

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	3,992	141	3,900	4,002	3,900	2,606	7,445
SEP 23	4,031	152	3,944	4,034	3,939	10,646	36,157
OCT 23	4,046	151	3,962	4,050	3,954	34,503	44,903
NOV 23	4,049	146	3,962	4,053	3,959	5,887	22,339
DEC 23	4,051	143	3,965	4,057	3,964	4,678	18,818
JAN 24	4,061	137	3,975	4,069	3,974	5,228	19,818
FEB 24	4,075	142	3,987	4,081	3,987	2,565	8,455
MAR 24	4,077	144	3,989	4,084	3,989	1,906	14,060
APR 24	4,074	144	3,987	4,081	3,986	1,509	3,795
MAY 24	4,055	126	3,965	4,063	3,965	2,173	9,569
JUN 24	4,022	124	3,935	4,034	3,935	617	2,237
JUL 24	3,996	124	3,925	4,000	3,925	288	4,519
SEP 24	3,968	123	3,903	3,953	3,902	103	1,244
NOV 24	3,948	123	3,879	3,929	3,879	64	1,075
JAN 25	3,948	123					
MAR 25	3,948	123					
MAY 25	3,948	123					
JUL 25	3,948	123					
SEP 25	3,948	123					
NOV 25	3,948	123					
JAN 26	3,948	123					
MAR 26	3,948	123					
MAY 26	3,948	123					
JUL 26	3,948	123					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	67.64	1.59	66.05	67.85	65.91	25,278	60,010
SEP 23	65.01	1.41	63.65	65.27	63.42	25,794	63,049
OCT 23	63.17	1.09	62.12	63.57	61.88	13,093	49,809
DEC 23	62.42	0.88	61.44	62.86	61.16	52,609	191,566
JAN 24	62.11	1.01	61.07	62.48	60.87	9,010	46,027
MAR 24	61.66	1.10	60.63	61.92	60.31	5,248	35,717
MAY 24	61.20	1.21	59.94	61.34	59.90	3,183	20,562
JUL 24	60.72	1.31	59.43	60.74	59.41	1,994	21,894
AUG 24	60.02	1.32	58.70	59.94	58.70	220	2,166
SEP 24	59.24	1.31	59.00	59.25	59.00	139	1,588
OCT 24	58.41	1.28	58.16	58.27	58.07	121	899
DEC 24	58.01	1.27	57.40	57.67	57.40	174	5,741
JAN 25	57.71	1.27	-	-	-	-	37
MAR 25	57.39	1.26	-	-	-	-	24
MAY 25	57.09	1.25	-	-	-	-	17

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Oct-23 (20d 8/10/23); CSize 25; KOV3 4047.00																	
KOV3C 2800	2800	1244	0.00	-	-	-	-	-	KOV3P 2800	2800	0.5	0.00	-	-	-	-	-
KOV3C 2850	2850	1194	0.00	-	-	-	-	-	KOV3P 2850	2850	0.5	0.00	-	-	-	-	-
KOV3C 2900	2900	1144	0.00	-	-	-	-	-	KOV3P 2900	2900	0.5	0.00	-	-	-	-	-
KOV3C 2950	2950	1094	0.00	-	-	-	-	-	KOV3P 2950	2950	0.5	0.00	-	-	-	-	-
