

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 21	4,395	56	4,370	4,400	4,300	2,600	7,000
SEP 21	4,260	17	4,242	4,288	4,176	8,331	37,991
OCT 21	4,149	-2	4,138	4,200	4,078	31,288	41,560
NOV 21	4,063	-18	4,078	4,120	4,003	9,237	28,973
DEC 21	4,003	-18	4,015	4,058	3,945	5,112	16,929
JAN 22	3,940	-42	3,969	4,000	3,900	3,614	11,413
FEB 22	3,884	-46	3,940	3,945	3,855	1,951	10,772
MAR 22	3,826	-45	3,877	3,886	3,800	1,435	11,691
APR 22	3,756	-45	3,797	3,814	3,735	469	4,232
MAY 22	3,693	-36	3,744	3,745	3,671	427	6,772
JUN 22	3,629	-36	3,678	3,679	3,609	300	1,386
JUL 22	3,571	-36	3,620	3,620	3,574	138	2,825
SEP 22	3,515	-26	3,545	3,548	3,520	107	2,148
NOV 22	3,470	-23	3,506	3,516	3,480	96	2,869
JAN 23	3,380	-23	-	-	-	3	1,137
MAR 23	3,288	-23	-	-	-	3	486
MAY 23	3,198	-23	-	-	-	-	480
JUL 23	3,198	-23	-	-	-	-	2
SEP 23	3,198	-23	-	-	-	-	0
NOV 23	3,198	-23	-	-	-	-	0
JAN 24	3,198	-23	-	-	-	-	0
MAR 24	3,198	-23	-	-	-	-	0
MAY 24	3,198	-23	-	-	-	-	0
#N/A N/A	-	-	-	-	-	-	-

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 21	65.46	-1.56	67.20	67.45	64.93	16,328	49,587
SEP 21	64.22	-1.37	65.74	66.02	63.66	13,028	56,032
OCT 21	63.28	-1.26	64.66	64.94	62.73	7,229	41,717
DEC 21	62.78	-1.15	64.07	64.37	62.15	56,885	184,146
JAN 22	62.06	-1.04	63.31	63.49	61.33	3,602	46,414
MAR 22	60.90	-0.95	62.05	62.12	60.11	3,103	37,620
MAY 22	59.84	-0.87	60.88	60.98	59.00	819	25,104
JUL 22	59.10	-0.78	60.21	60.21	58.19	919	14,639
AUG 22	58.19	-0.74	58.28	58.28	57.68	130	1,374
SEP 22	57.38	-0.76	57.14	57.32	57.01	77	1,895
OCT 22	56.46	-0.84	-	-	-	47	1,962
DEC 22	56.19	-0.84	56.95	56.95	55.28	367	9,426
JAN 23	55.91	-0.84	-	-	-	2	381
MAR 23	55.64	-0.81	-	-	-	1	384
MAY 23	55.47	-0.80	-	-	-	-	172

