

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	3,727	-13	3,720	3,739	3,707	206	832
SEP 23	3,703	-13	3,723	3,742	3,679	2,148	14,228
OCT 23	3,717	-11	3,733	3,770	3,690	21,592	45,726
NOV 23	3,739	-8	3,753	3,790	3,710	10,279	30,305
DEC 23	3,759	-8	3,768	3,809	3,730	3,541	22,143
JAN 24	3,792	0	3,797	3,832	3,755	3,567	24,660
FEB 24	3,818	1	3,826	3,855	3,776	1,672	11,944
MAR 24	3,829	-2	3,842	3,874	3,789	1,814	14,321
APR 24	3,823	-5	3,832	3,867	3,783	967	7,093
MAY 24	3,810	-5	3,815	3,849	3,765	1,112	14,189
JUN 24	3,779	-5	3,775	3,775	87		3,743
JUL 24	3,762	-5	3,719	3,757	3,719	99	5,456
SEP 24	3,741	-5	3,692	3,727	3,692	20	1,943
NOV 24	3,718	-5	3,709	3,709	3,709	24	1,542
JAN 25	3,718	-5					
MAR 25	3,718	-5					
MAY 25	3,718	-5					
JUL 25	3,718	-5					
SEP 25	3,718	-5					
NOV 25	3,718	-5					
JAN 26	3,718	-5					
MAR 26	3,718	-5					
MAY 26	3,718	-5					
JUL 26	3,718	-5					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	66.34	-0.26	66.70	66.78	65.96	15	285
SEP 23	64.13	-0.05	64.30	64.49	63.10	20,933	71,883
OCT 23	61.59	-0.17	61.77	62.12	60.61	13,594	53,199
NOV 23	60.22	-0.26	60.56	60.91	59.23	45,846	186,429
DEC 23	59.74	-0.26	60.07	60.38	58.75	8,730	56,903
JAN 24	59.24	-0.30	59.72	59.96	58.29	6,865	39,081
MAR 24	58.87	-0.33	59.32	59.62	57.94	3,194	26,909
MAY 24	58.40	-0.36	58.80	59.15	57.49	1,252	24,710
JUL 24	57.77	-0.36	57.48	57.72	57.48	323	2,653
SEP 24	57.07	-0.34	-	-	-	337	2,146
OCT 24	56.32	-0.32	56.09	56.09	56.04	66	1,168
DEC 24	55.94	-0.35	56.09	56.11	55.49	56	6,566
JAN 25	55.74	-0.35	-	-	-	1	95
MAR 25	55.54	-0.35	-	-	-	41	
MAY 25	55.35	-0.35	-	-	-	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 (25d 9/8/23); CSize 25; KOX3 3739.00																	
KOX3C 2550	2550	1186	0.00	-	-	-	-	-	KOX3P 2550	2550	0.5	0.00	-	-	-	-	-
KOX3C 2600	2600	1136.5	0.00	-	-	-	-	-	KOX3P 2600	2600	0.5	0.00	-	-	-	-	-
KOX3C 2650	2650	1086.5	0.00	-	-	-	-	-	KOX3P 2650	2650	0.5	0.00	-	-	-	-	-
KOX3C 2700	2700	1036.5	0.00	-	-	-	-	-	KOX3P 2700	2700	0.5	0.00	-	-	-	-	-
KOX3C 2750	2750	987	0.00	-	-	-	-	-	KOX3P 2750	2750	0.5	0.00	-	-	-	-	-
KOX3C 2800	2800	937	0.00	-	-	-	-	-	KOX3P 2800	2800	0.5	0.00	-	-	-	-	-
KOX3C 2850	2850	887	0.00	-	-	-	-	-	KOX3P 2850	2850	0.5	0.00	-	-	-	-	-
KOX3C 2900	2900	837.5	0.00	-	-	-	-	-	KOX3P 2900	2900	0.5	0.00	-	-	-	-	-
KOX3C 2950	2950	788	0.00	-	-	-	-	-	KOX3P 2950	2950	1	0.00	-	-	-	-	-
