

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	3,740	-5	3,735	3,760	3,730	95	1,241
SEP 23	3,716	-43	3,748	3,789	3,708	2,574	15,033
OCT 23	3,728	-43	3,770	3,803	3,717	27,559	47,839
NOV 23	3,747	-46	3,790	3,819	3,734	12,496	28,873
DEC 23	3,767	-52	3,814	3,836	3,755	6,301	22,388
JAN 24	3,792	-51	3,839	3,857	3,778	4,385	24,641
FEB 24	3,817	-53	3,856	3,873	3,805	1,486	11,724
MAR 24	3,831	-53	3,875	3,890	3,824	1,768	14,191
APR 24	3,828	-53	3,871	3,880	3,818	1,961	7,069
MAY 24	3,815	-48	3,854	3,857	3,791	2,152	13,922
JUN 24	3,784	-48	3,819	3,819	3,780	432	3,753
JUL 24	3,767	-48	3,790	3,808	3,752	980	5,704
SEP 24	3,746	-48	3,761	3,770	3,719	174	1,944
NOV 24	3,723	-48	3,705	3,767	3,705	67	1,536
JAN 25	3,723	-48					
MAR 25	3,723	-48					
MAY 25	3,723	-48					
JUL 25	3,723	-48					
SEP 25	3,723	-48					
NOV 25	3,723	-48					
JAN 26	3,723	-48					
MAR 26	3,723	-48					
MAY 26	3,723	-48					
JUL 26	3,723	-48					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	66.60	-0.19	66.75	66.75	66.00	15	291
SEP 23	64.18	-0.03	64.26	64.40	63.68	18,263	75,494
OCT 23	61.76	0.07	61.71	61.97	61.25	10,858	53,713
DEC 23	60.48	0.05	60.43	60.76	59.94	41,057	187,525
JAN 24	60.00	0.00	60.03	60.30	59.54	10,257	56,377
MAR 24	59.54	-0.01	59.55	59.83	59.11	6,463	38,556
MAY 24	59.20	0.00	59.11	59.49	58.79	2,397	26,292
JUL 24	58.76	0.01	58.71	59.03	58.35	2,780	24,754
AUG 24	58.13	0.01	58.06	58.30	58.02	256	2,924
SEP 24	57.41	-0.01	-	-	-	91	1,893
OCT 24	56.64	-0.04	-	-	-	67	1,136
DEC 24	56.29	-0.01	56.13	56.36	56.11	95	6,569
JAN 25	56.09	-0.02	-	-	-	-	94
MAR 25	55.89	-0.02	-	-	-	-	41
MAY 25	55.70	-0.02	-	-	-	-	33

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Nov-23 (28d 9/8/23); CSize 25; KOX3 3775.00																	
KOX3C 2550	2550	1194	0.00	-	-	-	-	-	KOX3P 2550	2550	0.5	0.00	-	-	-	-	-
KOX3C 2600	2600	1144	0.00	-	-	-	-	-	KOX3P 2600	2600	0.5	0.00	-	-	-	-	-
KOX3C 2650	2650	1094.5	0.00	-	-	-	-	-	KOX3P 2650	2650	0.5	0.00	-	-	-	-	-
KOX3C 2700	2700	1044.5	0.00	-	-	-	-	-	KOX3P 2700	2700	0.5	0.00	-	-	-	-	-
