

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	3,700	-82	3,781	3,805	3,684	300	1,732
SEP 23	3,741	-85	3,815	3,850	3,724	3,749	17,687
OCT 23	3,772	-87	3,853	3,886	3,754	28,201	47,913
NOV 23	3,800	-82	3,872	3,906	3,784	10,125	26,382
DEC 23	3,827	-88	3,910	3,929	3,813	5,691	20,890
JAN 24	3,859	-89	3,935	3,952	3,844	3,630	24,955
FEB 24	3,882	-89	3,953	3,975	3,875	1,554	11,580
MAR 24	3,881	-89	3,964	3,976	3,881	1,781	14,157
APR 24	3,871	-89	3,957	3,963	3,867	1,419	6,097
MAY 24	3,848	-96	3,928	3,942	3,847	1,215	13,157
JUN 24	3,817	-96	3,841	3,841	3,819	195	3,553
JUL 24	3,789	-96	3,839	3,842	3,817	29	5,283
SEP 24	3,749	-96	3,794	3,794	3,794	1	1,763
NOV 24	3,726	-96				2	1,328
JAN 25	3,726	-96					
MAR 25	3,726	-96					
MAY 25	3,726	-96					
JUL 25	3,726	-96					
SEP 25	3,726	-96					
NOV 25	3,726	-96					
JAN 26	3,726	-96					
MAR 26	3,726	-96					
MAY 26	3,726	-96					
JUL 26	3,726	-96					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	66.66	-1.34	67.71	67.71	66.70	52	485
SEP 23	64.08	-1.31	65.48	65.60	63.78	17,381	82,361
OCT 23	61.33	-1.52	62.80	63.02	61.02	12,819	56,133
DEC 23	59.85	-1.67	61.54	61.65	59.50	50,269	194,967
JAN 24	59.41	-1.63	61.06	61.16	59.07	11,842	55,176
MAR 24	58.95	-1.63	60.61	60.66	58.65	7,863	36,428
MAY 24	58.61	-1.60	60.17	60.22	58.32	3,183	24,791
JUL 24	58.21	-1.54	59.68	59.69	57.85	2,079	23,889
AUG 24	57.57	-1.50	58.05	58.05	57.31	313	2,543
SEP 24	56.85	-1.44	57.14	57.14	56.58	141	1,875
OCT 24	56.04	-1.39	56.32	56.32	55.73	46	1,086
DEC 24	55.66	-1.34	56.65	56.67	55.24	415	6,322
JAN 25	55.38	-1.34	-	-	-	-	59
MAR 25	55.12	-1.34	-	-	-	-	24
MAY 25	54.89	-1.34	-	-	-	-	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 (2d 8/10/23); CSize 25; KOV3 3787.00																	
KOV3C 2600	2600	1171.5	0.00	-	-	-	-	-	KOV3P 2600	2600	0.5	0.00	-	-	-	-	-
KOV3C 2650	2650	1121.5	0.00	-	-	-	-	-	KOV3P 2650	2650	0.5	0.00	-	-	-	-	-
KOV3C 2700	2700	1071.5	0.00	-	-	-	-	-	KOV3P 2700	2700	0.5	0.00	-	-	-	-	-
KOV3C 2750	2750	1022	0.00	-	-	-	-	-	KOV3P 2750	2750	0.5	0.00	-	-	-	-	-
