kenanga
KENANGA FUTURES SDN BHD Company No. 353603-X

FCPO Futures - OPTION

Daily Preview
September 10, 2021

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 21	4,650	-70	4,660	4,700	4,660	93	2,181
OCT 21	4,518	-75	4,568	4,570	4,485	2,747	16,955
NOV 21	4,392	-86	4,455	4,460	4,367	27,160	47,065
DEC 21	4,298	-82	4,370	4,370	4,269	9,707	31,839
JAN 22	4,219	-80	4,272	4,279	4,186	6,515	24,344
FEB 22	4,141	-83	4,197	4,197	4,109	2,252	21,033
MAR 22	4,054	-71	4,094	4,094	4,025	620	14,322
APR 22	3,950	-72	3,980	3,980	3,933	430	8,722
MAY 22	3,854	-68	3,870	3,870	3,846	434	10,379
JUN 22	3,777	-68	3,784	3,784	3,770	251	2,816
JUL 22	3,709	-68	3,710	3,730	3,700	84	3,498
AUG 22	3,673	-57	3,693	3,693	3,693	21	413
SEP 22	3,650	-55	3,668	3,668	3,652	5	3,339
NOV 22	3,610	-35	3,610	3,610	3,610	2	4,347
JAN 23	3,524	-35	-	-	-	-	1,280
MAR 23	3,431	-35	-	-	-	-	552
MAY 23	3,317	-35	-	-	-	-	572
JUL 23	3,256	-35	-	-	-	-	12
SEP 23	3,256	-35	-	-	-	-	0
NOV 23	3,256	-35	-	-	-	-	0
JAN 24	3,256	-35	-	-	-	-	0
MAR 24	3,256	-35	-	-	-	-	0
MAY 24	3,256	-35	-	-	-	-	0
JUL 24	3,256	-35	-	-	-	-	0

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 21	56.02	-1.43	56.70	56.86	56.16	9	271
OCT 21	56.06	-1.40	57.50	57.62	56.01	24,718	60,583
DEC 21	56.19	-1.30	57.56	57.68	56.11	61,236	160,987
JAN 22	56.19	-1.28	57.53	57.67	56.16	17,728	43,800
MAR 22	56.19	-1.22	57.53	57.59	56.17	14,553	47,416
MAY 22	56.18	-1.15	57.45	57.53	56.15	7,830	33,710
JUL 22	56.08	-1.06	57.26	57.26	56.05	5,282	26,910
AUG 22	55.66	-0.99	56.44	56.56	55.70	932	3,522
SEP 22	55.16	-0.90	55.99	56.05	55.11	658	2,716
OCT 22	54.57	-0.89	55.38	55.40	54.50	412	3,384
DEC 22	54.31	-0.86	55.04	55.17	54.21	1,279	11,608
JAN 23	54.08	-0.84	-	-	-	-	539
MAR 23	53.77	-0.84	-	-	-	-	513
MAY 23	53.65	-0.84	-	-	-	-	188
JUL 23	53.64	-0.84	-	-	-	-	860

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Nov-21 (0d 9/10/21); CSize 25; KOX1 4392.00																	
KOX1C 3050	3050	1342	-6.02	-	-	-	-	-	KOX1P 3050	3050	0.5	0.00	-	-	-	-	-
KOX1C 3100	3100	1292	-6.24	-	-	-	-	-	KOX1P 3100	3100	0.5	0.00	-	-	-	-	-
KOX1C 3150	3150	1242	-6.48	-	-	-	-	-	KOX1P 3150	3150	0.5	0.00	-	-	-	-	-
KOX1C 3200	3200	1192	-6.73	-	-	-	-	-	KOX1P 3200	3200	0.5	0.00	-	-	-	700	-