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Oct-21 (18d 8/9/21); CSize 25; KOV1 4149.00																	
KOV1C 2200	2200	1947	-0.10	-	-	-	-	-	KOV1P 2200	2200	0.5	0.00	-	-	-	-	-
KOV1C 2250	2250	1897	-0.11	-	-	-	-	-	KOV1P 2250	2250	0.5	0.00	-	-	-	-	-
KOV1C 2300	2300	1847.5	-0.08	-	-	-	-	-	KOV1P 2300	2300	0.5	0.00	-	-	-	-	-
KOV1C 2350	2350	1797.5	-0.08	-	-	-	-	-	KOV1P 2350	2350	0.5	0.00	-	-	-	-	-
KOV1C 2400	2400	1747.5	-0.09	-	-	-	-	-	KOV1P 2400	2400	0.5	0.00	-	-	-	-	-
KOV1C 2450	2450	1697.5	-0.12	-	-	-	-	-	KOV1P 2450	2450	0.5	0.00	-	-	-	-	-
KOV1C 2500	2500	1647.5	-0.12	-	-	-	-	-	KOV1P 2500	2500	0.5	0.00	-	-	-	-	-
KOV1C 2550	2550	1597.5	-0.13	-	-	-	-	-	KOV1P 2550	2550	0.5	0.00	-	-	-	-	-
KOV1C 2600	2600	1547.5	-0.13	-	-	-	-	-	KOV1P 2600	2600	0.5	0.00	-	-	-	-	-
KOV1C 2650	2650	1497.5	-0.13	-	-	-	-	-	KOV1P 2650	2650	0.5	0.00	-	-	-	-	-
KOV1C 2700	2700	1447.5	-0.14	-	-	-	-	-	KOV1P 2700	2700	0.5	0.00	-	-	-	-	-
KOV1C 2750	2750	1397.5	-0.14	-	-	-	-	-	KOV1P 2750	2750	0.5	0.00	-	-	-	-	-
KOV1C 2800	2800	1348	-0.11	-	-	-	-	-	KOV1P 2800	2800	0.5	0.00	-	-	-	-	-
KOV1C 2850	2850	1298	-0.12	-	-	-	-	-	KOV1P 2850	2850	0.5	0.00	-	-	-	-	-
KOV1C 2900	2900	1248	-0.12	-	-	-	-	-	KOV1P 2900	2900	0.5	0.00	-	-	-	-	-
KOV1C 2950	2950	1198	-0.17	-	-	-	-	-	KOV1P 2950	2950	0.5	0.00	-	-	-	-	-
KOV1C 3000	3000	1148	-0.17	-	-	-	-	-	KOV1P 3000	3000	0.5	0.00	-	-	-	100	-
KOV1C 3050	3050	1098	-0.18	-	-	-	-	-	KOV1P 3050	3050	0.5	0.00	-	-	-	-	-
KOV1C 3100	3100	1048	-0.19	-	-	-	-	-	KOV1P 3100	3100	0.5	0.00	-	-	-	-	-
KOV1C 3150	3150	998	-0.20	-	-	-	-	-	KOV1P 3150	3150	0.5	0.00	-	-	-	-	-
KOV1C 3200	3200	948	-0.21	-	-	-	-	-	KOV1P 3200	3200	0.5	0.00	-	-	-	200	-
KOV1C 3250	3250	898.5	-0.22	-	-	-	-	-	KOV1P 3250	3250	0.5	0.00	-	-	-	200	-
KOV1C 3300	3300	848.5	-0.24	-	-	-	-	-	KOV1P 3300	3300	0.5	0.00	-	-	-	650	-
KOV1C 3350	3350	798.5	-0.31	-	-	-	-	-	KOV1P 3350	3350	0.5	0.00	-	-	-	200	-
KOV1C 3400	3400	749	-0.33	-	-	-	-	-	KOV1P 3400	3400	1	0.00	-	-	-	-	-
KOV1C 3450	3450	699.5	-0.43	-	-	-	-	-	KOV1P 3450	3450	1.5	-25.00	-	-	-	-	-
KOV1C 3500	3500	650.5	-0.46	-	-	-	900.0	-	KOV1P 3500	3500	2.5	-16.67	-	-	-	1,200	-
KOV1C 3550	3550	602	-0.50	-	-	-	750.0	-	KOV1P 3550	3550	3.5	-30.00	-	-	-	750	-
KOV1C 3600	3600	554	-0.63	-	-	-	-	-	KOV1P 3600	3600	5.5	-21.43	-	-	-	-	-
KOV1C 3650	3650	507	-0.78	-	-	-	-	-	KOV1P 3650	3650	8.5	-19.05	-	-	-	-	-
KOV1C 3700	3700	460.5	-1.07	-	-	-	200.0	-	KOV1P 3700	3700	12	-20.00	-	-	-	200	-
KOV1C 3750	3750	416	-1.19	-	-	-	-	-	KOV1P 3750	3750	17.5	-14.63	-	-	-	-	-