KOV3C 2800	2800	972	0.00	-	-	-	-	-	KOV3P 2800	2800	0.5	0.00	-	-	-	-	-
KOV3C 2850	2850	922	0.00	-	-	-	-	-	KOV3P 2850	2850	0.5	0.00	-	-	-	-	-
KOV3C 2900	2900	872	0.00	-	-	-	-	-	KOV3P 2900	2900	0.5	0.00	-	-	-	-	-
KOV3C 2950	2950	822	0.00	-	-	-	-	-	KOV3P 2950	2950	0.5	0.00	-	-	-	-	-
KOV3C 3000	3000	772	0.00	-	-	-	-	-	KOV3P 3000	3000	0.5	0.00	-	-	-	-	-
KOV3C 3050	3050	722	0.00	-	-	-	-	-	KOV3P 3050	3050	0.5	0.00	-	-	-	-	50
KOV3C 3100	3100	672	0.00	-	-	-	-	-	KOV3P 3100	3100	0.5	0.00	-	-	-	-	-
KOV3C 3150	3150	622	0.00	-	-	-	-	-	KOV3P 3150	3150	0.5	0.00	-	-	-	-	-
KOV3C 3200	3200	572	0.00	-	-	-	-	-	KOV3P 3200	3200	0.5	0.00	-	-	-	-	200
KOV3C 3250	3250	522	0.00	-	-	-	-	-	KOV3P 3250	3250	0.5	0.00	-	-	-	-	-
KOV3C 3300	3300	472	0.00	-	-	-	-	-	KOV3P 3300	3300	0.5	0.00	-	-	-	-	500
KOV3C 3350	3350	422	0.00	-	-	-	-	-	KOV3P 3350	3350	0.5	0.00	-	-	-	-	-
KOV3C 3400	3400	372	0.00	-	-	-	-	-	KOV3P 3400	3400	0.5	0.00	-	-	-	-	-
KOV3C 3450	3450	322	0.00	-	-	-	-	-	KOV3P 3450	3450	0.5	0.00	-	-	-	-	-
KOV3C 3500	3500	272.5	0.00	-	-	-	-	-	KOV3P 3500	3500	0.5	0.00	-	-	-	-	-
KOV3C 3550	3550	223.5	0.00	-	-	-	-	-	KOV3P 3550	3550	1.5	0.00	-	-	-	-	-
KOV3C 3600	3600	176	0.00	-	-	-	-	-	KOV3P 3600	3600	4	0.00	-	-	-	-	200
KOV3C 3650	3650	131.5	0.00	-	-	-	-	-	KOV3P 3650	3650	9.5	0.00	-	-	-	-	-
KOV3C 3700	3700	92	0.00	-	-	-	-	-	KOV3P 3700	3700	20	0.00	-	-	-	-	-
KOV3C 3750	3750	60	0.00	-	-	-	-	-	KOV3P 3750	3750	38	0.00	-	-	-	-	200
KOV3C 3800	3800	35.5	0.00	-	-	-	200.0	-	KOV3P 3800	3800	63.5	0.00	-	-	-	-	-
KOV3C 3850	3850	19.5	0.00	-	-	-	-	-	KOV3P 3850	3850	97.5	0.00	-	-	-	-	-
KOV3C 3900	3900	9.5	0.00	-	-	-	500.0	-	KOV3P 3900	3900	137.5	0.00	-	-	-	-	-
KOV3C 3950	3950	4	0.00	-	-	-	-	-	KOV3P 3950	3950	182	0.00	-	-	-	-	-
KOV3C 4000	4000	1.5	0.00	-	-	-	-	-	KOV3P 4000	4000	229.5	0.00	-	-	-	-	-
KOV3C 4050	4050	0.5	0.00	-	-	-	-	-	KOV3P 4050	4050	278.5	0.00	-	-	-	-	-
KOV3C 4100	4100	0.5	0.00	-	-	-	-	-	KOV3P 4100	4100	328	0.00	-	-	-	-	-
KOV3C 4150	4150	0.5	0.00	-	-	-	-	-	KOV3P 4150	4150	378	0.00	-	-	-	-	-