KOX1C 3250	3250	1142	-7.00	-	-	-	-	-	KOX1P 3250	3250	0.5	0.00	-	-	-	200	-
KOX1C 3300	3300	1092	-7.30	-	-	-	-	-	KOX1P 3300	3300	0.5	0.00	-	-	-	250	-
KOX1C 3350	3350	1042	-7.62	-	-	-	-	-	KOX1P 3350	3350	0.5	0.00	-	-	-	200	-
KOX1C 3400	3400	992	-7.98	-	-	-	200.0	-	KOX1P 3400	3400	0.5	0.00	-	-	-	1,200	-
KOX1C 3450	3450	942	-8.37	-	-	-	-	-	KOX1P 3450	3450	0.5	0.00	-	-	-	-	-
KOX1C 3500	3500	892	-8.79	-	-	-	-	-	KOX1P 3500	3500	0.5	0.00	-	-	-	-	-
KOX1C 3550	3550	842	-9.27	-	-	-	100.0	-	KOX1P 3550	3550	0.5	0.00	-	-	-	400	-
KOX1C 3600	3600	792	-9.79	-	-	-	1,150.0	-	KOX1P 3600	3600	0.5	0.00	-	-	-	1,150	-
KOX1C 3650	3650	742	-10.39	-	-	-	-	-	KOX1P 3650	3650	0.5	0.00	-	-	-	-	-
KOX1C 3700	3700	692	-11.05	-	-	-	-	-	KOX1P 3700	3700	0.5	0.00	-	-	-	-	-
KOX1C 3750	3750	642	-11.81	-	-	-	600.0	-	KOX1P 3750	3750	0.5	0.00	-	-	-	600	-
KOX1C 3800	3800	592	-12.68	-	-	-	200.0	-	KOX1P 3800	3800	0.5	0.00	-	-	-	400	-
KOX1C 3850	3850	542	-13.69	-	-	-	50.0	-	KOX1P 3850	3850	0.5	0.00	-	-	-	250	-
KOX1C 3900	3900	492	-14.88	-	-	-	200.0	-	KOX1P 3900	3900	10	0.00	-	-	-	200	-
KOX1C 3950	3950	442	-16.29	-	-	-	750.0	-	KOX1P 3950	3950	10	0.00	-	-	-	750	-
KOX1C 4000	4000	392	-17.99	-	-	-	200.0	-	KOX1P 4000	4000	10	0.00	-	-	-	100	-
KOX1C 4050	4050	342	-20.09	-	-	-	-	-	KOX1P 4050	4050	0.5	0.00	-	-	-	-	-
KOX1C 4100	4100	292	-22.75	-	-	-	200.0	-	KOX1P 4100	4100	0.5	0.00	-	-	-	400	-
KOX1C 4150	4150	242	-26.22	-	-	-	-	-	KOX1P 4150	4150	0.5	0.00	-	-	-	-	-
KOX1C 4200	4200	192	-30.94	-	-	-	400.0	-	KOX1P 4200	4200	0.5	0.00	-	-	-	500	-
KOX1C 4250	4250	143	-37.42	-	-	-	-	-	KOX1P 4250	4250	1	100.00	-	-	-	-	-
KOX1C 4300	4300	96	-46.67	-	-	-	-	-	KOX1P 4300	4300	4	100.00	-	-	-	-	-
KOX1C 4350	4350	55.5	-58.74	-	-	-	-	-	KOX1P 4350	4350	13.5	107.69	-	-	-	-	-
KOX1C 4400	4400	26.5	-71.51	-	-	-	-	-	KOX1P 4400	4400	34.5	130.00	-	-	-	-	-
KOX1C 4450	4450	10	-83.05	-	-	-	-	-	KOX1P 4450	4450	68	119.35	-	-	-	-	-
KOX1C 4500	4500	3	-91.18	-	-	-	400.0	-	KOX1P 4500	4500	111	98.21	-	-	-	-	-
KOX1C 4550	4550	0.5	-97.06	-	-	-	-	-	KOX1P 4550	4550	158.5	78.09	-	-	-	-	-
KOX1C 4600	4600	0.5	-93.33	-	-	-	-	-	KOX1P 4600	4600	208	60.62	-	-	-	-	-
KOX1C 4650	4650	0.5	-83.33	-	-	-	-	-	KOX1P 4650	4650	258	47.43	-	-	-	-	-