KOX3C 3000	3000	739	0.00	-	-	-	-	-	KOX3P 3000	3000	1.5	0.00	-	-	-	-	-
KOX3C 3050	3050	690	0.00	-	-	-	-	-	KOX3P 3050	3050	2.5	0.00	-	-	-	-	-
KOX3C 3100	3100	641.5	0.00	-	-	-	-	-	KOX3P 3100	3100	4	0.00	-	-	-	-	-
KOX3C 3150	3150	593.5	0.00	-	-	-	-	-	KOX3P 3150	3150	6	0.00	-	-	-	-	-
KOX3C 3200	3200	546.5	0.00	-	-	-	-	-	KOX3P 3200	3200	8.5	0.00	-	-	-	-	-
KOX3C 3250	3250	500	0.00	-	-	-	-	-	KOX3P 3250	3250	12.5	0.00	-	-	-	-	-
KOX3C 3300	3300	455	0.00	-	-	-	-	-	KOX3P 3300	3300	17.5	0.00	-	-	-	-	-
KOX3C 3350	3350	412	0.00	-	-	-	-	-	KOX3P 3350	3350	23.5	0.00	-	-	-	-	-
KOX3C 3400	3400	370	0.00	-	-	-	-	-	KOX3P 3400	3400	32	0.00	-	-	-	-	-
KOX3C 3450	3450	330	0.00	-	-	-	-	-	KOX3P 3450	3450	42	0.00	-	-	-	-	-
KOX3C 3500	3500	292.5	0.00	-	-	-	-	-	KOX3P 3500	3500	54	0.00	-	-	-	-	-
KOX3C 3550	3550	257.5	0.00	-	-	-	-	-	KOX3P 3550	3550	69	0.00	-	-	-	-	-
KOX3C 3600	3600	224.5	0.00	-	-	-	-	-	KOX3P 3600	3600	86	0.00	-	-	-	-	-
KOX3C 3650	3650	194.5	0.00	-	-	-	-	-	KOX3P 3650	3650	105.5	0.00	-	-	-	-	-
KOX3C 3700	3700	167	0.00	-	-	-	-	-	KOX3P 3700	3700	128	0.00	-	-	-	-	-
KOX3C 3750	3750	142.5	0.00	-	-	-	-	-	KOX3P 3750	3750	153.5	0.00	-	-	-	-	-
KOX3C 3800	3800	120.5	0.00	-	-	-	-	-	KOX3P 3800	3800	181	0.00	-	-	-	-	-
KOX3C 3850	3850	101	0.00	-	-	-	-	-	KOX3P 3850	3850	211.5	0.00	-	-	-	-	-
KOX3C 3900	3900	84	0.00	-	-	-	-	-	KOX3P 3900	3900	244.5	0.00	-	-	-	-	-
KOX3C 3950	3950	69	0.00	-	-	-	-	-	KOX3P 3950	3950	279.5	0.00	-	-	-	-	-
KOX3C 4000	4000	56.5	0.00	-	-	-	-	-	KOX3P 4000	4000	317	0.00	-	-	-	-	-
KOX3C 4050	4050	46	0.00	-	-	-	-	-	KOX3P 4050	4050	356	0.00	-	-	-	-	-
KOX3C 4100	4100	37	0.00	-	-	-	-	-	KOX3P 4100	4100	397	0.00	-	-	-	-	-
KOX3C 4150	4150	29.5	0.00	-	-	-	-	-	KOX3P 4150	4150	439.5	0.00	-	-	-	-	-
KOX3C 4200	4200	23.5	0.00	-	-	-	100.0	-	KOX3P 4200	4200	483	0.00	-	-	-	-	-
KOX3C 4250	4250	18.5	0.00	-	-	-	-	-	KOX3P 4250	4250	528	0.00	-	-	-	-	-
KOX3C 4300	4300	14.5	0.00	-	-	-	-	-	KOX3P 4300	4300	574	0.00	-	-	-	-	-
KOX3C 4350	4350	11	0.00	-	-	-	-	-	KOX3P 4350	4350	620.5	0.00	-	-	-	-	-
KOX3C 4400	4400	8.5	0.00	-	-	-	50.0	-	KOX3P 4400	4400	668	0.00	-	-	-	-	-
KOX3C 4450	4450	6.5	0.00	-	-	-	-	-	KOX3P 4450	4450	716	0.00	-	-	-	-	-
KOX3C 4500	4500	5	0.00	-	-	-	-	-	KOX3P 4500	4500	764	0.00	-	-	-	-	-
KOX3C 4550	4550	3.5	0.00	-	-	-	-	-	KOX3P 4550	4550	813	0.00	-	-	-	-	-
KOX3C 4600	4600	2.5	0.00	-	-	-	-	-	KOX3P 4600	4600	861.5	0.00	-	-	-	-	-
