

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	3,697	-30	3,730	3,733	3,700	143	776
SEP 23	3,673	-30	3,736	3,740	3,669	1,953	11,424
OCT 23	3,694	-23	3,749	3,757	3,683	19,190	42,524
NOV 23	3,717	-22	3,775	3,778	3,705	8,928	29,947
DEC 23	3,740	-19	3,792	3,797	3,726	3,492	23,141
JAN 24	3,773	-19	3,824	3,824	3,750	2,736	24,971
FEB 24	3,799	-19	3,850	3,850	3,775	936	12,087
MAR 24	3,810	-19	3,854	3,854	3,788	967	14,396
APR 24	3,804	-19	3,845	3,846	3,793	654	7,170
MAY 24	3,791	-19	3,827	3,827	3,768	850	14,394
JUN 24	3,760	-19				132	3,726
JUL 24	3,743	-19	3,758	3,758	3,758	105	5,468
SEP 24	3,722	-19				79	1,961
NOV 24	3,693	-25	3,715	3,715	3,711	16	1,541
JAN 25	3,693	-25					
MAR 25	3,693	-25					
MAY 25	3,693	-25					
JUL 25	3,693	-25					
SEP 25	3,693	-25					
NOV 25	3,693	-25					
JAN 26	3,693	-25					
MAR 26	3,693	-25					
MAY 26	3,693	-25					
JUL 26	3,693	-25					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	65.05	-0.02	64.30	65.14	63.51	16,188	71,883
OCT 23	62.52	0.92	61.70	62.61	61.26	14,513	53,199
DEC 23	61.15	0.93	60.31	61.22	59.90	44,581	186,427
JAN 24	60.67	0.93	60.06	60.74	59.47	6,263	56,903
MAR 24	60.16	0.93	59.95	60.23	59.02	4,862	39,081
MAY 24	59.76	0.92	58.76	59.82	58.66	2,943	26,909
JUL 24	59.25	0.89	58.99	59.31	58.21	2,026	24,710
AUG 24	58.60	0.85	57.77	58.38	57.77	155	2,653
SEP 24	57.89	0.83	56.90	56.90	56.90	187	2,146
OCT 24	57.13	0.82	56.97	56.97	56.93	659	1,168
DEC 24	56.67	0.81	55.91	56.70	55.75	850	6,566
JAN 25	56.47	0.73	56.01	56.01	56.01	173	95
MAR 25	56.19	0.73	55.49	55.72	55.30	61	41
MAY 25	55.87	0.65	-	-	-	57	33
JUL 25	55.75	0.52	54.83	55.08	54.83	6	258

Source : Bloomberg

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Nov-23 (24d 9/8/23); CSize 25; KOX3 3743.00																	
KOX3C 2550	2550	1164.5	0.00	-	-	-	-	-	KOX3P 2550	2550	0.5	0.00	-	-	-	-	-
KOX3C 2600	2600	1114.5	0.00	-	-	-	-	-	KOX3P 2600	2600	0.5	0.00	-	-	-	-	-
KOX3C 2650	2650	1065	0.00	-	-	-	-	-	KOX3P 2650	2650	0.5	0.00	-	-	-	-	-
KOX3C 2700	2700	1015	0.00	-	-	-	-	-	KOX3P 2700	2700	0.5	0.00	-	-	-	-	-
KOX3C 2750	2750	965	0.00	-	-	-	-	-	KOX3P 2750	2750	0.5	0.00	-	-	-	-	-
KOX3C 2800	2800	915	0.00	-	-	-	-	-	KOX3P 2800	2800	0.5	0.00	-	-	-	-	-
KOX3C 2850	2850	865.5	0.00	-	-	-	-	-	KOX3P 2850	2850	0.5	0.00	-	-	-	-	-
KOX3C 2900	2900	815.5	0.00	-	-	-	-	-	KOX3P 2900	2900	0.5	0.00	-	-	-	-	-