KOX1C 4700	4700	0.5	-50.00	-	-	-	-	-	KOX1P 4700	4700	308	38.12	-	-	-	-	-
KOX1C 4750	4750	0.5	0.00	-	-	-	-	-	KOX1P 4750	4750	358	31.38	-	-	-	-	-
KOX1C 4800	4800	0.5	0.00	-	-	-	50.0	-	KOX1P 4800	4800	408	26.71	-	-	-	-	-
KOX1C 4850	4850	0.5	0.00	-	-	-	-	-	KOX1P 4850	4850	458	23.12	-	-	-	-	-
KOX1C 4900	4900	0.5	0.00	-	-	-	-	-	KOX1P 4900	4900	508	20.38	-	-	-	-	-
KOX1C 4950	4950	0.5	0.00	-	-	-	-	-	KOX1P 4950	4950	558	18.22	-	-	-	-	-
KOX1C 5000	5000	0.5	0.00	-	-	-	-	-	KOX1P 5000	5000	608	16.48	-	-	-	-	-
KOX1C 5050	5050	0.5	0.00	-	-	-	-	-	KOX1P 5050	5050	658	15.03	-	-	-	-	-
KOX1C 5100	5100	0.5	0.00	-	-	-	-	-	KOX1P 5100	5100	708	13.83	-	-	-	-	-
KOX1C 5150	5150	0.5	0.00	-	-	-	-	-	KOX1P 5150	5150	758	12.80	-	-	-	-	-
KOX1C 5200	5200	0.5	0.00	-	-	-	-	-	KOX1P 5200	5200	808	11.91	-	-	-	-	-
KOX1C 5250	5250	0.5	0.00	-	-	-	-	-	KOX1P 5250	5250	858	11.14	-	-	-	-	-
KOX1C 5300	5300	0.5	0.00	-	-	-	-	-	KOX1P 5300	5300	908	10.46	-	-	-	-	-
KOX1C 5350	5350	0.5	0.00	-	-	-	-	-	KOX1P 5350	5350	958	9.86	-	-	-	-	-
KOX1C 5400	5400	0.5	0.00	-	-	-	-	-	KOX1P 5400	5400	1008	9.33	-	-	-	-	-
KOX1C 5450	5450	0.5	0.00	-	-	-	-	-	KOX1P 5450	5450	1058	8.85	-	-	-	-	-
KOX1C 5500	5500	0.5	0.00	-	-	-	-	-	KOX1P 5500	5500	1108	8.41	-	-	-	-	-
Dec-21 (28d 10/8/21); CSize 25; KOZ1 4298.00																	
KOZ1C 2950	2950	1346	-5.74	0.0	0	0	0	0	KOZ1P 2950	2950	0.5	0.00	-	-	0	-	-
KOZ1C 3000	3000	1296	-5.95	-	-	-	-	-	KOZ1P 3000	3000	0.5	0.00	-	-	-	900	-
KOZ1C 3050	3050	1246.5	-6.14	-	-	-	-	-	KOZ1P 3050	3050	0.5	0.00	-	-	-	-	-
KOZ1C 3100	3100	1196.5	-6.38	-	-	-	-	-	KOZ1P 3100	3100	0.5	0.00	-	-	-	-	-
KOZ1C 3150	3150	1146.5	-6.64	-	-	-	-	-	KOZ1P 3150	3150	0.5	0.00	-	-	-	-	-
KOZ1C 3200	3200	1096.5	-6.96	-	-	-	-	-	KOZ1P 3200	3200	0.5	0.00	-	-	-	-	-
KOZ1C 3250	3250	1046.5	-7.27	-	-	-	250.0	-	KOZ1P 3250	3250	0.5	0.00	-	-	-	450	-
KOZ1C 3300	3300	997	-7.56	-	-	-	150.0	-	KOZ1P 3300	3300	0.5	0.00	-	-	-	250	-
KOZ1C 3350	3350	947	-7.97	-	-	-	400.0	-	KOZ1P 3350	3350	0.5	0.00	-	-	-	600	-
KOZ1C 3400	3400	897.5	-8.32	-	-	-	50.0	-	KOZ1P 3400	3400	0.5	0.00	-	-	-	50	-
KOZ1C 3450	3450	848	-8.77	-	-	-	200.0	-	KOZ1P 3450	3450	1	100.00	-	-	-	400	-
KOZ1C 3500	3500	798.5	-9.26	-	-	-	200.0	-	KOZ1P 3500	3500	1.5	50.00	-	-	-	200	-
KOZ1C 3550	3550	749.5	-9.75	-	-	-	-	-	KOZ1P 3550	3550	2.5	66.67	-	-	-	-	-