KOX3C 2750	2750	994.5	0.00	-	-	-	-	-	KOX3P 2750	2750	0.5	0.00	-	-	-	-	-
KOX3C 2800	2800	945	0.00	-	-	-	-	-	KOX3P 2800	2800	0.5	0.00	-	-	-	-	-
KOX3C 2850	2850	895	0.00	-	-	-	-	-	KOX3P 2850	2850	0.5	0.00	-	-	-	-	-
KOX3C 2900	2900	845.5	0.00	-	-	-	-	-	KOX3P 2900	2900	0.5	0.00	-	-	-	-	-
KOX3C 2950	2950	796	0.00	-	-	-	-	-	KOX3P 2950	2950	1	0.00	-	-	-	-	-
KOX3C 3000	3000	747	0.00	-	-	-	-	-	KOX3P 3000	3000	1.5	0.00	-	-	-	-	-
KOX3C 3050	3050	698	0.00	-	-	-	-	-	KOX3P 3050	3050	2.5	0.00	-	-	-	-	-
KOX3C 3100	3100	649.5	0.00	-	-	-	-	-	KOX3P 3100	3100	4	0.00	-	-	-	-	-
KOX3C 3150	3150	601.5	0.00	-	-	-	-	-	KOX3P 3150	3150	6	0.00	-	-	-	-	-
KOX3C 3200	3200	554.5	0.00	-	-	-	-	-	KOX3P 3200	3200	9	0.00	-	-	-	-	-
KOX3C 3250	3250	508.5	0.00	-	-	-	-	-	KOX3P 3250	3250	12.5	0.00	-	-	-	-	-
KOX3C 3300	3300	463.5	0.00	-	-	-	-	-	KOX3P 3300	3300	17.5	0.00	-	-	-	-	-
KOX3C 3350	3350	420	0.00	-	-	-	-	-	KOX3P 3350	3350	24	0.00	-	-	-	-	-
KOX3C 3400	3400	378.5	0.00	-	-	-	-	-	KOX3P 3400	3400	32	0.00	-	-	-	-	-
KOX3C 3450	3450	338.5	0.00	-	-	-	-	-	KOX3P 3450	3450	42	0.00	-	-	-	-	-
KOX3C 3500	3500	300.5	0.00	-	-	-	-	-	KOX3P 3500	3500	54.5	0.00	-	-	-	-	-
KOX3C 3550	3550	265.5	0.00	-	-	-	-	-	KOX3P 3550	3550	69	0.00	-	-	-	-	-
KOX3C 3600	3600	232.5	0.00	-	-	-	-	-	KOX3P 3600	3600	85.5	0.00	-	-	-	-	-
KOX3C 3650	3650	202	0.00	-	-	-	-	-	KOX3P 3650	3650	105	0.00	-	-	-	-	-
KOX3C 3700	3700	174	0.00	-	-	-	-	-	KOX3P 3700	3700	127.5	0.00	-	-	-	-	-
KOX3C 3750	3750	149	0.00	-	-	-	-	-	KOX3P 3750	3750	152	0.00	-	-	-	-	400
KOX3C 3800	3800	126.5	0.00	-	-	-	-	-	KOX3P 3800	3800	179.5	0.00	-	-	-	-	-
KOX3C 3850	3850	106.5	0.00	-	-	-	-	-	KOX3P 3850	3850	209.5	0.00	-	-	-	-	-
KOX3C 3900	3900	89	0.00	-	-	-	-	-	KOX3P 3900	3900	242	0.00	-	-	-	-	-
KOX3C 3950	3950	74	0.00	-	-	-	-	-	KOX3P 3950	3950	276.5	0.00	-	-	-	-	-
KOX3C 4000	4000	61	0.00	-	-	-	-	-	KOX3P 4000	4000	313.5	0.00	-	-	-	-	-
KOX3C 4050	4050	49.5	0.00	-	-	-	-	-	KOX3P 4050	4050	352	0.00	-	-	-	-	-
KOX3C 4100	4100	40.5	0.00	-	-	-	-	-	KOX3P 4100	4100	392.5	0.00	-	-	-	-	-
KOX3C 4150	4150	32.5	0.00	-	-	-	-	-	KOX3P 4150	4150	434.5	0.00	-	-	-	-	-
