389
SEP 24	3,781	-77	3,827	3,827	3,778	248	1,727
NOV 24	3,758	-77	3,756	3,757	3,756	21	1,252
JAN 25	3,758	-77					
MAR 25	3,758	-77					
MAY 25	3,758	-77					
JUL 25	3,758	-77					
SEP 25	3,758	-77					
NOV 25	3,758	-77					
JAN 26	3,758	-77					
MAR 26	3,758	-77					
MAY 26	3,758	-77					
JUL 26	3,758	-77					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	66.99	-0.32	67.03	67.03	66.33	474	651
SEP 23	64.04	-0.62	64.70	64.75	63.55	25,508	83,038
OCT 23	61.43	-0.63	62.02	62.10	60.88	15,423	55,756
DEC 23	60.04	-0.67	60.68	60.74	59.44	52,383	192,904
JAN 24	59.63	-0.64	60.30	60.30	59.04	14,481	53,821
MAR 24	59.27	-0.60	59.74	59.89	58.70	12,452	36,235
MAY 24	58.97	-0.60	59.35	59.55	58.46	6,520	24,158
JUL 24	58.57	-0.63	59.04	59.12	58.04	4,268	23,541
AUG 24	57.90	-0.62	57.76	57.94	57.73	290	2,375
SEP 24	57.16	-0.61	57.09	57.09	57.09	197	1,768
OCT 24	56.38	-0.63	56.31	56.31	56.31	121	1,068
DEC 24	55.96	-0.64	56.29	56.48	55.69	424	6,314
JAN 25	55.69	-0.61	-	-	-	-	59
MAR 25	55.43	-0.61	-	-	-	-	24
MAY 25	55.20	-0.61	-	-	-	-	19

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
<b>Oct-23 (6d 8/10/23); CSize 25; KOV3 3848.00</b>																	
KOV3C 2650	2650	1173.5	0.00	-	-	-	-	-	KOV3P 2650	2650	0.5	0.00	-	-	-	-	-
KOV3C 2700	2700	1123.5	0.00	-	-	-	-	-	KOV3P 2700	2700	0.5	0.00	-	-	-	-	-
KOV3C 2750	2750	1073.5	0.00	-	-	-	-	-	KOV3P 2750	2750	0.5	0.00	-	-	-	-	-
KOV3C 2800	2800	1023.5	0.00	-	-	-	-	-	KOV3P 2800	2800	0.5	0.00	-	-	-	-	-
KOV3C 2850	2850	973.5	0.00	-	-	-	-	-	KOV3P 2850	2850	0.5	0.00	-	-	-	-	-
KOV3C 2900	2900	923.5	0.00	-	-	-	-	-	KOV3P 2900	2900	0.5	0.00	-	-	-	-	-
KOV3C 2950	2950	873.5	0.00	-	-	-	-	-	KOV3P 2950	2950	0.5	0.00	-	-	-	-	-
KOV3C 3000	3000	823.5	0.00	-	-	-	-	-	KOV3P 3000	3000	0.5	0.00	-	-	-	-	-
KOV3C 3050	3050	773.5	0.00	-	-	-	-	-	KOV3P 3050	3050	0.5	0.00	-	-	-	50	-
KOV3C 3100	3100	723.5	0.00	-	-	-	-	-	KOV3P 3100	3100	0.5	0.00	-	-	-	-	-
KOV3C 3150	3150	673.5	0.00	-	-	-	-	-	KOV3P 3150	3150	0.5	0.00	-	-	-	-	-
KOV3C 3200	3200	623.5	0.00	-	-	-	-	-	KOV3P 3200	3200	0.5	0.00	-	-	-	200	-
KOV3C 3250	3250	573.5	0.00	-	-	-	-	-	KOV3P 3250	3250	0.5	0.00	-	-	-	-	-
KOV3C 3300	3300	524	0.00	-	-	-	-	-	KOV3P 3300	3300	0.5	0.00	-	-	-	500	-
KOV3C 3350	3350	474	0.00	-	-	-	-	-	KOV3P 3350	3350	0.5	0.00	-	-	-	-	-
KOV3C 3400	3400	424.5	0.00	-	-	-	-	-	KOV3P 3400	3400	0.5	0.00	-	-	-	-	-