KOV1C 3800	3800	372.5	-1.59	-	-	-	-	-	KOV1P 3800	3800	24	-14.29	-	-	-	523	-
KOV1C 3850	3850	331.5	-1.92	-	-	-	-	-	KOV1P 3850	3850	32.5	-13.33	-	-	-	-	-
KOV1C 3900	3900	292.5	-2.34	-	-	-	-	-	KOV1P 3900	3900	43.5	-10.31	-	-	-	-	-
KOV1C 3950	3950	255.5	-2.85	-	-	-	-	-	KOV1P 3950	3950	56.5	-9.60	-	-	-	-	-
KOV1C 4000	4000	221.5	-3.49	-	-	-	200.0	-	KOV1P 4000	4000	72.5	-7.64	-	-	-	-	-
KOV1C 4050	4050	190	-4.28	-	-	-	-	-	KOV1P 4050	4050	91	-6.67	-	-	-	-	-
KOV1C 4100	4100	161.5	-5.00	-	-	-	-	-	KOV1P 4100	4100	112.5	-5.46	-	-	-	-	-
KOV1C 4150	4150	136	-5.88	-	-	-	-	-	KOV1P 4150	4150	137	-4.53	-	-	-	-	-
KOV1C 4200	4200	113.5	-6.97	-	-	-	100.0	-	KOV1P 4200	4200	164	-4.09	-	-	-	-	-
KOV1C 4250	4250	93.5	-7.88	-	-	-	-	-	KOV1P 4250	4250	194.5	-2.99	-	-	-	-	-
KOV1C 4300	4300	76.5	-8.93	-	-	-	523.0	-	KOV1P 4300	4300	227	-2.58	-	-	-	-	-
KOV1C 4350	4350	61.5	-10.87	-	-	-	-	-	KOV1P 4350	4350	262.5	-2.05	-	-	-	-	-
KOV1C 4400	4400	49.5	-11.61	-	-	-	-	-	KOV1P 4400	4400	300	-1.64	-	-	-	-	-
KOV1C 4450	4450	39	-13.33	-	-	-	-	-	KOV1P 4450	4450	340	-1.16	-	-	-	-	-
KOV1C 4500	4500	30.5	-15.28	-	-	-	-	-	KOV1P 4500	4500	381.5	-0.78	-	-	-	-	-
KOV1C 4550	4550	23.5	-17.54	-	-	-	-	-	KOV1P 4550	4550	424.5	-0.59	-	-	-	-	-
KOV1C 4600	4600	18	-20.00	-	-	-	-	-	KOV1P 4600	4600	469	-0.42	-	-	-	-	-
KOV1C 4650	4650	14	-20.00	-	-	-	-	-	KOV1P 4650	4650	514.5	-0.29	-	-	-	-	-
Nov-21 (50d 9/10/21); CSize 25; KOX1 4063.00																	
KOX1C 2150	2150	1908	-0.93	0.0	0	0	0	0	KOX1P 2150	2150	0.5	0.00	-	-	0	-	-
KOX1C 2200	2200	1858.5	-0.93	-	-	-	-	-	KOX1P 2200	2200	0.5	0.00	-	-	-	-	-
KOX1C 2250	2250	1808.5	-0.96	-	-	-	-	-	KOX1P 2250	2250	0.5	0.00	-	-	-	-	-
KOX1C 2300	2300	1758.5	-1.01	-	-	-	-	-	KOX1P 2300	2300	0.5	0.00	-	-	-	-	-
KOX1C 2350	2350	1708.5	-1.04	-	-	-	-	-	KOX1P 2350	2350	0.5	0.00	-	-	-	-	-
KOX1C 2400	2400	1659	-1.04	-	-	-	-	-	KOX1P 2400	2400	0.5	0.00	-	-	-	-	-
KOX1C 2450	2450	1609	-1.08	-	-	-	-	-	KOX1P 2450	2450	0.5	0.00	-	-	-	-	-
KOX1C 2500	2500	1559	-1.14	-	-	-	-	-	KOX1P 2500	2500	0.5	0.00	-	-	-	-	-
KOX1C 2550	2550	1509	-1.18	-	-	-	-	-	KOX1P 2550	2550	0.5	0.00	-	-	-	-	-
KOX1C 2600	2600	1459.5	-1.18	-	-	-	-	-	KOX1P 2600	2600	0.5	0.00	-	-	-	-	-
KOX1C 2650	2650	1409.5	-1.26	-	-	-	-	-	KOX1P 2650	2650	0.5	0.00	-	-	-	-	-
KOX1C 2700	2700	1359.5	-1.31	-	-	-	-	-	KOX1P 2700	2700	0.5	0.00	-	-	-	-	-
KOX1C 2750	2750	1310	-1.32	-	-	-	-	-	KOX1P 2750	2750	0.5	0.00	-	-	-	-	-
KOX1C 2800	2800	1260	-1.41	-	-	-	-	-	KOX1P								