KOX3C 4200	4200	26	0.00	-	-	-	100.0	-	KOX3P 4200	4200	477.5	0.00	-	-	-	-	-
KOX3C 4250	4250	20.5	0.00	-	-	-	-	-	KOX3P 4250	4250	522	0.00	-	-	-	-	-
KOX3C 4300	4300	16	0.00	-	-	-	-	-	KOX3P 4300	4300	567.5	0.00	-	-	-	-	-
KOX3C 4350	4350	12.5	0.00	-	-	-	-	-	KOX3P 4350	4350	614	0.00	-	-	-	-	-
KOX3C 4400	4400	9.5	0.00	-	-	-	50.0	-	KOX3P 4400	4400	661	0.00	-	-	-	-	-
KOX3C 4450	4450	7.5	0.00	-	-	-	-	-	KOX3P 4450	4450	709	0.00	-	-	-	-	-
KOX3C 4500	4500	5.5	0.00	-	-	-	-	-	KOX3P 4500	4500	757	0.00	-	-	-	-	-
KOX3C 4550	4550	4.5	0.00	-	-	-	-	-	KOX3P 4550	4550	805.5	0.00	-	-	-	-	-
KOX3C 4600	4600	3.5	0.00	-	-	-	-	-	KOX3P 4600	4600	854	0.00	-	-	-	-	-
KOX3C 4650	4650	2.5	0.00	-	-	-	-	-	KOX3P 4650	4650	903.5	0.00	-	-	-	-	-
KOX3C 4700	4700	2	0.00	-	-	-	-	-	KOX3P 4700	4700	952.5	0.00	-	-	-	-	-
KOX3C 4750	4750	1.5	0.00	-	-	-	-	-	KOX3P 4750	4750	1002	0.00	-	-	-	-	-
KOX3C 4800	4800	1	0.00	-	-	-	-	-	KOX3P 4800	4800	1051.5	0.00	-	-	-	-	-
KOX3C 4850	4850	0.5	0.00	-	-	-	-	-	KOX3P 4850	4850	1101	0.00	-	-	-	-	-
KOX3C 4900	4900	0.5	0.00	-	-	-	-	-	KOX3P 4900	4900	1150.5	0.00	-	-	-	-	-
KOX3C 4950	4950	0.5	0.00	-	-	-	-	-	KOX3P 4950	4950	1200.5	0.00	-	-	-	-	-
KOX3C 5000	5000	0.5	0.00	-	-	-	-	-	KOX3P 5000	5000	1250	0.00	-	-	-	-	-
Dec-23 (60d 10/10/23); CSize 25; KOZ3 3801.00																	
KOZ3C 2600	2600	1161.5	0.00	0.0	0	0	0	0	KOZ3P 2600	2600	0.5	0.00	-	-	0	-	-
KOZ3C 2650	2650	1112.5	0.00	-	-	-	-	-	KOZ3P 2650	2650	1	0.00	-	-	-	-	-
KOZ3C 2700	2700	1063	0.00	-	-	-	-	-	KOZ3P 2700	2700	1.5	0.00	-	-	-	-	-
KOZ3C 2750	2750	1014	0.00	-	-	-	-	-	KOZ3P 2750	2750	2.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	965.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	3.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	917	0.00	-	-	-	-	-	KOZ3P 2850	2850	5	0.00	-	-	-	-	-
KOZ3C 2900	2900	869	0.00	-	-	-	-	-	KOZ3P 2900	2900	6.5	0.00	-	-	-	-	-
KOZ3C 2950	2950	821.5	0.00	-	-	-	-	-	KOZ3P 2950	2950	9	0.00	-	-	-	-	-
KOZ3C 3000	3000	775	0.00	-	-	-	-	-	KOZ3P 3000	3000	12	0.00	-	-	-	-	-
KOZ3C 3050	3050	729	0.00	-	-	-	-	-	KOZ3P 3050	3050	15.5	0.00	-	-	-	-	-