KOV3C 4200	4200	0.5	0.00	-	-	-	100.0	-	KOV3P 4200	4200	428	0.00	-	-	-	-	-
KOV3C 4250	4250	0.5	0.00	-	-	-	-	-	KOV3P 4250	4250	478	0.00	-	-	-	-	-
KOV3C 4300	4300	0.5	0.00	-	-	-	200.0	-	KOV3P 4300	4300	528	0.00	-	-	-	-	-
KOV3C 4350	4350	0.5	0.00	-	-	-	-	-	KOV3P 4350	4350	578	0.00	-	-	-	-	-
KOV3C 4400	4400	0.5	0.00	-	-	-	-	-	KOV3P 4400	4400	628	0.00	-	-	-	-	-
KOV3C 4450	4450	0.5	0.00	-	-	-	-	-	KOV3P 4450	4450	678	0.00	-	-	-	-	-
KOV3C 4500	4500	0.5	0.00	-	-	-	-	-	KOV3P 4500	4500	728	0.00	-	-	-	-	-
KOV3C 4550	4550	0.5	0.00	-	-	-	-	-	KOV3P 4550	4550	778	0.00	-	-	-	-	-
KOV3C 4600	4600	0.5	0.00	-	-	-	-	-	KOV3P 4600	4600	828	0.00	-	-	-	-	-
KOV3C 4650	4650	0.5	0.00	-	-	-	-	-	KOV3P 4650	4650	878	0.00	-	-	-	-	-
KOV3C 4700	4700	0.5	0.00	-	-	-	-	-	KOV3P 4700	4700	928	0.00	-	-	-	-	-
KOV3C 4750	4750	0.5	0.00	-	-	-	-	-	KOV3P 4750	4750	978	0.00	-	-	-	-	-
KOV3C 4800	4800	0.5	0.00	-	-	-	-	-	KOV3P 4800	4800	1027.5	0.00	-	-	-	-	-
KOV3C 4850	4850	0.5	0.00	-	-	-	-	-	KOV3P 4850	4850	1077.5	0.00	-	-	-	-	-
KOV3C 4900	4900	0.5	0.00	-	-	-	-	-	KOV3P 4900	4900	1127.5	0.00	-	-	-	-	-
KOV3C 4950	4950	0.5	0.00	-	-	-	-	-	KOV3P 4950	4950	1177.5	0.00	-	-	-	-	-
KOV3C 5000	5000	0.5	0.00	-	-	-	-	-	KOV3P 5000	5000	1227.5	0.00	-	-	-	-	-
KOV3C 5050	5050	0.5	0.00	-	-	-	-	-	KOV3P 5050	5050	1277.5	0.00	-	-	-	-	-
Nov-23 (31d 9/8/23); CSize 25; KOX3 3812.00																	
KOX3C 2600	2600	1197	0.00	0.0	0	0	0	0	KOX3P 2600	2600	0.5	0.00	-	-	0	-	-
KOX3C 2650	2650	1147	0.00	-	-	-	-	-	KOX3P 2650	2650	0.5	0.00	-	-	-	-	-
KOX3C 2700	2700	1097	0.00	-	-	-	-	-	KOX3P 2700	2700	0.5	0.00	-	-	-	-	-
KOX3C 2750	2750	1047.5	0.00	-	-	-	-	-	KOX3P 2750	2750	0.5	0.00	-	-	-	-	-
KOX3C 2800	2800	997.5	0.00	-	-	-	-	-	KOX3P 2800	2800	0.5	0.00	-	-	-	-	-
KOX3C 2850	2850	948	0.00	-	-	-	-	-	KOX3P 2850	2850	0.5	0.00	-	-	-	-	-
KOX3C 2900	2900	898	0.00	-	-	-	-	-	KOX3P 2900	2900	0.5	0.00	-	-	-	-	-
KOX3C 2950	2950	848.5	0.00	-	-	-	-	-	KOX3P 2950	2950	1	0.00	-	-	-	-	-
KOX3C 3000	3000	799.5	0.00	-	-	-	-	-	KOX3P 3000	3000	1.5	0.00	-	-	-	-	-
KOX3C 3050	3050	750.5	0.00	-	-	-	-	-	KOX3P 3050	3050	2.5	0.00	-	-	-	-	-