KOZ1C 3600	3600	701	-10.30	-	-	-	150.0	-	KOZ1P 3600	3600	4	60.00	-	-	-	150	-
KOZ1C 3650	3650	653	-10.91	-	-	-	-	-	KOZ1P 3650	3650	6	50.00	-	-	-	-	-
KOZ1C 3700	3700	605.5	-11.54	-	-	-	-	-	KOZ1P 3700	3700	8.5	54.55	-	-	-	-	-
KOZ1C 3750	3750	559	-12.24	-	-	-	-	-	KOZ1P 3750	3750	12	50.00	-	-	-	-	-
KOZ1C 3800	3800	513.5	-13.04	-	-	-	-	-	KOZ1P 3800	3800	16	39.13	-	-	-	-	-
KOZ1C 3850	3850	469.5	-13.77	-	-	-	-	-	KOZ1P 3850	3850	22	41.94	-	-	-	-	-
KOZ1C 3900	3900	426.5	-14.70	-	-	-	250.0	-	KOZ1P 3900	3900	29	41.46	-	-	-	250	-
KOZ1C 3950	3950	385.5	-15.55	-	-	-	450.0	-	KOZ1P 3950	3950	38	38.18	-	-	-	450	-
KOZ1C 4000	4000	346	-16.63	-	-	-	250.0	-	KOZ1P 4000	4000	48.5	36.62	-	-	-	550	-
KOZ1C 4050	4050	309	-17.60	-	-	-	200.0	-	KOZ1P 4050	4050	61.5	35.16	-	-	-	200	-
KOZ1C 4100	4100	274	-18.69	-	-	-	-	-	KOZ1P 4100	4100	76	32.17	-	-	-	600	-
KOZ1C 4150	4150	241.5	-19.77	-	-	-	-	-	KOZ1P 4150	4150	93.5	30.77	-	-	-	-	-
KOZ1C 4200	4200	211	-20.97	-	-	-	200.0	-	KOZ1P 4200	4200	113.5	29.71	-	-	-	600	-
KOZ1C 4250	4250	183.5	-22.08	-	-	-	-	-	KOZ1P 4250	4250	135.5	27.83	-	-	-	-	-
KOZ1C 4300	4300	158.5	-23.24	-	-	-	100.0	-	KOZ1P 4300	4300	160.5	26.88	-	-	-	-	-

KOZ1C 4350	4350	135.5	-24.72	-	-	-	-	-	KOZ1P 4350	4350	187.5	25.00	-	-	-	-	-
KOZ1C 4400	4400	115.5	-25.72	-	-	-	200.0	-	KOZ1P 4400	4400	217	23.65	-	-	-	-	-
KOZ1C 4450	4450	97.5	-26.97	-	-	-	-	-	KOZ1P 4450	4450	249	22.36	-	-	-	-	-
KOZ1C 4500	4500	81.5	-28.51	-	-	-	700.0	-	KOZ1P 4500	4500	283.5	21.15	-	-	-	-	-
KOZ1C 4550	4550	68	-29.90	-	-	-	-	-	KOZ1P 4550	4550	319.5	19.89	-	-	-	-	-
KOZ1C 4600	4600	56	-31.29	-	-	-	50.0	-	KOZ1P 4600	4600	357.5	18.77	-	-	-	-	-
KOZ1C 4650	4650	46	-32.35	-	-	-	-	-	KOZ1P 4650	4650	397.5	17.60	-	-	-	-	-
KOZ1C 4700	4700	37.5	-33.63	-	-	-	-	-	KOZ1P 4700	4700	439	16.76	-	-	-	-	-
KOZ1C 4750	4750	30	-36.17	-	-	-	-	-	KOZ1P 4750	4750	481.5	15.75	-	-	-	-	-
KOZ1C 4800	4800	24.5	-36.36	-	-	-	-	-	KOZ1P 4800	4800	525.5	14.86	-	-	-	-	-
KOZ1C 4850	4850	19.5	-37.10	-	-	-	-	-	KOZ1P 4850	4850	570.5	13.99	-	-	-	-	-
KOZ1C 4900	4900	15.5	-39.22	-	-	-	-	-	KOZ1P 4900	4900	616.5	13.22	-	-	-	-	-
KOZ1C 4950	4950	12	-41.46	-	-	-	-	-	KOZ1P 4950	4950	663	12.47	-	-	-	-	-