KOZ3C 3100	3100	683.5	0.00	-	-	-	-	-	KOZ3P 3100	3100	20	0.00	-	-	-	-	-
KOZ3C 3150	3150	639.5	0.00	-	-	-	-	-	KOZ3P 3150	3150	25.5	0.00	-	-	-	-	-
KOZ3C 3200	3200	596.5	0.00	-	-	-	-	-	KOZ3P 3200	3200	32	0.00	-	-	-	-	-
KOZ3C 3250	3250	554.5	0.00	-	-	-	-	-	KOZ3P 3250	3250	40	0.00	-	-	-	-	-
KOZ3C 3300	3300	514	0.00	-	-	-	-	-	KOZ3P 3300	330							

KOZ3C 3850	3850	179.5	0.00	-	-	-	75.0	-	KOZ3P 3850	3850	262	0.00	-	-	-	-	-
KOZ3C 3900	3900	159.5	0.00	-	-	-	-	-	KOZ3P 3900	3900	292	0.00	-	-	-	-	-
KOZ3C 3950	3950	142	0.00	-	-	-	-	-	KOZ3P 3950	3950	324	0.00	-	-	-	-	-
KOZ3C 4000	4000	125.5	0.00	-	-	-	200.0	-	KOZ3P 4000	4000	357	0.00	-	-	-	-	-
KOZ3C 4050	4050	110.5	0.00	-	-	-	-	-	KOZ3P 4050	4050	392	0.00	-	-	-	-	-
KOZ3C 4100	4100	97	0.00	-	-	-	-	-	KOZ3P 4100	4100	428.5	0.00	-	-	-	-	-
KOZ3C 4150	4150	85	0.00	-	-	-	-	-	KOZ3P 4150	4150	466	0.00	-	-	-	-	-
KOZ3C 4200	4200	74.5	0.00	-	-	-	-	-	KOZ3P 4200	4200	505	0.00	-	-	-	-	-
KOZ3C 4250	4250	65	0.00	-	-	-	-	-	KOZ3P 4250	4250	545.5	0.00	-	-	-	-	-
KOZ3C 4300	4300	56.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	586.5	0.00	-	-	-	-	-
KOZ3C 4350	4350	48.5	0.00	-	-	-	-	-	KOZ3P 4350	4350	628.5	0.00	-	-	-	-	-
KOZ3C 4400	4400	42	0.00	-	-	-	-	-	KOZ3P 4400	4400	672	0.00	-	-	-	-	-
KOZ3C 4450	4450	36	0.00	-	-	-	100.0	-	KOZ3P 4450	4450	715.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	31	0.00	-	-	-	-	-	KOZ3P 4500	4500	760.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	26.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	805.5	0.00	-	-	-	-	-
KOZ3C 4600	4600	22.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	851.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	19.5	0.00	-	-	-	-	-	KOZ3P 4650	4650	898	0.00	-	-	-	-	-
KOZ3C 4700	4700	16.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	944.5	0.00	-	-	-	-	-
KOZ3C 4750	4750	14	0.00	-	-	-	-	-	KOZ3P 4750	4750	992	0.00	-	-	-	-	-
KOZ3C 4800	4800	12	0.00	-	-	-	-	-	KOZ3P 4800	4800	1039.5	0.00	-	-	-	-	-
KOZ3C 4850	4850	10	0.00	-	-	-	-	-	KOZ3P 4850	4850	1087.5	0.00	-	-	-	-	-
KOZ3C 4900	4900	8.5	0.00	-	-	-	-	-	KOZ3P 4900	4900	1135.5	0.00	-	-	-	-	-