KOV3C 3000	3000	1044	0.00	-	-	-	-	-	KOV3P 3000	3000	0.5	0.00	-	-	-	-	-
KOV3C 3050	3050	994.5	0.00	-	-	-	-	-	KOV3P 3050	3050	0.5	0.00	-	-	-	50	-
KOV3C 3100	3100	944.5	0.00	-	-	-	-	-	KOV3P 3100	3100	0.5	0.00	-	-	-	-	-
KOV3C 3150	3150	894.5	0.00	-	-	-	-	-	KOV3P 3150	3150	0.5	0.00	-	-	-	-	-
KOV3C 3200	3200	845	0.00	-	-	-	-	-	KOV3P 3200	3200	0.5	0.00	-	-	-	200	-
KOV3C 3250	3250	795.5	0.00	-	-	-	-	-	KOV3P 3250	3250	1	0.00	-	-	-	-	-
KOV3C 3300	3300	746	0.00	-	-	-	-	-	KOV3P 3300	3300	1.5	0.00	-	-	-	500	-
KOV3C 3350	3350	697	0.00	-	-	-	-	-	KOV3P 3350	3350	2	0.00	-	-	-	-	-
KOV3C 3400	3400	648.5	0.00	-	-	-	-	-	KOV3P 3400	3400	3.5	0.00	-	-	-	-	-
KOV3C 3450	3450	600	0.00	-	-	-	-	-	KOV3P 3450	3450	5.5	0.00	-	-	-	-	-
KOV3C 3500	3500	553	0.00	-	-	-	-	-	KOV3P 3500	3500	8	0.00	-	-	-	-	-
KOV3C 3550	3550	506.5	0.00	-	-	-	-	-	KOV3P 3550	3550	11.5	0.00	-	-	-	-	-
KOV3C 3600	3600	461	0.00	-	-	-	-	-	KOV3P 3600	3600	16	0.00	-	-	-	200	-
KOV3C 3650	3650	417.5	0.00	-	-	-	-	-	KOV3P 3650	3650	22	0.00	-	-	-	-	-
KOV3C 3700	3700	375	0.00	-	-	-	-	-	KOV3P 3700	3700	29.5	0.00	-	-	-	-	-
KOV3C 3750	3750	334.5	0.00	-	-	-	-	-	KOV3P 3750	3750	39.5	0.00	-	-	-	-	-
KOV3C 3800	3800	296.5	0.00	-	-	-	200.0	-	KOV3P 3800	3800	51	0.00	-	-	-	-	-
KOV3C 3850	3850	261	0.00	-	-	-	-	-	KOV3P 3850	3850	65	0.00	-	-	-	-	-
KOV3C 3900	3900	227.5	0.00	-	-	-	500.0	-	KOV3P 3900	3900	81.5	0.00	-	-	-	-	-
KOV3C 3950	3950	197	0.00	-	-	-	-	-	KOV3P 3950	3950	101	0.00	-	-	-	-	-
KOV3C 4000	4000	169	0.00	-	-	-	-	-	KOV3P 4000	4000	123	0.00	-	-	-	-	-
KOV3C 4050	4050	143.5	0.00	-	-	-	-	-	KOV3P 4050	4050	147.5	0.00	-	-	-	-	-
KOV3C 4100	4100	121	0.00	-	-	-	-	-	KOV3P 4100	4100	175	0.00	-	-	-	-	-
KOV3C 4150	4150	101.5	0.00	-	-	-	-	-	KOV3P 4150	4150	205	0.00	-	-	-	-	-
KOV3C 4200	4200	84	0.00	-	-	-	100.0	-	KOV3P 4200	4200	237.5	0.00	-	-	-	-	-
KOV3C 4250	4250	69	0.00	-	-	-	-	-	KOV3P 4250	4250	272.5	0.00	-	-	-	-	-
KOV3C 4300	4300	56	0.00	-	-	-	200.0	-	KOV3P 4300	4300	309.5	0.00	-	-	-	-	-
KOV3C 4350	4350	45.5	0.00	-	-	-	-	-	KOV3P 4350	4350	349	0.00	-	-	-	-	-