KOZ1C 5000	5000	9.5	-40.63	-	-	-	-	-	KOZ1P 5000	5000	710.5	11.80	-	-	-	-	-
KOZ1C 5050	5050	7.5	-42.31	-	-	-	-	-	KOZ1P 5050	5050	758	11.14	-	-	-	-	-
KOZ1C 5100	5100	5.5	-45.00	-	-	-	-	-	KOZ1P 5100	5100	806.5	10.63	-	-	-	-	-
KOZ1C 5150	5150	4.5	-43.75	-	-	-	-	-	KOZ1P 5150	5150	855	10.04	-	-	-	-	-
KOZ1C 5200	5200	3.5	-41.67	-	-	-	-	-	KOZ1P 5200	5200	904	9.58	-	-	-	-	-
KOZ1C 5250	5250	2.5	-50.00	-	-	-	-	-	KOZ1P 5250	5250	953	9.10	-	-	-	-	-
KOZ1C 5300	5300	2	-42.86	-	-	-	-	-	KOZ1P 5300	5300	1002.5	8.67	-	-	-	-	-
KOZ1C 5350	5350	1.5	-50.00	-	-	-	-	-	KOZ1P 5350	5350	1052	8.29	-	-	-	-	-
KOZ1C 5400	5400	1	-50.00	-	-	-	-	-	KOZ1P 5400	5400	1101.5	7.94	-	-	-	-	-
Jan-22 (61d 11/10/21); CSize 25; KOF2 4219.00																	
KOF2C 2850	2850	1365	-5.50	-	-	-	-	-	KOF2P 2850	2850	0.5	0.00	-	-	-	-	-
KOF2C 2900	2900	1315.5	-5.70	-	-	-	-	-	KOF2P 2900	2900	0.5	0.00	-	-	-	-	-
KOF2C 2950	2950	1265.5	-5.95	-	-	-	-	-	KOF2P 2950	2950	0.5	0.00	-	-	-	-	-
KOF2C 3000	3000	1216	-6.14	-	-	-	-	-	KOF2P 3000	3000	1	100.00	-	-	-	-	-
KOF2C 3050	3050	1166.5	-6.38	-	-	-	-	-	KOF2P 3050	3050	1	0.00	-	-	-	-	-
KOF2C 3100	3100	1117.5	-6.60	-	-	-	-	-	KOF2P 3100	3100	2	33.33	-	-	-	-	-
KOF2C 3150	3150	1068.5	-6.88	-	-	-	-	-	KOF2P 3150	3150	2.5	25.00	-	-	-	-	-
KOF2C 3200	3200	1019.5	-7.15	-	-	-	-	-	KOF2P 3200	3200	3.5	40.00	-	-	-	-	-
KOF2C 3250	3250	971	-7.48	-	-	-	-	-	KOF2P 3250	3250	5	42.86	-	-	-	-	-
KOF2C 3300	3300	923	-7.79	-	-	-	-	-	KOF2P 3300	3300	6.5	30.00	-	-	-	-	-
KOF2C 3350	3350	875	-8.14	-	-	-	-	-	KOF2P 3350	3350	8.5	30.77	-	-	-	-	-
KOF2C 3400	3400	828	-8.51	-	-	-	-	-	KOF2P 3400	3400	11.5	35.29	-	-	-	-	-
KOF2C 3450	3450	781.5	-8.86	-	-	-	-	-	KOF2P 3450	3450	15	36.36	-	-	-	-	-
KOF2C 3500	3500	736	-9.25	-	-	-	-	-	KOF2P 3500	3500	19	31.03	-	-	-	-	-
KOF2C 3550	3550	691	-9.67	-	-	-	-	-	KOF2P 3550	3550	24	29.73	-	-	-	-	-
KOF2C 3600	3600	647	-10.14	-	-	-	-	-	KOF2P 3600	3600	30	27.66	-	-	-	-	-
KOF2C 3650	3650	604.5	-10.58	-	-	-	-	-	KOF2P 3650	3650	37	27.59	-	-	-	-	-
KOF2C 3700	3700	563	-11.06	-	-	-	-	-	KOF2P 3700	3700	45.5	26.39	-	-	-	**100**	-
KOF2C 3750	3750	523	-11.58	-	-	-	-	-	KOF2P 3750	3750	55.5	26.14	-	-	-	-	-
KOF2C 3800	3800	484	-12.08	-	-	-	-	-	KOF2P 3800	3800	66.5	25.47	-	-	-	-	-
KOF2C 3850	3850	447	-12.61	-	-	-	-	-	KOF2P 3850	3850	79	23.44	-	-	-	-	-