KOX3C 3100	3100	702	0.00	-	-	-	-	-	KOX3P 3100	3100	4	0.00	-	-	-	-	-
KOX3C 3150	3150	654	0.00	-	-	-	-	-	KOX3P 3150	3150	5.5	0.00	-	-	-	-	-
KOX3C 3200	3200	606.5	0.00	-	-	-	-	-	KOX3P 3200	3200	8	0.00	-	-	-	-	-
KOX3C 3250	3250	560	0.00	-	-	-	-	-	KOX3P 3250	3250	11.5	0.00	-	-	-	-	-
KOX3C 3300	3300	514.5	0.00	-	-	-	-	-	KOX3P 3300	3300	16	0.00					

KOX3C 3850	3850	137.5	0.00	-	-	-	-	(75.0)	KOX3P 3850	3850	187.5	0.00	-	-	-	-	-	-	-
KOX3C 3900	3900	117.5	0.00	-	-	-	-	-	KOX3P 3900	3900	217	0.00	-	-	-	-	-	-	-
KOX3C 3950	3950	99.5	0.00	-	-	-	-	-	KOX3P 3950	3950	249	0.00	-	-	-	-	-	-	-
KOX3C 4000	4000	83.5	0.00	-	-	-	-	-	KOX3P 4000	4000	283	0.00	-	-	-	-	-	-	-
KOX3C 4050	4050	70	0.00	-	-	-	-	-	KOX3P 4050	4050	319	0.00	-	-	-	-	-	-	-
KOX3C 4100	4100	58	0.00	-	-	-	-	-	KOX3P 4100	4100	357	0.00	-	-	-	-	-	-	-
KOX3C 4150	4150	48	0.00	-	-	-	-	-	KOX3P 4150	4150	397	0.00	-	-	-	-	-	-	-
KOX3C 4200	4200	39	0.00	-	-	-	-	100.0	KOX3P 4200	4200	438	0.00	-	-	-	-	-	-	-
KOX3C 4250	4250	32	0.00	-	-	-	-	100.0	KOX3P 4250	4250	480.5	0.00	-	-	-	-	-	-	-
KOX3C 4300	4300	25.5	0.00	-	-	-	-	-	KOX3P 4300	4300	524.5	0.00	-	-	-	-	-	-	-
KOX3C 4350	4350	20.5	0.00	-	-	-	-	-	KOX3P 4350	4350	569	0.00	-	-	-	-	-	-	-
KOX3C 4400	4400	16.5	0.00	-	-	-	-	50.0	KOX3P 4400	4400	615	0.00	-	-	-	-	-	-	-
KOX3C 4450	4450	13	0.00	-	-	-	-	-	KOX3P 4450	4450	661.5	0.00	-	-	-	-	-	-	-
KOX3C 4500	4500	10.5	0.00	-	-	-	-	-	KOX3P 4500	4500	708.5	0.00	-	-	-	-	-	-	-
KOX3C 4550	4550	8	0.00	-	-	-	-	-	KOX3P 4550	4550	756	0.00	-	-	-	-	-	-	-
KOX3C 4600	4600	6.5	0.00	-	-	-	-	-	KOX3P 4600	4600	804	0.00	-	-	-	-	-	-	-
KOX3C 4650	4650	5	0.00	-	-	-	-	-	KOX3P 4650	4650	852.5	0.00	-	-	-	-	-	-	-
KOX3C 4700	4700	4	0.00	-	-	-	-	-	KOX3P 4700	4700	901.5	0.00	-	-	-	-	-	-	-
KOX3C 4750	4750	3	0.00	-	-	-	-	-	KOX3P 4750	4750	950.5	0.00	-	-	-	-	-	-	-
KOX3C 4800	4800	2	0.00	-	-	-	-	-	KOX3P 4800	4800	999.5	0.00	-	-	-	-	-	-	-
KOX3C 4850	4850	1.5	0.00	-	-	-	-	-	KOX3P 4850	4850	1049	0.00	-	-	-	-	-	-	-
KOX3C 4900	4900	1.5	0.00	-	-	-	-	-	KOX3P 4900	4900	1098.5	0.00	-	-	-	-	-	-	-