KOV3C 4400	4400	36.5	0.00	-	-	-	-	-	KOV3P 4400	4400	389.5	0.00	-	-	-	-	-
KOV3C 4450	4450	29	0.00	-	-	-	-	-	KOV3P 4450	4450	432	0.00	-	-	-	-	-
KOV3C 4500	4500	22.5	0.00	-	-	-	-	-	KOV3P 4500	4500	476	0.00	-	-	-	-	-
KOV3C 4550	4550	17.5	0.00	-	-	-	-	-	KOV3P 4550	4550	521	0.00	-	-	-	-	-
KOV3C 4600	4600	13.5	0.00	-	-	-	-	-	KOV3P 4600	4600	566.5	0.00	-	-	-	-	-
KOV3C 4650	4650	10.5	0.00	-	-	-	-	-	KOV3P 4650	4650	613.5	0.00	-	-	-	-	-
KOV3C 4700	4700	8	0.00	-	-	-	-	-	KOV3P 4700	4700	661	0.00	-	-	-	-	-
KOV3C 4750	4750	6	0.00	-	-	-	-	-	KOV3P 4750	4750	709	0.00	-	-	-	-	-
KOV3C 4800	4800	4.5	0.00	-	-	-	-	-	KOV3P 4800	4800	757	0.00	-	-	-	-	-
KOV3C 4850	4850	3.5	0.00	-	-	-	-	-	KOV3P 4850	4850	806	0.00	-	-	-	-	-
KOV3C 4900	4900	2.5	0.00	-	-	-	-	-	KOV3P 4900	4900	855	0.00	-	-	-	-	-
KOV3C 4950	4950	2	0.00	-	-	-	-	-	KOV3P 4950	4950	904	0.00	-	-	-	-	-
KOV3C 5000	5000	1.5	0.00	-	-	-	-	-	KOV3P 5000	5000	953.5	0.00	-	-	-	-	-
KOV3C 5050	5050	1	0.00	-	-	-	-	-	KOV3P 5050	5050	1003	0.00	-	-	-	-	-
KOV3C 5100	5100	0.5	0.00	-	-	-	-	-	KOV3P 5100	5100	1053	0.00	-	-	-	-	-
KOV3C 5150	5150	0.5	0.00	-	-	-	-	-	KOV3P 5150	5150	1102.5	0.00	-	-	-	-	-
KOV3C 5200	5200	0.5	0.00	-	-	-	-	-	KOV3P 5200	5200	1152.5	0.00	-	-	-	-	-
KOV3C 5250	5250	0.5	0.00	-	-	-	-	-	KOV3P 5250	5250	1202	0.00	-	-	-	-	-
Nov-23 (49d 9/8/23); CSize 25; KOX3 4052.00																	
KOX3C 2850	2850	1195	0.00	0.0	0	0	0	0	KOX3P 2850	2850	1	0.00	-	-	0	-	-
KOX3C 2900	2900	1145.5	0.00	-	-	-	-	-	KOX3P 2900	2900	1	0.00	-	-	-	-	-
KOX3C 2950	2950	1096	0.00	-	-	-	-	-	KOX3P 2950	2950	2	0.00	-	-	-	-	-
KOX3C 3000	3000	1047	0.00	-	-	-	-	-	KOX3P 3000	3000	2.5	0.00	-	-	-	-	-
KOX3C 3050	3050	998.5	0.00	-	-	-	-	-	KOX3P 3050	3050	3.5	0.00	-	-	-	-	-
KOX3C 3100	3100	950	0.00	-	-	-	-	-	KOX3P 3100	3100	5	0.00	-	-	-	-	-
KOX3C 3150	3150	902	0.00	-	-	-	-	-	KOX3P 3150	3150	6.5	0.00	-	-	-	-	-
KOX3C 3200	3200	854.5	0.00	-	-	-	-	-	KOX3P 3200	3200	9	0.00	-	-	-	-	-
KOX3C 3250	3250	807.5	0.00	-	-	-	-	-	KOX3P 3250	3250	12	0.00	-	-	-	-	-
KOX3C 3300	3300	761	0.00	-	-	-	-	-	KOX3P 3300	3300	15.5	0.00	-	-	-	-	-