KOV3C 3450	3450	375	0.00	-	-	-	-	-	KOV3P 3450	3450	1.5	0.00	-	-	-	-	-
KOV3C 3500	3500	326.5	0.00	-	-	-	-	-	KOV3P 3500	3500	3	0.00	-	-	-	-	-
KOV3C 3550	3550	279.5	0.00	-	-	-	-	-	KOV3P 3550	3550	5.5	0.00	-	-	-	-	-
KOV3C 3600	3600	234	0.00	-	-	-	-	-	KOV3P 3600	3600	10	0.00	-	-	-	200	-
KOV3C 3650	3650	191.5	0.00	-	-	-	-	-	KOV3P 3650	3650	17.5	0.00	-	-	-	-	-
KOV3C 3700	3700	152.5	0.00	-	-	-	-	-	KOV3P 3700	3700	28.5	0.00	-	-	-	-	-
KOV3C 3750	3750	118	0.00	-	-	-	-	-	KOV3P 3750	3750	44	0.00	-	-	-	200	-
KOV3C 3800	3800	88.5	0.00	-	-	-	200.0	-	KOV3P 3800	3800	64.5	0.00	-	-	-	-	-
KOV3C 3850	3850	64	0.00	-	-	-	-	-	KOV3P 3850	3850	90	0.00	-	-	-	-	-
KOV3C 3900	3900	44.5	0.00	-	-	-	500.0	-	KOV3P 3900	3900	120.5	0.00	-	-	-	-	-
KOV3C 3950	3950	30	0.00	-	-	-	-	-	KOV3P 3950	3950	156	0.00	-	-	-	-	-
KOV3C 4000	4000	19.5	0.00	-	-	-	-	-	KOV3P 4000	4000	195.5	0.00	-	-	-	-	-
KOV3C 4050	4050	12	0.00	-	-	-	-	-	KOV3P 4050	4050	238	0.00	-	-	-	-	-
KOV3C 4100	4100	7.5	0.00	-	-	-	-	-	KOV3P 4100	4100	283	0.00	-	-	-	-	-
KOV3C 4150	4150	4	0.00	-	-	-	-	-	KOV3P 4150	4150	330	0.00	-	-	-	-	-
KOV3C 4200	4200	2.5	0.00	-	-	-	100.0	-	KOV3P 4200	4200	378	0.00	-	-	-	-	-
KOV3C 4250	4250	1	0.00	-	-	-	-	-	KOV3P 4250	4250	427	0.00	-	-	-	-	-
KOV3C 4300	4300	0.5	0.00	-	-	-	200.0	-	KOV3P 4300	4300	476.5	0.00	-	-	-	-	-
KOV3C 4350	4350	0.5	0.00	-	-	-	-	-	KOV3P 4350	4350	526	0.00	-	-	-	-	-
KOV3C 4400	4400	0.5	0.00	-	-	-	-	-	KOV3P 4400	4400	576	0.00	-	-	-	-	-
KOV3C 4450	4450	0.5	0.00	-	-	-	-	-	KOV3P 4450	4450	625.5	0.00	-	-	-	-	-
KOV3C 4500	4500	0.5	0.00	-	-	-	-	-	KOV3P 4500	4500	675.5	0.00	-	-	-	-	-
KOV3C 4550	4550	0.5	0.00	-	-	-	-	-	KOV3P 4550	4550	725.5	0.00	-	-	-	-	-
KOV3C 4600	4600	0.5	0.00	-	-	-	-	-	KOV3P 4600	4600	775.5	0.00	-	-	-	-	-
KOV3C 4650	4650	0.5	0.00	-	-	-	-	-	KOV3P 4650	4650	825.5	0.00	-	-	-	-	-
KOV3C 4700	4700	0.5	0.00	-	-	-	-	-	KOV3P 4700	4700	875.5	0.00	-	-	-	-	-
KOV3C 4750	4750	0.5	0.00	-	-	-	-	-	KOV3P 4750	4750	925.5	0.00	-	-	-	-	-
KOV3C 4800	4800	0.5	0.00	-	-	-	-	-	KOV3P 4800	4800	975.5	0.00	-	-	-	-	-
KOV3C 4850	4850	0.5	0.00	-	-	-	-	-	KOV3P 4850	4850	1025.5	0.00	-	-	-	-	-
KOV3C 4900	4900	0.5	0.00	-	-	-	-	-	KOV3P 4900	4900	1075.5	0.00	-	-	-	-	-
KOV3C 4950	4950	0.5	0.00	-	-	-	-	-	KOV3P 4950	4950	1125.5	0.00	-	-	-	-	-
KOV3C 5000	5000	0.5	0.00	-	-	-	-	-	KOV3P 5000	5000	1175.5	0.00	-	-	-	-	-