KOX3C 4650	4650	2	0.00	-	-	-	-	-	KOX3P 4650	4650	911	0.00	-	-	-	-	-
KOX3C 4700	4700	1.5	0.00	-	-	-	-	-	KOX3P 4700	4700	960.5	0.00	-	-	-	-	-
KOX3C 4750	4750	1	0.00	-	-	-	-	-	KOX3P 4750	4750	1009.5	0.00	-	-	-	-	-
KOX3C 4800	4800	1	0.00	-	-	-	-	-	KOX3P 4800	4800	1059.5	0.00	-	-	-	-	-
KOX3C 4850	4850	0.5	0.00	-	-	-	-	-	KOX3P 4850	4850	1109	0.00	-	-	-	-	-
KOX3C 4900	4900	0.5	0.00	-	-	-	-	-	KOX3P 4900	4900	1158.5	0.00	-	-	-	-	-
KOX3C 4950	4950	0.5	0.00	-	-	-	-	-	KOX3P 4950	4950	1208.5	0.00	-	-	-	-	-
KOX3C 5000	5000	0.5	0.00	-	-	-	-	-	KOX3P 5000	5000	1258.5	0.00	-	-	-	-	-
Dec-23 (57d 10/10/23); CSize 25; KOZ3 3759.00																	
KOZ3C 2550	2550	1203.5	0.00	0.0	0	0	0	0	KOZ3P 2550	2550	0.5	0.00	-	-	0	-	-
KOZ3C 2600	2600	1154	0.00	-	-	-	-	-	KOZ3P 2600	2600	0.5	0.00	-	-	-	-	-
KOZ3C 2650	2650	1104.5	0.00	-	-	-	-	-	KOZ3P 2650	2650	1	0.00	-	-	-	-	-
KOZ3C 2700	2700	1055	0.00	-	-	-	-	-	KOZ3P 2700	2700	1.5	0.00	-	-	-	-	-
KOZ3C 2750	2750	1006	0.00	-	-	-	-	-	KOZ3P 2750	2750	2.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	957.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	3.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	909	0.00	-	-	-	-	-	KOZ3P 2850	2850	4.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	861	0.00	-	-	-	-	-	KOZ3P 2900	2900	6.5	0.00	-	-	-	-	-
KOZ3C 2950	2950	813.5	0.00	-	-	-	-	-	KOZ3P 2950	2950	9	0.00	-	-	-	-	-
KOZ3C 3000	3000	767	0.00	-	-	-	-	-	KOZ3P 3000	3000	12	0.00	-	-	-	-	-
KOZ3C 3050	3050	721	0.00	-	-	-	-	-	KOZ3P 3050	3050	15.5	0.00	-	-	-	-	-
KOZ3C 3100	3100	675.5	0.00	-	-	-	-	-	KOZ3P 3100	3100	20	0.00	-	-	-	-	-
KOZ3C 3150	3150	631.5	0.00	-	-	-	-	-	KOZ3P 3150	3150	25.5	0.00	-	-	-	-	-
KOZ3C 3200	3200	588.5	0.00	-	-	-	-	-	KOZ3P 3200	3200	32.5	0.00	-	-	-	-	-
KOZ3C 3250	3250	546.5	0.00	-	-	-	-	-	KOZ3P 3250	3250	40	0.00	-				

KOZ3C 3800	3800	195	0.00	-	-	-	300.0	-	KOZ3P 3800	3800	235.5	0.00	-	-	-	200	-
KOZ3C 3850	3850	174	0.00	-	-	-	75.0	-	KOZ3P 3850	3850	264.5	0.00	-	-	-	-	-
KOZ3C 3900	3900	154.5	0.00	-	-	-	-	-	KOZ3P 3900	3900	295	0.00	-	-	-	-	-
KOZ3C 3950	3950	137	0.00	-	-	-	-	-	KOZ3P 3950	3950	327	0.00	-	-	-	-	-
KOZ3C 4000	4000	121	0.00	-	-	-	200.0	-	KOZ3P 4000	4000	360.5	0.00	-	-	-	-	-
KOZ3C 4050	4050	106.5	0.00	-	-	-	-	-	KOZ3P 4050	4050	396	0.00	-	-	-	-	-
KOZ3C 4100	4100	93.5	0.00	-	-	-	-	-	KOZ3P 4100	4100	432.5	0.00	-	-	-	-	-
KOZ3C 4150	4150	81.5	0.00	-	-	-	-	-	KOZ3P 4150	4150	470.5	0.00	-	-	-	-	-