KOZ3C 4950	4950	7	0.00	-	-	-	-	-	KOZ3P 4950	4950	1184	0.00	-	-	-	-	-
KOZ3C 5000	5000	6	0.00	-	-	-	-	-	KOZ3P 5000	5000	1232.5	0.00	-	-	-	-	-
KOZ3C 5050	5050	5	0.00	-	-	-	-	-	KOZ3P 5050	5050	1281.5	0.00	-	-	-	-	-

Jan-24 (91d 11/10/23); CSize 25; KOF4 3823.00

KOF4C 2600	2600	1185.5	0.00	-	-	-	-	-	KOF4P 2600	2600	3	0.00	-	-	-	-	-
KOF4C 2650	2650	1137	0.00	-	-	-	-	-	KOF4P 2650	2650	4	0.00	-	-	-	-	-
KOF4C 2700	2700	1089	0.00	-	-	-	-	-	KOF4P 2700	2700	5.5	0.00	-	-	-	-	-
KOF4C 2750	2750	1041	0.00	-	-	-	-	-	KOF4P 2750	2750	7.5	0.00	-	-	-	-	-
KOF4C 2800	2800	993.5	0.00	-	-	-	-	-	KOF4P 2800	2800	9.5	0.00	-	-	-	-	-
KOF4C 2850	2850	947	0.00	-	-	-	-	-	KOF4P 2850	2850	12	0.00	-	-	-	-	-
KOF4C 2900	2900	900.5	0.00	-	-	-	-	-	KOF4P 2900	2900	15.5	0.00	-	-	-	-	-
KOF4C 2950	2950	855	0.00	-	-	-	-	-	KOF4P 2950	2950	19.5	0.00	-	-	-	-	-
KOF4C 3000	3000	810	0.00	-	-	-	-	-	KOF4P 3000	3000	24.5	0.00	-	-	-	-	-
KOF4C 3050	3050	766	0.00	-	-	-	-	-	KOF4P 3050	3050	30	0.00	-	-	-	-	-
KOF4C 3100	3100	723	0.00	-	-	-	-	-	KOF4P 3100	3100	36.5	0.00	-	-	-	-	-
KOF4C 3150	3150	681.5	0.00	-	-	-	-	-	KOF4P 3150	3150	44.5	0.00	-	-	-	-	-
KOF4C 3200	3200	640.5	0.00	-	-	-	-	-	KOF4P 3200	3200	53	0.00	-	-	-	-	-
KOF4C 3250	3250	601	0.00	-	-	-	-	-	KOF4P 3250	3250	63	0.00	-	-	-	-	-
KOF4C 3300	3300	562.5	0.00	-	-	-	-	-	KOF4P 3300	3300	74.5	0.00	-	-	-	-	-
KOF4C 3350	3350	525.5	0.00	-	-	-	-	-	KOF4P 3350	3350	87	0.00	-	-	-	-	-
KOF4C 3400	3400	489.5	0.00	-	-	-	-	-	KOF4P 3400	3400	101	0.00	-	-	-	-	-
KOF4C 3450	3450	455.5	0.00	-	-	-	-	-	KOF4P 3450	3450	116	0.00	-	-	-	-	-
KOF4C 3500	3500	423	0.00	-	-	-	-	-	KOF4P 3500	3500	133	0.00	-	-	-	-	-
KOF4C 3550	3550	391.5	0.00	-	-	-	-	-	KOF4P 3550	3550	151.5	0.00	-	-	-	-	-
KOF4C 3600	3600	362	0.00	-	-	-	-	-	KOF4P 3600	3600	171.5	0.00	-	-	-	-	-
KOF4C 3650	3650	333.5	0.00	-	-	-	-	-	KOF4P 3650	3650	193	0.00	-	-	-	-	-
KOF4C 3700	3700	307	0.00	-	-	-	-	-	KOF4P 3700	3700	216	0.00	-	-	-	-	-
KOF4C 3750	3750	282	0.00	-	-	-	-	-	KOF4P 3750	3750	240.5	0.00	-	-	-	-	-
KOF4C 3800	3800	258.5	0.00	-	-	-	-	-	KOF4P 3800	3800	266.5	0.00	-	-	-	-	-