KOV3C 5050	5050	0.5	0.00	-	-	-	-	-	KOV3P 5050	5050	1225.5	0.00	-	-	-	-	-
KOV3C 5100	5100	0.5	0.00	-	-	-	-	-	KOV3P 5100	5100	1275.5	0.00	-	-	-	-	-
<b>Nov-23 (35d 9/8/23); CSize 25; KOX3 3867.00</b>																	
KOX3C 2650	2650	1189.5	0.00	0.0	0	0	0	0	KOX3P 2650	2650	0.5	0.00	-	-	0	-	-
KOX3C 2700	2700	1139.5	0.00	-	-	-	-	-	KOX3P 2700	2700	0.5	0.00	-	-	-	-	-
KOX3C 2750	2750	1090	0.00	-	-	-	-	-	KOX3P 2750	2750	0.5	0.00	-	-	-	-	-
KOX3C 2800	2800	1040	0.00	-	-	-	-	-	KOX3P 2800	2800	0.5	0.00	-	-	-	-	-
KOX3C 2850	2850	990.5	0.00	-	-	-	-	-	KOX3P 2850	2850	0.5	0.00	-	-	-	-	-
KOX3C 2900	2900	941	0.00	-	-	-	-	-	KOX3P 2900	2900	1	0.00	-	-	-	-	-
KOX3C 2950	2950	891.5	0.00	-	-	-	-	-	KOX3P 2950	2950	1.5	0.00	-	-	-	-	-
KOX3C 3000	3000	842.5	0.00	-	-	-	-	-	KOX3P 3000	3000	2	0.00	-	-	-	-	-
KOX3C 3050	3050	794	0.00	-	-	-	-	-	KOX3P 3050	3050	3	0.00	-	-	-	-	-
KOX3C 3100	3100	745.5	0.00	-	-	-	-	-	KOX3P 3100	3100	4.5	0.00	-	-	-	-	-
KOX3C 3150	3150	697.5	0.00	-	-	-	-	-	KOX3P 3150	3150	6.5	0.00	-	-	-	-	-
KOX3C 3200	3200	650.5	0.00	-	-	-	-	-	KOX3P 3200	3200	9.5	0.00	-	-	-	-	-
KOX3C 3250	3250	604	0.00	-	-	-	-	-	KOX3P 3250	3250	13	0.00	-	-	-	-	-
KOX3C 3300	3300	559	0.00	-	-	-	-	-	KOX3P 3300	3300	17.5	0.00	-	-	-	-	-
KOX3C 3350	3350	514.5	0.00</														

KOX3C 3900	3900	149.5	0.00	-	-	-	-	-	KOX3P 3900	3900	206.5	0.00	-	-	-	-	-
KOX3C 3950	3950	129.5	0.00	-	-	-	-	-	KOX3P 3950	3950	236	0.00	-	-	-	-	-
KOX3C 4000	4000	111	0.00	-	-	-	-	-	KOX3P 4000	4000	267.5	0.00	-	-	-	-	-
KOX3C 4050	4050	95	0.00	-	-	-	-	-	KOX3P 4050	4050	301.5	0.00	-	-	-	-	-
KOX3C 4100	4100	81	0.00	-	-	-	-	-	KOX3P 4100	4100	337	0.00	-	-	-	-	-
KOX3C 4150	4150	68.5	0.00	-	-	-	-	-	KOX3P 4150	4150	374.5	0.00	-	-	-	-	-
KOX3C 4200	4200	57.5	0.00	-	-	-	-	-	KOX3P 4200	4200	413.5	0.00	-	-	-	-	-
KOX3C 4250	4250	48	0.00	-	-	-	-	-	KOX3P 4250	4250	454	0.00	-	-	-	-	-
KOX3C 4300	4300	40	0.00	-	-	-	-	-	KOX3P 4300	4300	496	0.00	-	-	-	-	-
KOX3C 4350	4350	33.5	0.00	-	-	-	-	-	KOX3P 4350	4350	538.5	0.00	-	-	-	-	-
KOX3C 4400	4400	27.5	0.00	-	-	-	50.0	-	KOX3P 4400	4400	582.5	0.00	-	-	-	-	-
KOX3C 4450	4450	22.5	0.00	-	-	-	-	-	KOX3P 4450	4450	627.5	0.00	-	-	-	-	-
KOX3C 4500	4500	18.5	0.00	-	-	-	-	-	KOX3P 4500	4500	673.5	0.00	-	-	-	-	-
KOX3C 4550	4550	15	0.00	-	-	-	-	-	KOX3P 4550	4550	719.5	0.00	-	-	-	-	-
KOX3C 4600	4600	12	0.00	-	-	-	-	-	KOX3P 4600	4600	766.5	0.00	-	-	-	-	-