KOX3C 3350	3350	716	0.00	-	-	-	-	-	KOX3P 3350	3350	19.5	0.00	-	-	-	-	-
KOX3C 3400	3400	671.5	0.00	-	-	-	-	-	KOX3P 3400	3400	25	0.00	-	-	-	-	-
KOX3C 3450	3450	628	0.00	-	-	-	-	-	KOX3P 3450	3450	31.5	0.00	-	-	-	-	-
KOX3C 3500	3500	585.5	0.00	-	-	-	-	-	KOX3P 3500	3500	39	0.00	-	-	-	-	-
KOX3C 3550	3550	544.5	0.00	-	-	-											

KOX3C 4100	4100	199	0.00	-	-	-	-	-	KOX3P 4100	4100	250	0.00	-	-	-	-	-
KOX3C 4150	4150	178	0.00	-	-	-	-	-	KOX3P 4150	4150	278.5	0.00	-	-	-	-	-
KOX3C 4200	4200	159	0.00	-	-	-	-	-	KOX3P 4200	4200	309.5	0.00	-	-	-	-	-
KOX3C 4250	4250	141.5	0.00	-	-	-	-	-	KOX3P 4250	4250	341.5	0.00	-	-	-	-	-
KOX3C 4300	4300	125.5	0.00	-	-	-	-	-	KOX3P 4300	4300	375	0.00	-	-	-	-	-
KOX3C 4350	4350	110.5	0.00	-	-	-	-	-	KOX3P 4350	4350	410.5	0.00	-	-	-	-	-
KOX3C 4400	4400	97.5	0.00	-	-	-	-	-	KOX3P 4400	4400	447	0.00	-	-	-	-	-
KOX3C 4450	4450	85.5	0.00	-	-	-	-	-	KOX3P 4450	4450	485	0.00	-	-	-	-	-
KOX3C 4500	4500	75	0.00	-	-	-	-	-	KOX3P 4500	4500	524	0.00	-	-	-	-	-
KOX3C 4550	4550	65.5	0.00	-	-	-	-	-	KOX3P 4550	4550	564.5	0.00	-	-	-	-	-
KOX3C 4600	4600	57	0.00	-	-	-	-	-	KOX3P 4600	4600	605.5	0.00	-	-	-	-	-
KOX3C 4650	4650	49.5	0.00	-	-	-	-	-	KOX3P 4650	4650	648	0.00	-	-	-	-	-
KOX3C 4700	4700	43	0.00	-	-	-	-	-	KOX3P 4700	4700	691	0.00	-	-	-	-	-
KOX3C 4750	4750	37	0.00	-	-	-	-	-	KOX3P 4750	4750	735	0.00	-	-	-	-	-
KOX3C 4800	4800	32	0.00	-	-	-	-	-	KOX3P 4800	4800	779.5	0.00	-	-	-	-	-
KOX3C 4850	4850	27.5	0.00	-	-	-	-	-	KOX3P 4850	4850	825	0.00	-	-	-	-	-
KOX3C 4900	4900	23.5	0.00	-	-	-	-	-	KOX3P 4900	4900	871	0.00	-	-	-	-	-
KOX3C 4950	4950	20	0.00	-	-	-	-	-	KOX3P 4950	4950	917	0.00	-	-	-	-	-
KOX3C 5000	5000	17	0.00	-	-	-	-	-	KOX3P 5000	5000	964	0.00	-	-	-	-	-
KOX3C 5050	5050	14.5	0.00	-	-	-	-	-	KOX3P 5050	5050	1011.5	0.00	-	-	-	-	-
KOX3C 5100	5100	12.5	0.00	-	-	-	-	-	KOX3P 5100	5100	1059	0.00	-	-	-	-	-
KOX3C 5150	5150	10.5	0.00	-	-	-	-	-	KOX3P 5150	5150	1106.5	0.00	-	-	-	-	-
KOX3C 5200	5200	9	0.00	-	-	-	-	-	KOX3P 5200	5200	1155	0.00	-	-	-	-	-
KOX3C 5250	5250	7.5	0.00	-	-	-	-	-	KOX3P 5250	5250	1203.5	0.00	-	-	-	-	-