KOF4C 3850	3850	236.5	0.00	-	-	-	-	-	KOF4P 3850	3850	294	0.00	-	-	-	-	-
KOF4C 3900	3900	215.5	0.00	-	-	-	-	-	KOF4P 3900	3900	323	0.00	-	-	-	-	-
KOF4C 3950	3950	196.5	0.00	-	-	-	-	-	KOF4P 3950	3950	353	0.00	-	-	-	-	-
KOF4C 4000	4000	178.5	0.00	-	-	-	150.0	-	KOF4P 4000	4000	385	0.00	-	-	-	-	-
KOF4C 4050	4050	162	0.00	-	-	-	-	-	KOF4P 4050	4050	418	0.00	-	-	-	-	-
KOF4C 4100	4100	146.5	0.00	-	-	-	-	-	KOF4P 4100	4100	452	0.00	-	-	-	-	-
KOF4C 4150	4150	132.5	0.00	-	-	-	-	-	KOF4P 4150	4150	487.5	0.00	-	-	-	-	-
KOF4C 4200	4200	119.5	0.00	-	-	-	50.0	-	KOF4P 4200	4200	524.5	0.00	-	-	-	-	-
KOF4C 4250	4250	107.5	0.00	-	-	-	-	-	KOF4P 4250	4250	562	0.00	-	-	-	-	-
KOF4C 4300	4300	96.5	0.00	-	-	-	50.0	-	KOF4P 4300	4300	600.5	0.00	-	-	-	-	-
KOF4C 4350	4350	87	0.00	-	-	-	-	-	KOF4P 4350	4350	640.5	0.00	-	-	-	-	-
KOF4C 4400	4400	77.5	0.00	-	-	-	-	-	KOF4P 4400	4400	681	0.00	-	-	-	-	-
KOF4C 4450	4450	69.5	0.00	-	-	-	-	-	KOF4P 4450	4450	722.5	0.00	-	-	-	-	-
KOF4C 4500	4500	62	0.00	-	-	-	-	-	KOF4P 4500	4500	764.5	0.00	-	-	-	-	-
KOF4C 4550	4550	55	0.00	-	-	-	-	-	KOF4P 4550	4550	807	0.00	-	-	-	-	-
KOF4C 4600	4600	49	0.00	-	-	-	-	-	KOF4P 4600	4600	851	0.00	-	-	-	-	-
KOF4C 4650	4650	43.5	0.00	-	-	-	-	-	KOF4P 4650	4650	895	0.00	-	-	-	-	-
KOF4C 4700	4700	38.5	0.00	-	-	-	-	-	KOF4P 4700	4700	939.5	0.00	-	-	-	-	-
KOF4C 4750	4750	34.5	0.00	-	-	-	-	-	KOF4P 4750	4750	984.5	0.00	-	-	-	-	-
KOF4C 4800	4800	30.5	0.00	-	-	-	-	-	KOF4P 4800	4800	1030.5	0.00	-	-	-	-	-
KOF4C 4850	4850	27	0.00	-	-	-	-	-	KOF4P 4850	4850	1076.5	0.00	-	-	-	-	-
KOF4C 4900	4900	23.5	0.00	-	-	-	-	-	KOF4P 4900	4900	1123	0.00	-	-	-	-	-
KOF4C 4950	4950	21	0.00	-	-	-	-	-	KOF4P 4950	4950	1169.5	0.00	-	-	-	-	-
KOF4C 5000	5000	18.5	0.00	-	-	-	-	-	KOF4P 5000	5000	1216.5	0.00	-	-	-	-	-
KOF4C 5050	5050	16	0.00	-	-	-	-	-	KOF4P 5050	5050	1264	0.00	-	-	-	-	-

Feb-24 (119d 12/8/23); CSize 25; KOG4 3849.00

KOG4C 2650	2650	1162.5	0.00	-	-	-	-	-	KOG4P 2650	2650	7.5	0.00	-	-	-	-	-
KOG4C 2700	2700	1115	0.00	-	-	-	-	-	KOG4P 2700	2700	10	0.00	-	-	-	-	-
KOG4C 2750	2750	1068.5	0.00	-	-	-	-	-	KOG4P 2750	2750	12.5	0.00	-	-	-	-	-