KOX3C 4650	4650	9.5	0.00	-	-	-	-	-	KOX3P 4650	4650	814	0.00	-	-	-	-	-
KOX3C 4700	4700	7.5	0.00	-	-	-	-	-	KOX3P 4700	4700	862	0.00	-	-	-	-	-
KOX3C 4750	4750	6	0.00	-	-	-	-	-	KOX3P 4750	4750	910.5	0.00	-	-	-	-	-
KOX3C 4800	4800	5	0.00	-	-	-	-	-	KOX3P 4800	4800	959	0.00	-	-	-	-	-
KOX3C 4850	4850	4	0.00	-	-	-	-	-	KOX3P 4850	4850	1008	0.00	-	-	-	-	-
KOX3C 4900	4900	3	0.00	-	-	-	-	-	KOX3P 4900	4900	1057	0.00	-	-	-	-	-
KOX3C 4950	4950	2.5	0.00	-	-	-	-	-	KOX3P 4950	4950	1106	0.00	-	-	-	-	-
KOX3C 5000	5000	2	0.00	-	-	-	-	-	KOX3P 5000	5000	1155.5	0.00	-	-	-	-	-
KOX3C 5050	5050	1.5	0.00	-	-	-	-	-	KOX3P 5050	5050	1205	0.00	-	-	-	-	-
KOX3C 5100	5100	1	0.00	-	-	-	-	-	KOX3P 5100	5100	1254.5	0.00	-	-	-	-	-

**Dec-23 (67d 10/10/23); CSize 25; KOZ3 3887.00**

KOZ3C 2700	2700	1158	0.00	-	-	-	-	-	KOZ3P 2700	2700	2	0.00	-	-	-	-	-
KOZ3C 2750	2750	1109	0.00	-	-	-	-	-	KOZ3P 2750	2750	2.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	1060.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	3.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	1012	0.00	-	-	-	-	-	KOZ3P 2850	2850	5	0.00	-	-	-	-	-
KOZ3C 2900	2900	964	0.00	-	-	-	-	-	KOZ3P 2900	2900	6.5	0.00	-	-	-	-	-
KOZ3C 2950	2950	916.5	0.00	-	-	-	-	-	KOZ3P 2950	2950	8.5	0.00	-	-	-	-	-
KOZ3C 3000	3000	869.5	0.00	-	-	-	-	-	KOZ3P 3000	3000	11.5	0.00	-	-	-	-	-
KOZ3C 3050	3050	823	0.00	-	-	-	-	-	KOZ3P 3050	3050	15	0.00	-	-	-	-	-
KOZ3C 3100	3100	777.5	0.00	-	-	-	-	-	KOZ3P 3100	3100	19	0.00	-	-	-	-	-
KOZ3C 3150	3150	732.5	0.00	-	-	-	-	-	KOZ3P 3150	3150	24	0.00	-	-	-	-	-
KOZ3C 3200	3200	689	0.00	-	-	-	-	-	KOZ3P 3200	3200	29.5	0.00	-	-	-	-	-
KOZ3C 3250	3250	646	0.00	-	-	-	-	-	KOZ3P 3250	3250	36.5	0.00	-	-	-	-	-
KOZ3C 3300	3300	604.5	0.00	-	-	-	-	-	KOZ3P 3300	3300	44.5	0.00	-	-	-	-	300
KOZ3C 3350	3350	564	0.00	-	-	-	-	-	KOZ3P 3350	3350	54	0.00	-	-	-	-	-
KOZ3C 3400	3400	525	0.00	-	-	-	-	-	KOZ3P 3400	3400	64.5	0.00	-	-	-	-	200
KOZ3C 3450	3450	487.5	0.00	-	-	-	-	-	KOZ3P 3450	3450	76.5	0.00	-	-	-	-	-
KOZ3C 3500	3500	451	0.00	-	-	-	-	-	KOZ3P 3500	3500	90.5	0.00	-	-	-	-	-
KOZ3C 3550	3550	416.5	0.00	-	-	-	-	-	KOZ3P 3550	3550	105.5	0.00	-	-	-	-	-
KOZ3C 3600	3600	383.5	0.00	-	-	-	-	-	KOZ3P 3600	3600	122	0.00	-	-	-	-	-
KOZ3C 3650	3650	352.5	0.00	-	-	-	-	-	KOZ3P 3650	3650	140.5	0.00	-	-	-	-	-
KOZ3C 3700	3700	322.5	0.00	-	-	-	-	-	KOZ3P 3700	3700	160.5	0.00	-	-	-	-	50