KOX3C 2950	2950	766	0.00	-	-	-	-	-	KOX3P 2950	2950	0.5	0.00	-	-	-	-	-
KOX3C 3000	3000	716.5	0.00	-	-	-	-	-	KOX3P 3000	3000	1	0.00	-	-	-	-	-
KOX3C 3050	3050	667.5	0.00	-	-	-	-	-	KOX3P 3050	3050	2	0.00	-	-	-	-	-
KOX3C 3100	3100	619	0.00	-	-	-	-	-	KOX3P 3100	3100	3	0.00	-	-	-	-	-
KOX3C 3150	3150	571	0.00	-	-	-	-	-	KOX3P 3150	3150	5	0.00	-	-	-	-	-
KOX3C 3200	3200	523.5	0.00	-	-	-	-	-	KOX3P 3200	3200	7.5	0.00	-	-	-	-	-
KOX3C 3250	3250	477	0.00	-	-	-	-	-	KOX3P 3250	3250	11	0.00	-	-	-	-	-
KOX3C 3300	3300	432	0.00	-	-	-	-	-	KOX3P 3300	3300	16	0.00	-	-	-	-	-
KOX3C 3350	3350	388.5	0.00	-	-	-	-	-	KOX3P 3350	3350	22.5	0.00	-	-	-	-	-
KOX3C 3400	3400	346.5	0.00	-	-	-	-	-	KOX3P 3400	3400	30.5	0.00	-	-	-	-	-
KOX3C 3450	3450	307	0.00	-	-	-	-	-	KOX3P 3450	3450	40.5	0.00	-	-	-	-	-
KOX3C 3500	3500	269.5	0.00	-	-	-	-	-	KOX3P 3500	3500	53	0.00	-	-	-	-	-
KOX3C 3550	3550	235	0.00	-	-	-	-	-	KOX3P 3550	3550	68	0.00	-	-	-	-	-
KOX3C 3600	3600	203	0.00	-	-	-	-	-	KOX3P 3600	3600	86	0.00	-	-	-	-	-
KOX3C 3650	3650	173.5	0.00	-	-	-	-	-	KOX3P 3650	3650	106.5	0.00	-	-	-	-	-
KOX3C 3700	3700	147	0.00	-	-	-	-	-	KOX3P 3700	3700	130	0.00	-	-	-	-	-
KOX3C 3750	3750	123.5	0.00	-	-	-	-	-	KOX3P 3750	3750	156.5	0.00	-	-	-	-	-
KOX3C 3800	3800	102.5	0.00	-	-	-	-	-	KOX3P 3800	3800	185.5	0.00	-	-	-	-	-
KOX3C 3850	3850	84.5	0.00	-	-	-	-	-	KOX3P 3850	3850	217.5	0.00	-	-	-	-	-
KOX3C 3900	3900	69	0.00	-	-	-	-	-	KOX3P 3900	3900	251.5	0.00	-	-	-	-	-
KOX3C 3950	3950	56	0.00	-	-	-	-	-	KOX3P 3950	3950	288.5	0.00	-	-	-	-	-
KOX3C 4000	4000	44.5	0.00	-	-	-	-	-	KOX3P 4000	4000	327	0.00	-	-	-	-	-
KOX3C 4050	4050	35.5	0.00	-	-	-	-	-	KOX3P 4050	4050	368	0.00	-	-	-	-	-
KOX3C 4100	4100	28	0.00	-	-	-	-	-	KOX3P 4100	4100	410	0.00	-	-	-	-	-
KOX3C 4150	4150	21.5	0.00	-	-	-	-	-	KOX3P 4150	4150	454	0.00	-	-	-	-	-
KOX3C 4200	4200	16.5	0.00	-	-	-	100.0	-	KOX3P 4200	4200	498.5	0.00	-	-	-	-	-
KOX3C 4250	4250	13	0.00	-	-	-	-	-	KOX3P 4250	4250	544.5	0.00	-	-	-	-	-
KOX3C 4300	4300	9.5	0.00	-	-	-	-	-	KOX3P 4300	4300	591.5	0.00	-	-	-	-	-
KOX3C 4350	4350	7.5	0.00	-	-	-	-	-	KOX3P 4350	4350	639	0.00	-	-	-	-	-
KOX3C 4400	4400	5.5	0.00	-	-	-	50.0	-	KOX3P 4400	4400	687	0.00	-	-	-	-	-
KOX3C 4450	4450	4	0.00	-	-	-	-	-	KOX3P 4450	4450	735.5	0.00	-	-	-	-	-
KOX3C 4500	4500	3	0.00	-	-	-	-	-	KOX3P 4500	4500	784.5	0.00	-	-	-	-	-