KOX1C 3400	3400	681	-2.58	-	-	-	200.0	-	KOX1P 3400	3400	19.5	-2.50	-	-	-	-	1,200	-
KOX1C 3450	3450	636.5	-2.75	-	-	-	-	-	KOX1P 3450	3450	25	0.00	-	-	-	-	-	-
KOX1C 3500	3500	593	-2.95	-	-	-	-	-	KOX1P 3500	3500	31.5	0.00	-	-	-	-	-	-
KOX1C 3550	3550	551	-3.16	-	-	-	100.0	-	KOX1P 3550	3550	39	0.00	-	-	-	-	400	-
KOX1C 3600	3600	510	-3.41	-	-	-	1,150.0	-	KOX1P 3600	3600	48	0.00	-	-	-	-	1,150	-
KOX1C 3650	3650	470.5	-3.68	-	-	-	-	-	KOX1P 3650	3650	58.5	0.00	-	-	-	-	-	-
KOX1C 3700	3700	433	-3.88	-	-	-	-	-	KOX1P 3700	3700	70.5	0.00	-	-	-	-	-	-
KOX1C 3750	3750	396.5	-4.23	-	-	-	600.0	-	KOX1P 3750	3750	84.5	1.20	-	-	-	-	600	-
KOX1C 3800	3800	362.5	-4.35	-	-	-	200.0	-	KOX1P 3800	3800	100	1.01	-	-	-	-	200	-
KOX1C 3850	3850	329.5	-4.77	-	-	-	50.0	-	KOX1P 3850	3850	117	1.30	-	-	-	-	250	-
KOX1C 3900	3900	299	-5.08	-	-	-	200.0	-	KOX1P 3900	3900	136.5	1.49	-	-	-	-	200	-
KOX1C 3950	3950	270	-5.43	-	-	-	750.0	-	KOX1P 3950	3950	157.5	1.61	-	-	-	-	750	-
KOX1C 4000	4000	243	-5.81	-	-	-	200.0	(100.0)	KOX1P 4000	4000	180.5	1.69	-	-	-	-	100	-
KOX1C 4050	4050	218	-6.24	-	-	-	-	-	KOX1P 4050	4050	205	1.74	-	-	-	-	-	-
KOX1C 4100	4100	195	-6.47	-	-	-	200.0	-	KOX1P 4100	4100	232	1.98	-	-	-	-	-	-
KOX1C 4150	4150	173.5	-6.97	-	-	-	-	-	KOX1P 4150	4150	260.5	1.96	-	-	-	-	-	-
KOX1C 4200	4200	154	-7.51	-	-	-	-	-	KOX1P 4200	4200	290.5	1.93	-	-	-	-	-	-
KOX1C 4250	4250	136	-8.11	-	-	-	-	-	KOX1P 4250	4250	322.5	1.90	-	-	-	-	-	-
KOX1C 4300	4300	120	-8.40	-	-	-	-	-	KOX1P 4300	4300	356.5	2.00	-	-	-	-	-	-
KOX1C 4350	4350	105	-9.09	-	-	-	-	-	KOX1P 4350	4350	391.5	2.09	-	-	-	-	-	-
KOX1C 4400	4400	92	-9.36	-	-	-	-	-	KOX1P 4400	4400	428	2.03	-	-	-	-	-	-
KOX1C 4450	4450	80	-10.11	-	-	-	-	-	KOX1P 4450	4450	466	1.97	-	-	-	-	-	-
KOX1C 4500	4500	69.5	-10.90	-	-	-	-	-	KOX1P 4500	4500	505.5	2.02	-	-	-	-	-	-
KOX1C 4550	4550	60.5	-10.37	-	-	-	-	-	KOX1P 4550	4550	546	1.96	-	-	-	-	-	-
KOX1C 4600	4600	52	0.00	-	-	-	-	-	KOX1P 4600	4600	587.5	0.00	-	-	-	-	-	-