KOZ3C 3750	3750	295	0.00	-	-	-	-	-	KOZ3P 3750	3750	182.5	0.00	-	-	-	-	50
KOZ3C 3800	3800	268.5	0.00	-	-	-	300.0	-	KOZ3P 3800	3800	206	0.00	-	-	-	-	200
KOZ3C 3850	3850	244	0.00	-	-	-	75.0	-	KOZ3P 3850	3850	231	0.00	-	-	-	-	-
KOZ3C 3900	3900	221	0.00	-	-	-	50.0	-	KOZ3P 3900	3900	258	0.00	-	-	-	-	-
KOZ3C 3950	3950	199.5	0.00	-	-	-	-	-	KOZ3P 3950	3950	286	0.00	-	-	-	-	-
KOZ3C 4000	4000	180	0.00	-	-	-	200.0	-	KOZ3P 4000	4000	316	0.00	-	-	-	-	-
KOZ3C 4050	4050	162	0.00	-	-	-	-	-	KOZ3P 4050	4050	347.5	0.00	-	-	-	-	-
KOZ3C 4100	4100	145	0.00	-	-	-	-	-	KOZ3P 4100	4100	380.5	0.00	-	-	-	-	-
KOZ3C 4150	4150	129.5	0.00	-	-	-	-	-	KOZ3P 4150	4150	415	0.00	-	-	-	-	-
KOZ3C 4200	4200	115.5	0.00	-	-	-	-	-	KOZ3P 4200	4200	451	0.00	-	-	-	-	-
KOZ3C 4250	4250	103	0.00	-	-	-	-	-	KOZ3P 4250	4250	487.5	0.00	-	-	-	-	-
KOZ3C 4300	4300	91.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	526	0.00	-	-	-	-	-
KOZ3C 4350	4350	81	0.00	-	-	-	-	-	KOZ3P 4350	4350	565	0.00	-	-	-	-	-
KOZ3C 4400	4400	71.5	0.00	-	-	-	100.0	-	KOZ3P 4400	4400	605.5	0.00	-	-	-	-	-
KOZ3C 4450	4450	63	0.00	-	-	-	-	-	KOZ3P 4450	4450	646.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	55.5	0.00	-	-	-	-	-	KOZ3P 4500	4500	688.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	48.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	731.5	0.00	-	-	-	-	-
KOZ3C 4600	4600	42.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	775.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	37	0.00	-	-	-	-	-	KOZ3P 4650	4650	819.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	32.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	864.5	0.00	-	-	-	-	-
KOZ3C 4750	4750	28	0.00	-	-	-	-	-	KOZ3P 4750	4750	910	0.00	-	-	-	-	-
KOZ3C 4800	4800	24.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	956	0.00	-	-	-	-	-
KOZ3C 4850	4850	21	0.00	-	-	-	-	-	KOZ3P 4850	4850	1002.5	0.00	-	-	-	-	-
KOZ3C 4900	4900	18.5	0.00	-	-	-	-	-	KOZ3P 4900	4900	1049.5	0.00	-	-	-	-	-
KOZ3C 4950	4950	16	0.00	-	-	-	-	-	KOZ3P 4950	4950	1096.5	0.00	-	-	-	-	-
KOZ3C 5000	5000	13.5	0.00	-	-	-	-	-	KOZ3P 5000	5000	1144	0.00	-	-	-	-	-
KOZ3C 5050	5050	11.5	0.00	-	-	-	-	-	KOZ3P 5050	5050	1192	0.00	-	-	-	-	-
KOZ3C 5100	5100	10	0.00	-	-	-	-	-	KOZ3P 5100	5100	1240	0.00	-	-	-	-	-
KOZ3C 5150	5150	8.5	0.00	-	-	-	-	-	KOZ3P 5150	5150	1288	0.00	-	-	-	-	-