KOX3C 4950	4950	1	0.00	-	-	-	-	-	KOX3P 4950	4950	1148	0.00	-	-	-	-	-	-	-
KOX3C 5000	5000	0.5	0.00	-	-	-	-	-	KOX3P 5000	5000	1197.5	0.00	-	-	-	-	-	-	-
KOX3C 5050	5050	0.5	0.00	-	-	-	-	-	KOX3P 5050	5050	1247	0.00	-	-	-	-	-	-	-

Dec-23 (63d 10/10/23); CSize 25; KOZ3 3831.00

KOZ3C 2650	2650	1171.5	0.00	-	-	-	-	-	KOZ3P 2650	2650	1	0.00	-	-	-	-	-	-	-
KOZ3C 2700	2700	1122.5	0.00	-	-	-	-	-	KOZ3P 2700	2700	1.5	0.00	-	-	-	-	-	-	-
KOZ3C 2750	2750	1073.5	0.00	-	-	-	-	-	KOZ3P 2750	2750	2	0.00	-	-	-	-	-	-	-
KOZ3C 2800	2800	1024.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	3	0.00	-	-	-	-	-	-	-
KOZ3C 2850	2850	976	0.00	-	-	-	-	-	KOZ3P 2850	2850	4	0.00	-	-	-	-	-	-	-
KOZ3C 2900	2900	927.5	0.00	-	-	-	-	-	KOZ3P 2900	2900	6	0.00	-	-	-	-	-	-	-
KOZ3C 2950	2950	880	0.00	-	-	-	-	-	KOZ3P 2950	2950	8	0.00	-	-	-	-	-	-	-
KOZ3C 3000	3000	833	0.00	-	-	-	-	-	KOZ3P 3000	3000	10.5	0.00	-	-	-	-	-	-	-
KOZ3C 3050	3050	786.5	0.00	-	-	-	-	-	KOZ3P 3050	3050	13.5	0.00	-	-	-	-	-	-	-
KOZ3C 3100	3100	740.5	0.00	-	-	-	-	-	KOZ3P 3100	3100	17.5	0.00	-	-	-	-	-	-	-
KOZ3C 3150	3150	696	0.00	-	-	-	-	-	KOZ3P 3150	3150	22.5	0.00	-	-	-	-	-	-	-
KOZ3C 3200	3200	652	0.00	-	-	-	-	-	KOZ3P 3200	3200	28.5	0.00	-	-	-	-	-	-	-
KOZ3C 3250	3250	609	0.00	-	-	-	-	-	KOZ3P 3250	3250	35	0.00	-	-	-	-	-	-	-
KOZ3C 3300	3300	567.5	0.00	-	-	-	-	-	KOZ3P 3300	3300	43.5	0.00	-	-	-	-	-	-	300
KOZ3C 3350	3350	527.5	0.00	-	-	-	-	-	KOZ3P 3350	3350	53	0.00	-	-	-	-	-	-	-
KOZ3C 3400	3400	488.5	0.00	-	-	-	-	-	KOZ3P 3400	3400	63.5	0.00	-	-	-	-	-	-	200
KOZ3C 3450	3450	451	0.00	-	-	-	-	-	KOZ3P 3450	3450	76	0.00	-	-	-	-	-	-	-
KOZ3C 3500	3500	415.5	0.00	-	-	-	-	-	KOZ3P 3500	3500	90	0.00	-	-	-	-	-	-	-
KOZ3C 3550	3550	381.5	0.00	-	-	-	-	-	KOZ3P 3550	3550	106	0.00	-	-	-	-	-	-	-
KOZ3C 3600	3600	349	0.00	-	-	-	-	-	KOZ3P 3600	3600	123	0.00	-	-	-	-	-	-	-
KOZ3C 3650	3650	318.5	0.00	-	-	-	-	-	KOZ3P 3650	3650	142.5	0.00	-	-	-	-	-	-	-
KOZ3C 3700	3700	289.5	0.00	-	-	-	-	-	KOZ3P 3700	3700	163.5	0.00	-	-	-	-	-	-	50
KOZ3C 3750	3750	262.5	0.00	-	-	-	-	-	KOZ3P 3750	3750	186	0.00	-	-	-	-	-	-	50