Dec-21 (78d 10/8/21); CSize 25; KOZ1 4003.00

KOZ1C 2300	2300	1696.5	-1.05	-	-	-	-	-	KOZ1P 2300	2300	0.5	0.00	-	-	-	-	-	-
KOZ1C 2350	2350	1646.5	-1.08	-	-	-	-	-	KOZ1P 2350	2350	0.5	0.00	-	-	-	-	-	-
KOZ1C 2400	2400	1597	-1.11	-	-	-	-	-	KOZ1P 2400	2400	0.5	0.00	-	-	-	-	-	-
KOZ1C 2450	2450	1547	-1.15	-	-	-	-	-	KOZ1P 2450	2450	0.5	0.00	-	-	-	-	-	-
KOZ1C 2500	2500	1497.5	-1.19	-	-	-	-	-	KOZ1P 2500	2500	0.5	0.00	-	-	-	-	-	-
KOZ1C 2550	2550	1448	-1.19	-	-	-	-	-	KOZ1P 2550	2550	0.5	0.00	-	-	-	-	-	-
KOZ1C 2600	2600	1398	-1.27	-	-	-	-	-	KOZ1P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOZ1C 2650	2650	1348.5	-1.32	-	-	-	-	-	KOZ1P 2650	2650	1	0.00	-	-	-	-	-	-
KOZ1C 2700	2700	1299	-1.37	-	-	-	-	-	KOZ1P 2700	2700	1	-33.33	-	-	-	-	-	-
KOZ1C 2750	2750	1250	-1.42	-	-	-	-	-	KOZ1P 2750	2750	1.5	-25.00	-	-	-	-	-	-
KOZ1C 2800	2800	1201	-1.48	-	-	-	-	-	KOZ1P 2800	2800	2.5	0.00	-	-	-	-	-	-
KOZ1C 2850	2850	1152	-1.54	-	-	-	-	-	KOZ1P 2850	2850	3.5	0.00	-	-	-	-	-	-
KOZ1C 2900	2900	1103.5	-1.60	-	-	-	-	-	KOZ1P 2900	2900	4.5	0.00	-	-	-	-	-	-
KOZ1C 2950	2950	1055	-1.68	-	-	-	-	-	KOZ1P 2950	2950	6	0.00	-	-	-	-	-	-
KOZ1C 3000	3000	1007	-1.76	-	-	-	-	-	KOZ1P 3000	3000	8	0.00	-	-	-	-	900	-
KOZ1C 3050	3050	959.5	-1.89	-	-	-	-	-	KOZ1P 3050	3050	10.5	0.00	-	-	-	-	-	-
KOZ1C 3100	3100	913	-1.93	-	-	-	-	-	KOZ1P 3100	3100	13.5	0.00	-	-	-	-	-	-
KOZ1C 3150	3150	866.5	-2.04	-	-	-	-	-	KOZ1P 3150	3150	17	0.00	-	-	-	-	-	-
KOZ1C 3200	3200	821	-2.15	-	-	-	-	-	KOZ1P 3200	3200	21	-2.33	-	-	-	-	-	-
KOZ1C 3250	3250	776.5	-2.27	-	-	-	250.0	-	KOZ1P 3250	3250	26.5	0.00	-	-	-	-	450	-
KOZ1C 3300	3300	732.5	-2.40	-	-	-	150.0	-	KOZ1P 3300	3300	32.5	0.00	-	-	-	-	250	-
KOZ1C 3350	3350	690	-2.54	-	-	-	400.0	-	KOZ1P 3350	3350	39.5	0.00	-	-	-	-	600	-