**Jan-24 (98d 11/10/23); CSize 25; KOF4 3918.00**

KOF4C 2700	2700	1180.5	0.00	-	-	-	-	-	KOF4P 2700	2700	5.5	0.00	-	-	-	-	-
KOF4C 2750	2750	1132.5	0.00	-	-	-	-	-	KOF4P 2750	2750	7	0.00	-	-	-	-	-
KOF4C 2800	2800	1085	0.00	-	-	-	-	-	KOF4P 2800	2800	9	0.00	-	-	-	-	-
KOF4C 2850	2850	1038	0.00	-	-	-	-	-	KOF4P 2850	2850	12	0.00	-	-	-	-	-
KOF4C 2900	2900	991.5	0.00	-	-	-	-	-	KOF4P 2900	2900	15	0.00	-	-	-	-	-
KOF4C 2950	2950	945.5	0.00	-	-	-	-	-	KOF4P 2950	2950	18.5	0.00	-	-	-	-	-
KOF4C 3000	3000	900.5	0.00	-	-	-	-	-	KOF4P 3000	3000	23	0.00	-	-	-	-	150
KOF4C 3050	3050	856	0.00	-	-	-	-	-	KOF4P 3050	3050	28	0.00	-	-	-	-	-
KOF4C 3100	3100	812.5	0.00	-	-	-	-	-	KOF4P 3100	3100	34	0.00	-	-	-	-	-
KOF4C 3150	3150	769.5	0.00	-	-	-	-	-	KOF4P 3150	3150	41	0.00	-	-	-	-	-
KOF4C 3200	3200	728	0.00	-	-	-	-	-	KOF4P 3200	3200	49	0.00	-	-	-	-	-
KOF4C 3250	3250	687.5	0.00	-	-	-	-	-	KOF4P 3250	3250	58	0.00	-	-	-	-	-
KOF4C 3300	3300	648	0.00	-	-	-	-	-	KOF4P 3300	3300	68	0.00	-	-	-	-	-
KOF4C 3350	3350	609.5	0.00	-	-	-	-	-	KOF4P 3350	3350	79	0.00	-	-	-	-	-
KOF4C 3400	3400																

KOF4C 4600	4600	75.5	0.00	-	-	-	-	-	KOF4P 4600	4600	784.5	0.00	-	-	-	-	-
KOF4C 4650	4650	68	0.00	-	-	-	-	-	KOF4P 4650	4650	826.5	0.00	-	-	-	-	-
KOF4C 4700	4700	61.5	0.00	-	-	-	-	-	KOF4P 4700	4700	869.5	0.00	-	-	-	-	-
KOF4C 4750	4750	55.5	0.00	-	-	-	-	-	KOF4P 4750	4750	913	0.00	-	-	-	-	-
KOF4C 4800	4800	49.5	0.00	-	-	-	-	-	KOF4P 4800	4800	957	0.00	-	-	-	-	-
KOF4C 4850	4850	44.5	0.00	-	-	-	-	-	KOF4P 4850	4850	1001.5	0.00	-	-	-	-	-
KOF4C 4900	4900	40	0.00	-	-	-	-	-	KOF4P 4900	4900	1046	0.00	-	-	-	-	-
KOF4C 4950	4950	35.5	0.00	-	-	-	-	-	KOF4P 4950	4950	1091.5	0.00	-	-	-	-	-
KOF4C 5000	5000	32	0.00	-	-	-	-	-	KOF4P 5000	5000	1137.5	0.00	-	-	-	-	-
KOF4C 5050	5050	28.5	0.00	-	-	-	-	-	KOF4P 5050	5050	1183.5	0.00	-	-	-	-	-
KOF4C 5100	5100	25.5	0.00	-	-	-	-	-	KOF4P 5100	5100	1230	0.00	-	-	-	-	-
KOF4C 5150	5150	22.5	0.00	-	-	-	-	-	KOF4P 5150	5150	1277	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
OCT 23	CALL	36.02	36.03	-0.03
	PUT	36.02	36.03	-0.03
	MEAN	36.02	36.03	-0.03
NOV 23	CALL	36.54	36.47	0.19
	PUT	36.54	36.51	0.08
	MEAN	36.54	36.49	0.14
DEC 23	CALL	36.02	36.03	-0.03
	PUT	36.02	36.03	-0.03
	MEAN	36.02	36.03	-0.03

	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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