KOX3C 5300	5300	6	0.00	-	-	-	-	-	KOX3P 5300	5300	1252	0.00	-	-	-	-	-

Dec-23 (81d 10/10/23); CSize 25; KOZ3 4058.00

KOZ3C 2700	2700	1343.5	0.00	-	-	-	-	-	KOZ3P 2700	2700	2	0.00	-	-	-	-	-
KOZ3C 2750	2750	1294.5	0.00	-	-	-	-	-	KOZ3P 2750	2750	2.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	1246	0.00	-	-	-	-	-	KOZ3P 2800	2800	3.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	1197.5	0.00	-	-	-	-	-	KOZ3P 2850	2850	5	0.00	-	-	-	-	-
KOZ3C 2900	2900	1149	0.00	-	-	-	-	-	KOZ3P 2900	2900	6.5	0.00	-	-	-	-	-
KOZ3C 2950	2950	1101.5	0.00	-	-	-	-	-	KOZ3P 2950	2950	8	0.00	-	-	-	-	-
KOZ3C 3000	3000	1054	0.00	-	-	-	-	-	KOZ3P 3000	3000	10.5	0.00	-	-	-	-	-
KOZ3C 3050	3050	1007.5	0.00	-	-	-	-	-	KOZ3P 3050	3050	13.5	0.00	-	-	-	-	-
KOZ3C 3100	3100	961	0.00	-	-	-	-	-	KOZ3P 3100	3100	16.5	0.00	-	-	-	-	-
KOZ3C 3150	3150	915.5	0.00	-	-	-	-	-	KOZ3P 3150	3150	20.5	0.00	-	-	-	-	-
KOZ3C 3200	3200	870.5	0.00	-	-	-	-	-	KOZ3P 3200	3200	25.5	0.00	-	-	-	-	-
KOZ3C 3250	3250	826.5	0.00	-	-	-	-	-	KOZ3P 3250	3250	31	0.00	-	-	-	-	-
KOZ3C 3300	3300	783	0.00	-	-	-	-	-	KOZ3P 3300	3300	37.5	0.00	-	-	-	-	300
KOZ3C 3350	3350	741	0.00	-	-	-	-	-	KOZ3P 3350	3350	44.5	0.00	-	-	-	-	-
KOZ3C 3400	3400	699.5	0.00	-	-	-	-	-	KOZ3P 3400	3400	53	0.00	-	-	-	-	200
KOZ3C 3450	3450	659.5	0.00	-	-	-	-	-	KOZ3P 3450	3450	62.5	0.00	-	-	-	-	-
KOZ3C 3500	3500	620.5	0.00	-	-	-	-	-	KOZ3P 3500	3500	73	0.00	-	-	-	-	-
KOZ3C 3550	3550	582.5	0.00	-	-	-	-	-	KOZ3P 3550	3550	85	0.00	-	-	-	-	-
KOZ3C 3600	3600	546	0.00	-	-	-	-	-	KOZ3P 3600	3600	98.5	0.00	-	-	-	-	-
KOZ3C 3650	3650	511	0.00	-	-	-	-	-	KOZ3P 3650	3650	112.5	0.00	-	-	-	-	-
KOZ3C 3700	3700	477	0.00	-	-	-	-	-	KOZ3P 3700	3700	128.5	0.00	-	-	-	-	50
KOZ3C 3750	3750	444.5	0.00	-	-	-	-	-	KOZ3P 3750	3750	146	0.00	-	-	-	-	50
KOZ3C 3800	3800	413.5	0.00	-	-	300.0	-	-	KOZ3P 3800	3800	164.5	0.00	-	-	-	-	-
KOZ3C 3850	3850	384	0.00	-	-	75.0	-	-	KOZ3P 3850	3850	184.5	0.00	-	-	-	-	-
KOZ3C 3900	3900	356	0.00	-	-	50.0	-	-	KOZ3P 3900	3900	206	0.00	-	-	-	-	-
KOZ3C 3950	3950	329.5	0.00	-	-	-	-	-	KOZ3P 3950	3950	229	0.00	-	-	-	-	-