KOZ1C 3400	3400	648	-2.70	-	-	-	50.0	-	KOZ1P 3400	3400	47.5	0.00	-	-	-	-	50	-
KOZ1C 3450	3450	607.5	-2.88	-	-	-	200.0	-	KOZ1P 3450	3450	56.5	0.00	-	-	-	-	400	-
KOZ1C 3500	3500	568.5	-2.99	-	-	-	200.0	-	KOZ1P 3500	3500	67.5	0.75	-	-	-	-	200	-
KOZ1C 3550	3550	530.5	-3.19	-	-	-	-	-	KOZ1P 3550	3550	79	0.64	-	-	-	-	-	-
KOZ1C 3600	3600	494	-3.33	-	-	-	150.0	-	KOZ1P 3600	3600	92.5	1.09	-	-	-	-	150	-
KOZ1C 3650	3650	459	-3.47	-	-	-	-	-	KOZ1P 3650	3650	107	0.94	-	-	-	-	-	-
KOZ1C 3700	3700	425	-3.85	-	-	-	-	-	KOZ1P 3700	3700	123.5	1.23	-	-	-	-	-	-
KOZ1C 3750	3750	393	-4.03	-	-	-	-	-	KOZ1P 3750	3750	141	1.08	-	-	-	-	-	-
KOZ1C 3800	3800	362.5	-4.23	-	-	-	-	-	KOZ1P 3800	3800	160.5	1.26	-	-	-	-	-	-
KOZ1C 3850	3850	333.5	-4.58	-	-	-	-	-	KOZ1P 3850	3850	181.5	1.40	-	-	-	-	-	-
KOZ1C 3900	3900	306.5	-4.67	-	-	-	50.0	-	KOZ1P 3900	3900	204	1.49	-	-	-	-	50	-
KOZ1C 3950	3950	280.5	-5.08	-	-	-	100.0	100.0	KOZ1P 3950	3950	228	1.56	-	-	-	-	100	100
KOZ1C 4000	4000	256.5	-5.18	-	-	-	250.0	(200.0)	KOZ1P 4000	4000	253.5	1.60	-	-	-	-	250	-
KOZ1C 4050	4050	234	-5.45	-	-	-	-	-	KOZ1P 4050	4050	280.5	1.45	-	-	-	-	-	-
KOZ1C 4100	4100	212.5	-5.97	-	-	-	-	-	KOZ1P 4100	4100	309.5	1.64	-	-	-	-	-	-
KOZ1C 4150	4150	193	-6.08	-	-	-	-	-	KOZ1P 4150	4150	339.5	1.65	-	-	-	-	-	-
KOZ1C 4200	4200	175	-6.17	-	-	-	-	-	KOZ1P 4200	4200	371	1.64	-	-	-	-	-	-
KOZ1C 4250	4250	158	-6.78	-	-	-	-	-	KOZ1P 4250	4250	404	1.64	-	-	-	-	-	-
KOZ1C 4300	4300	142.5	-6.86	-	-	-	-	-	KOZ1P 4300	4300	438.5	1.74	-	-	-	-	-	-
KOZ1C 4350	4350	128	-7.58	-	-	-	-	-	KOZ1P 4350	4350	474	1.72	-	-	-	-	-	-
KOZ1C 4400	4400	115	-7.63	-	-	-	-	-	KOZ1P 4400	4400	510.5	1.69	-	-	-	-	-	-
KOZ1C 4450	4450	103	-8.04	-	-	-	-	-	KOZ1P 4450	4450	548.5	1.67	-	-	-	-	-	-
KOZ1C 4500	4500	92	-8.46	-	-	-	-	-	KOZ1P 4500	4500	587	1.65	-	-	-	-	-	-