KOF2C 3900	3900	411.5	-13.09	-	-	-	-	-	KOF2P 3900	3900	93	22.37	-	-	-	-	-
KOF2C 3950	3950	377.5	-13.71	-	-	-	-	-	KOF2P 3950	3950	109	21.79	-	-	-	-	-
KOF2C 4000	4000	345	-14.29	-	-	-	-	-	KOF2P 4000	4000	126.5	21.05	-	-	-	200	-
KOF2C 4050	4050	314.5	-14.88	-	-	-	-	-	KOF2P 4050	4050	146	20.16	-	-	-	-	-
KOF2C 4100	4100	286	-15.51	-	-	-	-	-	KOF2P 4100	4100	167	19.29	-	-	-	400	-
KOF2C 4150	4150	259	-16.05	-	-	-	-	-	KOF2P 4150	4150	190	18.75	-	-	-	-	-
KOF2C 4200	4200	233.5	-16.90	-	-	-	-	-	KOF2P 4200	4200	215	18.13	-	-	-	-	-
KOF2C 4250	4250	210.5	-17.29	-	-	-	500.0	-	KOF2P 4250	4250	241	16.99	-	-	-	500	-
KOF2C 4300	4300	188.5	-18.04	-	-	-	250.0	250.0	KOF2P 4300	4300	269.5	16.67	-	-	-	250	250
KOF2C 4350	4350	168.5	-18.80	-	-	-	-	-	KOF2P 4350	4350	299.5	15.86	-	-	-	-	-
KOF2C 4400	4400	150.5	-19.30	-	-	-	-	-	KOF2P 4400	4400	331	15.33	-	-	-	-	-
KOF2C 4450	4450	133.5	-20.06	-	-	-	-	-	KOF2P 4450	4450	364	14.65	-	-	-	-	-
KOF2C 4500	4500	118.5	-20.74	-	-	-	-	-	KOF2P 4500	4500	398.5	14.02	-	-	-	-	-
KOF2C 4550	4550	104.5	-21.43	-	-	-	-	-	KOF2P 4550	4550	434.5	13.45	-	-	-	-	-
KOF2C 4600	4600	92	-22.03	-	-	-	-	-	KOF2P 4600	4600	472	12.92	-	-	-	-	-
KOF2C 4650	4650	80.5	-22.97	-	-	-	-	-	KOF2P 4650	4650	510.5	12.32	-	-	-	-	-
KOF2C 4700	4700	70.5	-23.78	-	-	-	400.0	-	KOF2P 4700	4700	550	11.79	-	-	-	-	-
KOF2C 4750	4750	61.5	-24.07	-	-	-	-	-	KOF2P 4750	4750	591	11.30	-	-	-	-	-
KOF2C 4800	4800	53.5	-25.17	-	-	-	-	-	KOF2P 4800	4800	633	10.86	-	-	-	-	-
KOF2C 4850	4850	46.5	-25.60	-	-	-	-	-	KOF2P 4850	4850	675.5	10.47	-	-	-	-	-
KOF2C 4900	4900	40	-26.61	-	-	-	-	-	KOF2P 4900	4900	719	10.02	-	-	-	-	-
KOF2C 4950	4950	34.5	-27.37	-	-	-	-	-	KOF2P 4950	4950	763.5	9.62	-	-	-	-	-
KOF2C 5000	5000	30	-26.83	-	-	-	300.0	-	KOF2P 5000	5000	808.5	9.26	-	-	-	-	-
KOF2C 5050	5050	25.5	-28.17	-	-	-	-	-	KOF2P 5050	5050	854	8.86	-	-	-	-	-
KOF2C 5100	5100	22	-29.03	-	-	-	-	-	KOF2P 5100	5100	900.5	8.56	-	-	-	-	-
KOF2C 5150	5150	18.5	-30.19	-	-	-	-	-	KOF2P 5150	5150	947	8.23	-	-	-	-	-
KOF2C 5200	5200	16	-30.43	-	-	-	-	-	KOF2P 5200	5200	994	7.93	-	-	-	-	-
KOF2C 5250	5250	13.5	-30.77	-	-	-	-	-	KOF2P 5250	5250	1041.5	7.65	-	-	-	-	-
KOF2C 5300	5300	11.5	-32.35	-	-	-	-	-	KOF2P 5300	5300	1089	7.34	-	-	-	-	-