KOZ3C 4000	4000	304	0.00	-	-	200.0	-	-	KOZ3P 4000	4000	253.5	0.00	-	-	-	-	-
KOZ3C 4050	4050	280.5	0.00	-	-	-	-	-	KOZ3P 4050	4050	279.5	0.00	-	-	-	-	-
KOZ3C 4100	4100	258	0.00	-	-	-	-	-	KOZ3P 4100	4100	306.5	0.00	-	-	-	-	-
KOZ3C 4150	4150	237	0.00	-	-	-	-	-	KOZ3P 4150	4150	335	0.00	-	-	-	-	-
KOZ3C 4200	4200	217	0.00	-	-	-	-	-	KOZ3P 4200	4200	365	0.00	-	-	-	-	-
KOZ3C 4250	4250	198.5	0.00	-	-	-	-	-	KOZ3P 4250	4250	396	0.00	-	-	-	-	-
KOZ3C 4300	4300	181.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	428.5	0.00	-	-	-	-	-
KOZ3C 4350	4350	165.5	0.00	-	-	-	-	-	KOZ3P 4350	4350	462.5	0.00	-	-	-	-	-
KOZ3C 4400	4400	150.5	0.00	-	-	50.0	-	-	KOZ3P 4400	4400	497	0.00	-	-	-	-	-
KOZ3C 4450	4450	137	0.00	-	-	-	-	-	KOZ3P 4450	4450	533	0.00	-	-	-	-	-
KOZ3C 4500	4500	124	0.00	-	-	-	-	-	KOZ3P 4500	4500	570	0.00	-	-	-	-	-
KOZ3C 4550	4550	112.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	608	0.00	-	-	-	-	-
KOZ3C 4600	4600	101.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	647	0.00	-	-	-	-	-
KOZ3C 4650	4650	92	0.00	-	-	-	-	-	KOZ3P 4650	4650	686.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	83	0.00	-	-	-	-	-	KOZ3P 4700	4700	727.5	0.00	-	-	-	-	-
KOZ3C 4750	4750	74.5	0.00	-	-	-	-	-	KOZ3P 4750	4750	768.5	0.00	-	-	-	-	-
KOZ3C 4800	4800	67	0.00	-	-	-	-	-	KOZ3P 4800	4800	811	0.00	-	-	-	-	-
KOZ3C 4850	4850	60	0.00	-	-	-	-	-	KOZ3P 4850	4850	853.5	0.00	-	-	-	-	-
KOZ3C 4900	4900	54	0.00	-	-	-	-	-	KOZ3P 4900	4900	897	0.00	-	-	-	-	-
KOZ3C 4950	4950	48.5	0.00	-	-	-	-	-	KOZ3P 4950	4950	941	0.00	-	-	-	-	-
KOZ3C 5000	5000	43	0.00	-	-	-	-	-	KOZ3P 5000	5000	985.5	0.00	-	-	-	-	-
KOZ3C 5050	5050	38.5	0.00	-	-	-	-	-	KOZ3P 5050	5050	1030.5	0.00	-	-	-	-	-
KOZ3C 5100	5100	34.5	0.00	-	-	-	-	-	KOZ3P 5100	5100	1076	0.00	-	-	-	-	-
KOZ3C 5150	5150	30.5	0.00	-	-	-	-	-	KOZ3P 5150	5150	1122	0.00	-	-	-	-	-

Jan-24 (112d 11/10/23); CSize 25; KOF4 4065.00

KOF4C 2850	2850	1210.5	0.00	-	-	-	-	-	KOF4P 2850	2850	11	0.00	-	-	-	-	-
KOF4C 2900	2900	1163.5	0.00	-	-	-	-	-	KOF4P 2900	2900	14	0.00	-	-	-	-	-
KOF4C 2950	2950	1117.5	0.00	-	-	-	-	-	KOF4P 2950	2950	17	0.00	-	-	-	-	-