KOZ3C 3800	3800	237.5	0.00	-	-	-	-	300.0	KOZ3P 3800	3800	210.5	0.00	-	-	-	-	-	-	200
KOZ3C 3850	3850	214	0.00	-	-	-	-	75.0	KOZ3P 3850	3850	236.5	0.00	-	-	-	-	-	-	-
KOZ3C 3900	3900	192	0.00	-	-	-	-	(50.0)	KOZ3P 3900	3900	264.5	0.00	-	-	-	-	-	-	-
KOZ3C 3950	3950	172	0.00	-	-	-	-	-	KOZ3P 3950	3950	294.5	0.00	-	-	-	-	-	-	-
KOZ3C 4000	4000	153.5	0.00	-	-	-	-	200.0	KOZ3P 4000	4000	325.5	0.00	-	-	-	-	-	-	-
KOZ3C 4050	4050	137	0.00	-	-	-	-	-	KOZ3P 4050	4050	358.5	0.00	-	-	-	-	-	-	-
KOZ3C 4100	4100	121.5	0.00	-	-	-	-	-	KOZ3P 4100	4100	393	0.00	-	-	-	-	-	-	-
KOZ3C 4150	4150	107.5	0.00	-	-	-	-	-	KOZ3P 4150	4150	428.5	0.00	-	-	-	-	-	-	-
KOZ3C 4200	4200	95	0.00	-	-	-	-	-	KOZ3P 4200	4200	466	0.00	-	-	-	-	-	-	-
KOZ3C 4250	4250	83.5	0.00	-	-	-	-	-	KOZ3P 4250	4250	504	0.00	-	-	-	-	-	-	-
KOZ3C 4300	4300	73	0.00	-	-	-	-	-	KOZ3P 4300	4300	543.5	0.00	-	-	-	-	-	-	-
KOZ3C 4350	4350	64	0.00	-	-	-	-	-	KOZ3P 4350	4350	584	0.00	-	-	-	-	-	-	-
KOZ3C 4400	4400	56	0.00	-	-	-	-	100.0	KOZ3P 4400	4400	626	0.00	-	-	-	-	-	-	-
KOZ3C 4450	4450	48.5	0.00	-	-	-	-	-	KOZ3P 4450	4450	668.5	0.00	-	-	-	-	-	-	-
KOZ3C 4500	4500	42	0.00	-	-	-	-	-	KOZ3P 4500	4500	711.5	0.00	-	-	-	-	-	-	-
KOZ3C 4550	4550	36.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	755.5	0.00	-	-	-	-	-	-	-
KOZ3C 4600	4600	31.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	800.5	0.00	-	-	-	-	-	-	-
KOZ3C 4650	4650	27	0.00	-	-	-	-	-	KOZ3P 4650	4650	846	0.00	-	-	-	-	-	-	-
KOZ3C 4700	4700	23.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	891.5	0.00	-	-	-	-	-	-	-
KOZ3C 4750	4750	20	0.00	-	-	-	-	-	KOZ3P 4750	4750	938	0.00	-	-	-	-	-	-	-
KOZ3C 4800	4800	17	0.00	-	-	-	-	-	KOZ3P 4800	4800	985	0.00	-	-	-	-	-	-	-
KOZ3C 4850	4850	14.5	0.00	-	-	-	-	-	KOZ3P 4850	4850	1032	0.00	-	-	-	-	-	-	-
KOZ3C 4900	4900	12.5	0.00	-	-	-	-	-	KOZ3P 4900	4900	1079.5	0.00	-	-	-	-	-	-	-
KOZ3C 4950	4950	10.5	0.00	-	-	-	-	-	KOZ3P 4950	4950	1127.5	0.00	-	-	-	-	-	-	-
KOZ3C 5000	5000	9	0.00	-	-	-	-	-	KOZ3P 5000	5000	1175.5	0.00	-	-	-	-	-	-	-