Feb-22 (91d 12/10/21); CSize 25; KOG2 4141.00																	
KOG2C 2750	2750	1386	-5.59	-	-	-	-	-	KOG2P 2750	2750	1	100.00	-	-	-	-	-
KOG2C 2800	2800	1336.5	-5.78	-	-	-	-	-	KOG2P 2800	2800	1.5	50.00	-	-	-	-	-
KOG2C 2850	2850	1287	-5.99	-	-	-	-	-	KOG2P 2850	2850	2	33.33	-	-	-	-	-
KOG2C 2900	2900	1238	-6.21	-	-	-	-	-	KOG2P 2900	2900	2.5	25.00	-	-	-	-	-
KOG2C 2950	2950	1189	-6.45	-	-	-	-	-	KOG2P 2950	2950	3.5	40.00	-	-	-	-	-
KOG2C 3000	3000	1140.5	-6.67	-	-	-	-	-	KOG2P 3000	3000	4.5	28.57	-	-	-	-	-
KOG2C 3050	3050	1092.5	-6.90	-	-	-	-	-	KOG2P 3050	3050	6	33.33	-	-	-	-	-
KOG2C 3100	3100	1044.5	-7.16	-	-	-	-	-	KOG2P 3100	3100	8	33.33	-	-	-	-	-
KOG2C 3150	3150	997	-7.43	-	-	-	-	-	KOG2P 3150	3150	10.5	31.25	-	-	-	-	-
KOG2C 3200	3200	950	-7.72	-	-	-	-	-	KOG2P 3200	3200	13.5	28.57	-	-	-	-	-
KOG2C 3250	3250	904	-7.99	-	-	-	-	-	KOG2P 3250	3250	17	30.77	-	-	-	-	-
KOG2C 3300	3300	858.5	-8.33	-	-	-	-	-	KOG2P 3300	3300	21	27.27	-	-	-	-	-
KOG2C 3350	3350	813.5	-8.65	-	-	-	-	-	KOG2P 3350	3350	26	26.83	-	-	-	-	-
KOG2C 3400	3400	769.5	-8.99	-	-	-	-	-	KOG2P 3400	3400	32	28.00	-	-	-	-	-
KOG2C 3450	3450	726.5	-9.36	-	-	-	-	-	KOG2P 3450	3450	38.5	24.19	-	-	-	-	-
KOG2C 3500	3500	684.5	-9.70	-	-	-	-	-	KOG2P 3500	3500	46.5	24.00	-	-	-	-	-
KOG2C 3550	3550	643.5	-10.06	-	-	-	-	-	KOG2P 3550	3550	55	23.60	-	-	-	-	-
KOG2C 3600	3600	604	-10.45	-	-	-	-	-	KOG2P 3600	3600	65	22.64	-	-	-	-	-
KOG2C 3650	3650	565.5	-10.80	-	-	-	-	-	KOG2P 3650	3650	76.5	21.43	-	-	-	-	-
KOG2C 3700	3700	528	-11.34	-	-	-	-	-	KOG2P 3700	3700	89	21.09	-	-	-	-	-
KOG2C 3750	3750	492.5	-11.66	-	-	-	-	-	KOG2P 3750	3750	103	20.47	-	-	-	-	-
KOG2C 3800	3800	458	-12.09	-	-	-	-	-	KOG2P 3800	3800	118.5	19.70	-	-	-	-	-
KOG2C 3850	3850	425	-12.55	-	-	-	-	-	KOG2P 3850	3850	135.5	18.86	-	-	-	-	-
KOG2C 3900	3900	394	-12.93	-	-	-	-	-	KOG2P 3900	3900	154	18.46	-	-	-	-	-
KOG2C 3950	3950	364	-13.44	-	-	-	-	-	KOG2P 3950	3950	174	17.97	-	-	-	-	-
KOG2C 4000	4000	335.5	-13.97	-	-	-	-	-	KOG2P 4000	4000	195.5	17.07	-	-	-	200	-
KOG2C 4050	4050	309	-14.29	-	-	-	-	-	KOG2P 4050	4050	218	16.27	-	-	-	-	-
KOG2C 4100	4100	283.5	-14.86	-	-	-	-	-	KOG2P 4100	4100	242.5	15.75	-	-	-	-	-
KOG2C 4150	4150	260	-15.31	-	-	-	-	-	KOG2P 4150	4150	268.5	15.24	-	-	-	-	-