KOX3C 4550	4550	2	0.00	-	-	-	-	-	KOX3P 4550	4550	833.5	0.00	-	-	-	-	-
KOX3C 4600	4600	1.5	0.00	-	-	-	-	-	KOX3P 4600	4600	882.5	0.00	-	-	-	-	-
KOX3C 4650	4650	1	0.00	-	-	-	-	-	KOX3P 4650	4650	932	0.00	-	-	-	-	-
KOX3C 4700	4700	1	0.00	-	-	-	-	-	KOX3P 4700	4700	981.5	0.00	-	-	-	-	-
KOX3C 4750	4750	0.5	0.00	-	-	-	-	-	KOX3P 4750	4750	1031.5	0.00	-	-	-	-	-
KOX3C 4800	4800	0.5	0.00	-	-	-	-	-	KOX3P 4800	4800	1081	0.00	-	-	-	-	-
KOX3C 4850	4850	0.5	0.00	-	-	-	-	-	KOX3P 4850	4850	1131	0.00	-	-	-	-	-
KOX3C 4900	4900	0.5	0.00	-	-	-	-	-	KOX3P 4900	4900	1180.5	0.00	-	-	-	-	-
KOX3C 4950	4950	0.5	0.00	-	-	-	-	-	KOX3P 4950	4950	1230.5	0.00	-	-	-	-	-
KOX3C 5000	5000	0.5	0.00	-	-	-	-	-	KOX3P 5000	5000	1280.5	0.00	-	-	-	-	-
Dec-23 (56d 10/10/23); CSize 25; KOZ3 3762.00																	
KOZ3C 2550	2550	1184.5	0.00	0.0	0	0	0	0	KOZ3P 2550	2550	0.5	0.00	-	-	0	-	-
KOZ3C 2600	2600	1135	0.00	-	-	-	-	-	KOZ3P 2600	2600	0.5	0.00	-	-	-	-	-
KOZ3C 2650	2650	1085.5	0.00	-	-	-	-	-	KOZ3P 2650	2650	1	0.00	-	-	-	-	-
KOZ3C 2700	2700	1036.5	0.00	-	-	-	-	-	KOZ3P 2700	2700	1.5	0.00	-	-	-	-	-
KOZ3C 2750	2750	987.5	0.00	-	-	-	-	-	KOZ3P 2750	2750	2	0.00	-	-	-	-	-
KOZ3C 2800	2800	938.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	3	0.00	-	-	-	-	-
KOZ3C 2850	2850	890	0.00	-	-	-	-	-	KOZ3P 2850	2850	4.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	842	0.00	-	-	-	-	-	KOZ3P 2900	2900	6	0.00	-	-	-	-	-
KOZ3C 2950	2950	794.5	0.00	-	-	-	-	-	KOZ3P 2950	2950	8.5	0.00	-	-	-	-	-
KOZ3C 3000	3000	748	0.00	-	-	-	-	-	KOZ3P 3000	3000	11.5	0.00	-	-	-	-	-
KOZ3C 3050	3050	701.5	0.00	-	-	-	-	-	KOZ3P 3050	3050	15	0.00	-	-	-	-	-
KOZ3C 3100	3100	656.5	0.00	-	-	-	-	-	KOZ3P 3100	3100	19.5	0.00	-	-	-	-	-
KOZ3C 3150	3150	612.5	0.00	-	-	-	-	-	KOZ3P 3150	3150	25	0.00	-	-	-	-	-
KOZ3C 3200	3200	569.5	0.00	-	-	-	-	-	KOZ3P 3200	3200	32	0.00	-	-	-	-	-
KOZ3C 3250	3250	527.5	0.00	-	-	-	-	-									

KOZ3C 3800	3800	180.5	0.00	-	-	-	300.0	-	KOZ3P 3800	3800	240	0.00	-	-	-	200	-
KOZ3C 3850	3850	160	0.00	-	-	-	75.0	-	KOZ3P 3850	3850	269.5	0.00	-	-	-	-	-
KOZ3C 3900	3900	141.5	0.00	-	-	-	-	-	KOZ3P 3900	3900	300.5	0.00	-	-	-	-	-
KOZ3C 3950	3950	124.5	0.00	-	-	-	-	-	KOZ3P 3950	3950	333.5	0.00	-	-	-	-	-
KOZ3C 4000	4000	109.5	0.00	-	-	-	200.0	-	KOZ3P 4000	4000	368	0.00	-	-	-	-	-
KOZ3C 4050	4050	95.5	0.00	-	-	-	-	-	KOZ3P 4050	4050	404	0.00	-	-	-	-	-