Jan-22 (111d 11/10/21); CSize 25; KOF2 3940.00

KOF2C 2050	2050	1880	-2.16	-	-	-	-	-	KOF2P 2050	2050	0.5	0.00	-	-	-	-	-	-
KOF2C 2100	2100	1830	-2.24	-	-	-	-	-	KOF2P 2100	2100	0.5	0.00	-	-	-	-	-	-
KOF2C 2150	2150	1780.5	-2.28	-	-	-	-	-	KOF2P 2150	2150	0.5	0.00	-	-	-	-	-	-
KOF2C 2200	2200	1731	-2.34	-	-	-	-	-	KOF2P 2200	2200	0.5	0.00	-	-	-	-	-	-
KOF2C 2250	2250	1681	-2.44	-	-	-	-	-	KOF2P 2250	2250	0.5	0.00	-	-	-	-	-	-
KOF2C 2300	2300	1631.5	-2.48	-	-	-	-	-	KOF2P 2300	2300	0.5	0.00	-	-	-	-	-	-
KOF2C 2350	2350	1582	-2.56	-	-	-	-	-	KOF2P 2350	2350	0.5	0.00	-	-	-	-	-	-
KOF2C 2400	2400	1532.5	-2.64	-	-	-	-	-	KOF2P 2400	2400	1	100.00	-	-	-	-	-	-
KOF2C 2450	2450	1483	-2.72	-	-	-	-	-	KOF2P 2450	2450	1	0.00	-	-	-	-	-	-
KOF2C 2500	2500	1434	-2.81	-	-	-	-	-	KOF2P 2500	2500	1.5	0.00	-	-	-	-	-	-
KOF2C 2550	2550	1384.5	-2.91	-	-	-	-	-	KOF2P 2550	2550	2	0.00	-	-	-	-	-	-
KOF2C 2600	2600	1335.5	-3.01	-	-	-	-	-	KOF2P 2600	2600	3	20.00	-	-	-	-	-	-
KOF2C 2650	2650	1287	-3.12	-	-	-	-	-	KOF2P 2650	2650	4	14.29	-	-	-	-	-	-
KOF2C 2700	2700	1238.5	-3.24	-	-	-	-	-	KOF2P 2700	2700	5	0.00	-	-	-	-	-	-
KOF2C 2750	2750	1190.5	-3.33	-	-	-	-	-	KOF2P 2750	2750	6.5	0.00	-	-	-	-		

KOF2C 4200	4200	191.5	-10.09	-	-	-	-	-	KOF2P 4200	4200	450.5	4.77	-	-	-	-	-
KOF2C 4250	4250	175.5	-10.46	-	-	-	-	-	KOF2P 4250	4250	484	4.65	-	-	-	-	-
KOF2C 4300	4300	161	-10.56	-	-	-	-	-	KOF2P 4300	4300	519	4.53	-	-	-	-	-
KOF2C 4350	4350	147	-10.91	-	-	-	-	-	KOF2P 4350	4350	555	4.52	-	-	-	-	-
KOF2C 4400	4400	134	-11.55	-	-	-	-	-	KOF2P 4400	4400	591.5	4.32	-	-	-	-	-
KOF2C 4450	4450	122.5	-11.55	-	-	-	-	-	KOF2P 4450	4450	629.5	4.22	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
OCT 21	CALL	32.70	32.68	0.06
	PUT	32.72	32.71	0.03
	MEAN	32.71	32.70	0.05
NOV 21	CALL	35.08	35.16	-0.23
	PUT	35.08	35.16	-0.23
	MEAN	35.08	35.16	-0.23
DEC 21	CALL	34.52	34.68	-0.46
	PUT	34.51	34.68	-0.49
	MEAN	34.52	34.68	-0.48

	10Days	20Days	30Days	60Days	90Days
Current	10.77	20.58	22.56	22.81	21
1 week ago	22.36	18.24	22.57	20.54	19
1 month ago	17.45	22.08	18.9	16.53	20
3 months ago	8.87	16.48	19.24	20.72	21
6 months ago	16.48	17.42	19.92	18.35	19

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

Dealing Desk: (603) 2172 3820 Fax: (603) 2172 2729 Email: futures@kenanga.com.my

Disclaimer: This document has been prepared for general circulation based on information from sources believed to be reliable but we do not make any representations as to its accuracy. Kenanga Futures Sdn Bhd shall not be liable for any negligence, default or lack of care and accepts no liability whatsoever for any direct or consequential loss arising from any use of this document.