KOG2C 4200	4200	237.5	-15.78	-	-	-	-	-	KOG2P 4200	4200	296	14.73	-	-	-	-	-
KOG2C 4250	4250	216.5	-16.41	-	-	-	-	-	KOG2P 4250	4250	325	14.24	-	-	-	-	-
KOG2C 4300	4300	197	-16.88	-	-	-	-	-	KOG2P 4300	4300	355.5	13.76	-	-	-	-	-
KOG2C 4350	4350	179	-17.32	-	-	-	-	-	KOG2P 4350	4350	387	13.16	-	-	-	-	-
KOG2C 4400	4400	162.5	-17.72	-	-	-	-	-	KOG2P 4400	4400	420.5	12.89	-	-	-	-	-
KOG2C 4450	4450	147	-18.11	-	-	-	-	-	KOG2P 4450	4450	454.5	12.36	-	-	-	-	-
KOG2C 4500	4500	132.5	-18.96	-	-	-	-	-	KOG2P 4500	4500	490	11.87	-	-	-	-	-
KOG2C 4550	4550	119.5	-19.26	-	-	-	-	-	KOG2P 4550	4550	526.5	11.43	-	-	-	-	-
KOG2C 4600	4600	107.5	-19.78	-	-	-	-	-	KOG2P 4600	4600	564.5	11.01	-	-	-	-	-
KOG2C 4650	4650	96.5	-20.25	-	-	-	-	-	KOG2P 4650	4650	603	10.64	-	-	-	-	-
KOG2C 4700	4700	86.5	-20.64	-	-	-	-	-	KOG2P 4700	4700	643	10.29	-	-	-	-	-
KOG2C 4750	4750	77.5	-20.92	-	-	-	-	-	KOG2P 4750	4750	683.5	9.89	-	-	-	-	-
KOG2C 4800	4800	69	-21.59	-	-	-	-	-	KOG2P 4800	4800	725	9.60	-	-	-	-	-
KOG2C 4850	4850	61.5	-22.15	-	-	-	-	-	KOG2P 4850	4850	767.5	9.25	-	-	-	-	-

KOG2C 4900	4900	54.5	-23.24	-	-	-	-	-	KOG2P 4900	4900	810.5	8.94	-	-	-	-	-
KOG2C 4950	4950	48.5	-23.62	-	-	-	-	-	KOG2P 4950	4950	854	8.65	-	-	-	-	-
KOG2C 5000	5000	43	-23.89	-	-	-	200.0	-	KOG2P 5000	5000	898	8.32	-	-	-	-	-
KOG2C 5050	5050	38	-24.75	-	-	-	-	-	KOG2P 5050	5050	943	8.08	-	-	-	-	-
KOG2C 5100	5100	33.5	-24.72	-	-	-	200.0	-	KOG2P 5100	5100	988.5	7.80	-	-	-	-	-
KOG2C 5150	5150	29.5	-25.32	-	-	-	-	-	KOG2P 5150	5150	1034	7.54	-	-	-	-	-
KOG2C 5200	5200	26	-25.71	-	-	-	-	-	KOG2P 5200	5200	1080.5	7.30	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
NOV 21	CALL	382.62	383.94	-0.34
	PUT	382.66	384.29	-0.42
	MEAN	382.64	384.12	-0.38
DEC 21	CALL	343.50	344.20	-0.20
	PUT	343.47	344.04	-0.17
	MEAN	343.49	344.12	-0.18
JAN 22	CALL	354.46	354.05	0.12
	PUT	354.59	354.05	0.15
	MEAN	354.53	354.05	0.13

		10Days	20Days	30Days	60Days	90Days
Current		26.86	39.97	42.69	45.09	39
1 week ago		41.47	57.93	49.09	37.92	33
1 month ago		18.71	17.23	19.69	20.45	22
3 months ago		18.12	19.76	21.74	21.91	19
6 months ago		10.38	10.27	10.84	18.71	19

Source: Bloomberg

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