KOZ3C 4200	4200	71	0.00	-	-	-	-	-	KOZ3P 4200	4200	510	0.00	-	-	-	-	-
KOZ3C 4250	4250	62	0.00	-	-	-	-	-	KOZ3P 4250	4250	550.5	0.00	-	-	-	-	-
KOZ3C 4300	4300	53.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	591.5	0.00	-	-	-	-	-
KOZ3C 4350	4350	46	0.00	-	-	-	-	-	KOZ3P 4350	4350	634	0.00	-	-	-	-	-
KOZ3C 4400	4400	40	0.00	-	-	-	100.0	-	KOZ3P 4400	4400	677.5	0.00	-	-	-	-	-
KOZ3C 4450	4450	34	0.00	-	-	-	-	-	KOZ3P 4450	4450	721.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	29	0.00	-	-	-	-	-	KOZ3P 4500	4500	766.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	25	0.00	-	-	-	-	-	KOZ3P 4550	4550	812	0.00	-	-	-	-	-
KOZ3C 4600	4600	21	0.00	-	-	-	-	-	KOZ3P 4600	4600	858	0.00	-	-	-	-	-
KOZ3C 4650	4650	18	0.00	-	-	-	-	-	KOZ3P 4650	4650	904.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	15.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	951.5	0.00	-	-	-	-	-
KOZ3C 4750	4750	13	0.00	-	-	-	-	-	KOZ3P 4750	4750	999	0.00	-	-	-	-	-
KOZ3C 4800	4800	11	0.00	-	-	-	-	-	KOZ3P 4800	4800	1046.5	0.00	-	-	-	-	-
KOZ3C 4850	4850	9	0.00	-	-	-	-	-	KOZ3P 4850	4850	1094.5	0.00	-	-	-	-	-
KOZ3C 4900	4900	7.5	0.00	-	-	-	-	-	KOZ3P 4900	4900	1143	0.00	-	-	-	-	-
KOZ3C 4950	4950	6.5	0.00	-	-	-	-	-	KOZ3P 4950	4950	1191.5	0.00	-	-	-	-	-
KOZ3C 5000	5000	5.5	0.00	-	-	-	-	-	KOZ3P 5000	5000	1240	0.00	-	-	-	-	-

Jan-24 (88d 11/10/23); CSize 25; KOF4 3792.00

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	0.00	-	-	-	-	-
KOF4C 2800	2800	993.5	0.00	-	-	-	-	-	KOF4P 2800	2800	9	0.00	-	-	-	-	-
KOF4C 2850	2850	946.5	0.00	-	-	-	-	-	KOF4P 2850	2850	12	0.00	-	-	-	-	-
KOF4C 2900	2900	900	0.00	-	-	-	-	-	KOF4P 2900	2900	15	0.00	-	-	-	-	-
KOF4C 2950	2950	854.5	0.00	-	-	-	-	-	KOF4P 2950	2950	19	0.00	-	-	-	-	-
KOF4C 3000	3000	809.5	0.00	-	-	-	-	-	KOF4P 3000	3000	24	0.00	-	-	-	-	-
KOF4C 3050	3050	765.5	0.00	-	-	-	-	-	KOF4P 3050	3050	29.5	0.00	-	-	-	-	150
KOF4C 3100	3100	722.5	0.00	-	-	-	-	-	KOF4P 3100	3100	36	0.00	-	-	-	-	-
KOF4C 3150	3150	680.5	0.00	-	-	-	-	-	KOF4P 3150	3150	43.5	0.00	-	-	-	-	-
KOF4C 3200	3200	639.5	0.00	-	-	-	-	-	KOF4P 3200	3200	52.5	0.00	-	-	-	-	-
KOF4C 3250	3250	600	0.00	-	-	-	-	-	KOF4P 3250	3250	62	0.00	-	-	-	-	-
KOF4C 3300	3300	561.5	0.00	-	-	-	-	-	KOF4P 3300	3300	73.5	0.00	-	-	-	-	-
KOF4C 3350	3350	524.5	0.00	-	-	-	-	-	KOF4P 3350	3350	86	0.00	-	-	-	-	-
KOF4C 3400	3400	488.5	0.00	-	-	-	-	-	KOF4P 3400	3400	99.5	0.00	-	-	-	-	-