KOZ3C 5050	5050	7.5	0.00	-	-	-	-	-	KOZ3P 5050	5050	1224	0.00	-	-	-	-	-	-	-
KOZ3C 5100	5100	6.5	0.00	-	-	-	-	-	KOZ3P 5100	5100	1272.5	0.00	-	-	-	-	-	-	-

Jan-24 (94d 11/10/23); CSize 25; KOF4 3856.00

KOF4C 2650	2650	1202.5	0.00	-	-	-	-	-	KOF4P 2650	2650	3.5	0.00	-	-	-	-	-	-	-
KOF4C 2700	2700	1154	0.00	-	-	-	-	-	KOF4P 2700	2700	4.5	0.00	-	-	-	-	-	-	-
KOF4C 2750	2750	1106	0.00	-	-	-	-	-	KOF4P 2750	2750	6	0.00	-	-	-	-	-	-	-
KOF4C 2800	2800	1058.5	0.00	-	-	-	-	-	KOF4P 2800	2800	8	0.00	-	-	-	-	-	-	-
KOF4C 2850	2850	1011.5	0.00	-	-	-	-	-	KOF4P 2850	2850	10.5	0.00	-	-	-	-	-	-	-
KOF4C 2900	2900	964.5	0.00	-	-	-	-	-	KOF4P 2900	2900	13.5	0.00	-	-	-	-	-	-	-
KOF4C 2950	2950	918.5	0.00	-	-	-	-	-	KOF4P 2950	2950	17	0.00	-	-	-	-	-	-	-
KOF4C 3000	3000	873	0.00	-	-	-	-	-	KOF4P 3000	3000	21	0.00	-	-	-	-	-		

KOF4C 4550	4550	70.5	0.00	-	-	-	-	-	KOF4P 4550	4550	756	0.00	-	-	-	-	-
KOF4C 4600	4600	63	0.00	-	-	-	-	-	KOF4P 4600	4600	798	0.00	-	-	-	-	-
KOF4C 4650	4650	56.5	0.00	-	-	-	-	-	KOF4P 4650	4650	841	0.00	-	-	-	-	-
KOF4C 4700	4700	50.5	0.00	-	-	-	-	-	KOF4P 4700	4700	884.5	0.00	-	-	-	-	-
KOF4C 4750	4750	45	0.00	-	-	-	-	-	KOF4P 4750	4750	928.5	0.00	-	-	-	-	-
KOF4C 4800	4800	40	0.00	-	-	-	-	-	KOF4P 4800	4800	973.5	0.00	-	-	-	-	-
KOF4C 4850	4850	35.5	0.00	-	-	-	-	-	KOF4P 4850	4850	1018.5	0.00	-	-	-	-	-
KOF4C 4900	4900	31.5	0.00	-	-	-	-	-	KOF4P 4900	4900	1064	0.00	-	-	-	-	-
KOF4C 4950	4950	28	0.00	-	-	-	-	-	KOF4P 4950	4950	1110	0.00	-	-	-	-	-
KOF4C 5000	5000	25	0.00	-	-	-	-	-	KOF4P 5000	5000	1156.5	0.00	-	-	-	-	-
KOF4C 5050	5050	22	0.00	-	-	-	-	-	KOF4P 5050	5050	1203.5	0.00	-	-	-	-	-
KOF4C 5100	5100	19.5	0.00	-	-	-	-	-	KOF4P 5100	5100	1250.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
OCT 23	CALL	35.37	35.66	-0.81
	PUT	35.32	35.71	-1.09
	MEAN	35.35	35.69	-0.95
NOV 23	CALL	35.87	36.18	-0.86
	PUT	35.87	36.18	-0.86
	MEAN	35.87	36.18	-0.86
DEC 23	CALL	35.37	35.66	-0.81
	PUT	35.32	35.71	-1.09
	MEAN	35.35	35.69	-0.95

	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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