KOG4C 2800	2800	1022	0.00	-	-	-	-	-	KOG4P 2800	2800	15.5	0.00	-	-	-	-	-
KOG4C 2850	2850	976.5	0.00	-	-	-	-	-	KOG4P 2850	2850	19.5	0.00	-	-	-	-	-
KOG4C 2900	2900	931.5	0.00	-	-	-	-	-	KOG4P 2900	2900	24	0.00	-	-	-	-	-
KOG4C 2950	2950	887	0.00	-	-	-	-	-	KOG4P 2950	2950	29	0.00	-	-	-	-	-
KOG4C 3000	3000	843.5	0.00	-	-	-	-	-	KOG4P 3000	3000	35	0.00	-	-	-	-	-
KOG4C 3050	3050	801	0.00	-	-	-	-	-	KOG4P 3050	3050	42	0.00	-	-	-	-	-
KOG4C 3100	3100	759.5	0.00	-	-	-	-	-	KOG4P 3100	3100	50	0.00	-	-	-	-	-
KOG4C 3150	3150	719	0.00	-	-	-	-	-	KOG4P 3150	3150	59	0.00	-	-	-	-	-
KOG4C 3200	3200	679.5	0.00	-	-	-	-	-	KOG4P 3200	3200	68.5	0.00	-	-	-	-	-
KOG4C 3250	3250	641	0.00	-	-	-	-	-	KOG4P 3250	3250	80	0.00	-	-	-	-	-
KOG4C 3300	3300	603.5	0.00	-	-	-	-	-	KOG4P 3300	3300	92	0.00	-	-	-	-	-
KOG4C 3350	3350	568</															

KOG4C 4550	4550	82.5	0.00	-	-	-	-	-	KOG4P 4550	4550	808	0.00	-	-	-	-	-
KOG4C 4600	4600	75	0.00	-	-	-	-	-	KOG4P 4600	4600	849.5	0.00	-	-	-	-	-
KOG4C 4650	4650	68	0.00	-	-	-	-	-	KOG4P 4650	4650	892	0.00	-	-	-	-	-
KOG4C 4700	4700	61.5	0.00	-	-	-	-	-	KOG4P 4700	4700	935	0.00	-	-	-	-	-
KOG4C 4750	4750	55.5	0.00	-	-	-	-	-	KOG4P 4750	4750	979	0.00	-	-	-	-	-
KOG4C 4800	4800	50	0.00	-	-	-	-	-	KOG4P 4800	4800	1023	0.00	-	-	-	-	-
KOG4C 4850	4850	45.5	0.00	-	-	-	-	-	KOG4P 4850	4850	1067.5	0.00	-	-	-	-	-
KOG4C 4900	4900	41	0.00	-	-	-	-	-	KOG4P 4900	4900	1112.5	0.00	-	-	-	-	-
KOG4C 4950	4950	37	0.00	-	-	-	-	-	KOG4P 4950	4950	1158	0.00	-	-	-	-	-
KOG4C 5000	5000	33	0.00	-	-	-	-	-	KOG4P 5000	5000	1204	0.00	-	-	-	-	-
KOG4C 5050	5050	30	0.00	-	-	-	-	-	KOG4P 5050	5050	1250	0.00	-	-	-	-	-
KOG4C 5100	5100	26.5	0.00	-	-	-	-	-	KOG4P 5100	5100	1296.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
OCT 23	CALL	35.35	35.35	0.00
	PUT	35.35	35.32	0.08
	MEAN	35.35	35.34	0.04
NOV 23	CALL	35.81	35.80	0.03
	PUT	35.81	35.80	0.03
	MEAN	35.81	35.80	0.03
DEC 23	CALL	35.35	35.35	0.00
	PUT	35.35	35.32	0.08
	MEAN	35.35	35.34	0.04

	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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