KOF4C 3450	3450	454.5	0.00	-	-	-	-	-	KOF4P 3450	3450	115	0.00	-	-	-	-	-
KOF4C 3500	3500	421.5	0.00	-	-	-	-	-	KOF4P 3500	3500	132	0.00	-	-	-	-	-
KOF4C 3550	3550	390.5	0.00	-	-	-	-	-	KOF4P 3550	3550	150	0.00	-	-	-	-	-
KOF4C 3600	3600	360.5	0.00	-	-	-	-	-	KOF4P 3600	3600	170	0.00	-	-	-	-	-
KOF4C 3650	3650	332.5	0.00	-	-	-	-	-	KOF4P 3650	3650	191.5	0.00	-	-	-	-	-
KOF4C 3700	3700	305.5	0.00	-	-	-	-	-	KOF4P 3700	3700	214.5	0.00	-	-	-	-	-
KOF4C 3750	3750	280.5	0.00	-	-	-	-	-	KOF4P 3750	3750	239	0.00	-	-	-	-	-
KOF4C 3800	3800	257	0.00	-	-	-	-	-	KOF4P 3800	3800	265	0.00	-	-	-	-	-
KOF4C 3850	3850	235	0.00	-	-	-	-	-	KOF4P 3850	3850	292.5	0.00	-	-	-	-	-
KOF4C 3900	3900	214.5	0.00	-	-	-	-	-	KOF4P 3900	3900	321.5	0.00	-	-	-	-	-
KOF4C 3950	3950	195	0.00	-	-	-	-	-	KOF4P 3950	3950	352	0.00	-	-	-	-	-
KOF4C 4000	4000	177	0.00	-	-	-	150.0	-	KOF4P 4000	4000	383.5	0.00	-	-	-	-	-
KOF4C 4050	4050	160.5	0.00	-	-	-	-	-	KOF4P 4050	4050	416.5	0.00	-	-	-	-	-
KOF4C 4100	4100	145.5	0.00	-	-	-	-	-	KOF4P 4100	4100	451	0.00	-	-	-	-	-
KOF4C 4150	4150	131	0.00	-	-	-	-	-	KOF4P 4150	4150	486.5	0.00	-	-	-	-	-
KOF4C 4200	4200	118.5	0.00	-	-	-	50.0	-	KOF4P 4200	4200	523	0.00	-	-	-	-	-
KOF4C 4250	4250	106.5	0.00	-	-	-	-	-	KOF4P 4250	4250	561	0.00	-	-	-	-	-
KOF4C 4300	4300	95.5	0.00	-	-	-	50.0	-	KOF4P 4300	4300	599.5	0.00	-	-	-	-	-
KOF4C 4350	4350	85.5	0.00	-	-	-	-	-	KOF4P 4350	4350	639.5	0.00	-	-	-	-	-
KOF4C 4400	4400	76.5	0.00	-	-	-	-	-	KOF4P 4400	4400	680	0.00	-	-	-	-	-
KOF4C 4450	4450	68.5	0.00	-	-	-	-	-	KOF4P 4450	4450	721.5	0.00	-	-	-	-	-
KOF4C 4500	4500	61	0.00	-	-	-	-	-	KOF4P 4500	4500	763.5	0.00	-	-	-	-	-
KOF4C 4550	4550	54.5	0.00	-	-	-	-	-	KOF4P 4550	4550	806.5	0.00	-	-	-	-	-
KOF4C 4600	4600	48.5	0.00	-	-	-	-	-	KOF4P 4600	4600	850	0.00	-	-	-	-	-
KOF4C 4650	4650	43	0.00	-	-	-	-	-	KOF4P 4650	4650	894	0.00	-	-	-	-	-
KOF4C 4700	4700	38	0.00	-	-	-	-	-	KOF4P 4700	4700	939	0.00	-	-	-	-	-
KOF4C 4750	4750	33.5	0.00	-	-	-	-	-	KOF4P 4750	4750	984	0.00	-	-	-	-	-
KOF4C 4800	4800	29.5	0.00	-	-	-	-	-	KOF4P 4800	4800	1030	0.00	-	-	-	-	-
KOF4C 4850	4850	26	0.00	-	-	-	-	-	KOF4P 4850	4850	1076	0.00	-	-	-	-	-
KOF4C 4900	4900	23	0.00	-	-	-	-	-	KOF4P 4900	4900	1122.5	0.00	-	-	-	-	-
KOF4C 4950	4950	20.5	0.00	-	-	-	-	-	KOF4P 4950	4950	1169	0.00	-	-	-	-	-
KOF4C 5000	5000	18	0.00	-	-	-	-	-	KOF4P 5000	5000	1216.5	0.00	-	-	-	-	-