KOF4C 3000	3000	1071.5	0.00	-	-	-	-	-	KOF4P 3000	3000	21	0.00	-	-	-	-	150
KOF4C 3050	3050	1026.5	0.00	-	-	-	-	-	KOF4P 3050	3050	25.5	0.00	-	-	-	-	-
KOF4C 3100	3100	982	0.00	-	-	-	-	-	KOF4P 3100	3100	30.5	0.00	-	-	-	-	-
KOF4C 3150	3150	938.5	0.00	-	-	-	-	-	KOF4P 3150	3150	36	0.00	-	-	-	-	-
KOF4C 3200	3200	895.5	0.00	-	-	-	-	-	KOF4P 3200	3200	43	0.00	-	-	-	-	-
KOF4C 3250	3250	853.5	0.00	-	-	-	-	-	KOF4P 3250	3250	50.5	0.00	-	-	-	-	-
KOF4C 3300	3300	812	0.00	-	-	-	-	-	KOF4P 3300	3300	58.5	0.00	-	-	-	-	-
KOF4C 3350	3350	772	0.00	-	-	-	-	-	KOF4P 3350	3350	68	0.00	-	-	-	-	-
KOF4C 3400	3400	733	0.00	-	-	-	-	-	KOF4P 3400	3400	78.5	0.00	-	-	-	-	-
KOF4C 3450	3450	695	0.00	-	-	-	-	-	KOF4P 3450	3450	90	0.00	-	-	-	-	-
KOF4C 3500	3500	658	0.00	-	-	-	-	-	KOF4P 3500	3500	102.5	0.00	-	-	-	-	-
KOF4C 35																	

KOF4C 4750	4750	111	0.00	-	-	-	-	-	KOF4P 4750	4750	793.5	0.00	-	-	-	-	-
KOF4C 4800	4800	102	0.00	-	-	-	-	-	KOF4P 4800	4800	834	0.00	-	-	-	-	-
KOF4C 4850	4850	93.5	0.00	-	-	-	-	-	KOF4P 4850	4850	875	0.00	-	-	-	-	-
KOF4C 4900	4900	86	0.00	-	-	-	-	-	KOF4P 4900	4900	916.5	0.00	-	-	-	-	-
KOF4C 4950	4950	78.5	0.00	-	-	-	-	-	KOF4P 4950	4950	959	0.00	-	-	-	-	-
KOF4C 5000	5000	72	0.00	-	-	-	-	-	KOF4P 5000	5000	1001.5	0.00	-	-	-	-	-
KOF4C 5050	5050	65.5	0.00	-	-	-	-	-	KOF4P 5050	5050	1045	0.00	-	-	-	-	-
KOF4C 5100	5100	60	0.00	-	-	-	-	-	KOF4P 5100	5100	1089	0.00	-	-	-	-	-
KOF4C 5150	5150	54.5	0.00	-	-	-	-	-	KOF4P 5150	5150	1133	0.00	-	-	-	-	-
KOF4C 5200	5200	50	0.00	-	-	-	-	-	KOF4P 5200	5200	1177.5	0.00	-	-	-	-	-
KOF4C 5250	5250	45.5	0.00	-	-	-	-	-	KOF4P 5250	5250	1223	0.00	-	-	-	-	-
KOF4C 5300	5300	41.5	0.00	-	-	-	-	-	KOF4P 5300	5300	1268	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
OCT 23	CALL	36.88	36.87	0.03
	PUT	36.88	36.87	0.03
	MEAN	36.88	36.87	0.03
NOV 23	CALL	37.32	37.31	0.03
	PUT	37.32	37.31	0.03
	MEAN	37.32	37.31	0.03
DEC 23	CALL	36.88	36.87	0.03
	PUT	36.88	36.87	0.03
	MEAN	36.88	36.87	0.03

	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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