KOF4C 5050	5050	15.5	0.00	-	-	-	-	-	KOF4P 5050	5050	1264	0.00	-	-	-	-	-

Feb-24 (116d 12/8/23); CSize 25; KOG4 3818.00

KOG4C 2600	2600	1211	0.00	-	-	-	-	-	KOG4P 2600	2600	6	0.00	-	-	-	-	-
KOG4C 2650	2650	1163.5	0.00	-	-	-	-	-	KOG4P 2650	2650	7.5	0.00	-	-	-	-	-
KOG4C 2700	2700	1116	0.00	-	-	-	-	-	KOG4P 2700	2700	9.5	0.00	-	-	-	-	-
KOG4C 2750	2750	1069	0.00	-	-	-	-	-	KOG4P 2750	2750	12	0.00	-	-	-	-	-
KOG4C 2800	2800	1023	0.00	-	-	-	-	-	KOG4P 2800	2800	15.5	0.00	-	-	-	-	-
KOG4C 2850	2850	977	0.00	-	-	-	-	-	KOG4P 2850	2850	19	0.00	-	-	-	-	-
KOG4C 2900	2900	932	0.00	-	-	-	-	-	KOG4P 2900	2900	23.5	0.00	-	-	-	-	-
KOG4C 2950	2950	887.5	0.00	-	-	-	-	-	KOG4P 2950	2950	28.5	0.00	-	-	-	-	-
KOG4C 3000	3000	844	0.00	-	-	-	-	-	KOG4P 3000	3000	34.5	0.00	-	-	-	-	-
KOG4C 3050	3050	801.5	0.00	-	-	-	-	-	KOG4P 3050	3050	41.5	0.00	-	-	-	-	-
KOG4C 3100	3100	759.5	0.00	-	-	-	-	-	KOG4P 3100	3100	49	0.00	-	-	-	-	-
KOG4C 3150	3150	719	0.00	-	-	-	-	-	KOG4P 3150	3150	58	0.00	-	-	-	-	-
KOG4C 3200	3200	679.5	0.00	-	-	-	-	-	KOG4P 3200	3200	68	0.00	-	-	-	-	-
KOG4C 3250	3250	641	0.00	-	-	-	-	-	KOG4P 3250	3250	79	0.00	-	-	-	-	-
KOG4C 3300	3300	603.5	0.00	-	-	-	-	-									

KOG4C 4500	4500	90	0.00	-	-	-	-	-	KOG4P 4500	4500	765	0.00	-	-	-	-	-
KOG4C 4550	4550	81.5	0.00	-	-	-	-	-	KOG4P 4550	4550	806	0.00	-	-	-	-	-
KOG4C 4600	4600	74	0.00	-	-	-	-	-	KOG4P 4600	4600	848	0.00	-	-	-	-	-
KOG4C 4650	4650	67	0.00	-	-	-	-	-	KOG4P 4650	4650	890.5	0.00	-	-	-	-	-
KOG4C 4700	4700	61	0.00	-	-	-	-	-	KOG4P 4700	4700	933.5	0.00	-	-	-	-	-
KOG4C 4750	4750	55	0.00	-	-	-	-	-	KOG4P 4750	4750	977.5	0.00	-	-	-	-	-
KOG4C 4800	4800	49.5	0.00	-	-	-	-	-	KOG4P 4800	4800	1021.5	0.00	-	-	-	-	-
KOG4C 4850	4850	45	0.00	-	-	-	-	-	KOG4P 4850	4850	1066	0.00	-	-	-	-	-
KOG4C 4900	4900	40.5	0.00	-	-	-	-	-	KOG4P 4900	4900	1111	0.00	-	-	-	-	-
KOG4C 4950	4950	36.5	0.00	-	-	-	-	-	KOG4P 4950	4950	1156.5	0.00	-	-	-	-	-
KOG4C 5000	5000	32.5	0.00	-	-	-	-	-	KOG4P 5000	5000	1202.5	0.00	-	-	-	-	-
KOG4C 5050	5050	29.5	0.00	-	-	-	-	-	KOG4P 5050	5050	1248.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
OCT 23	CALL	35.37	35.35	0.06
	PUT	35.36	35.35	0.03
	MEAN	35.37	35.35	0.04
NOV 23	CALL	35.84	35.81	0.08
	PUT	35.84	35.81	0.08
	MEAN	35.84	35.81	0.08
DEC 23	CALL	35.37	35.35	0.06
	PUT	35.36	35.35	0.03
	MEAN	35.37	35.35	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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