KOZ3C 4100	4100	83.5	0.00	-	-	-	-	-	KOZ3P 4100	4100	441.5	0.00	-	-	-	-	-
KOZ3C 4150	4150	72.5	0.00	-	-	-	-	-	KOZ3P 4150	4150	480.5	0.00	-	-	-	-	-
KOZ3C 4200	4200	62.5	0.00	-	-	-	-	-	KOZ3P 4200	4200	520.5	0.00	-	-	-	-	-
KOZ3C 4250	4250	54	0.00	-	-	-	-	-	KOZ3P 4250	4250	561.5	0.00	-	-	-	-	-
KOZ3C 4300	4300	46.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	603.5	0.00	-	-	-	-	-
KOZ3C 4350	4350	40	0.00	-	-	-	-	-	KOZ3P 4350	4350	647	0.00	-	-	-	-	-
KOZ3C 4400	4400	34	0.00	-	-	-	100.0	-	KOZ3P 4400	4400	691	0.00	-	-	-	-	-
KOZ3C 4450	4450	29	0.00	-	-	-	-	-	KOZ3P 4450	4450	735.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	24.5	0.00	-	-	-	-	-	KOZ3P 4500	4500	781	0.00	-	-	-	-	-
KOZ3C 4550	4550	21	0.00	-	-	-	-	-	KOZ3P 4550	4550	827	0.00	-	-	-	-	-
KOZ3C 4600	4600	17.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	873.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	15	0.00	-	-	-	-	-	KOZ3P 4650	4650	920.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	12.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	968	0.00	-	-	-	-	-
KOZ3C 4750	4750	10.5	0.00	-	-	-	-	-	KOZ3P 4750	4750	1015.5	0.00	-	-	-	-	-
KOZ3C 4800	4800	8.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	1063.5	0.00	-	-	-	-	-
KOZ3C 4850	4850	7	0.00	-	-	-	-	-	KOZ3P 4850	4850	1112	0.00	-	-	-	-	-
KOZ3C 4900	4900	6	0.00	-	-	-	-	-	KOZ3P 4900	4900	1160.5	0.00	-	-	-	-	-
KOZ3C 4950	4950	5	0.00	-	-	-	-	-	KOZ3P 4950	4950	1209	0.00	-	-	-	-	-
KOZ3C 5000	5000	4	0.00	-	-	-	-	-	KOZ3P 5000	5000	1258	0.00	-	-	-	-	-

Jan-24 (87d 11/10/23); CSize 25; KOF4 3785.00

KOF4C 2600	2600	1167	0.00	-	-	-	-	-	KOF4P 2600	2600	3	0.00	-	-	-	-	-
KOF4C 2650	2650	1118.5	0.00	-	-	-	-	-	KOF4P 2650	2650	4	0.00	-	-	-	-	-
KOF4C 2700	2700	1070	0.00	-	-	-	-	-	KOF4P 2700	2700	5	0.00	-	-	-	-	-
KOF4C 2750	2750	1022	0.00	-	-	-	-	-	KOF4P 2750	2750	7	0.00	-	-	-	-	-
KOF4C 2800	2800	974.5	0.00	-	-	-	-	-	KOF4P 2800	2800	9	0.00	-	-	-	-	-
KOF4C 2850	2850	928	0.00	-	-	-	-	-	KOF4P 2850	2850	11.5	0.00	-	-	-	-	-
KOF4C 2900	2900	881.5	0.00	-	-	-	-	-	KOF4P 2900	2900	15	0.00	-	-	-	-	-
KOF4C 2950	2950	836	0.00	-	-	-	-	-	KOF4P 2950	2950	19	0.00	-	-	-	-	-
KOF4C 3000	3000	791	0.00	-	-	-	-	-	KOF4P 3000	3000	24	0.00	-	-	-	-	-
KOF4C 3050	3050	747	0.00	-	-	-	-	-	KOF4P 3050	3050	29.5	0.00	-	-	-	-	150
KOF4C 3100	3100	704	0.00	-	-	-	-	-	KOF4P 3100	3100	36	0.00	-	-	-	-	-
KOF4C 3150	3150	662	0.00	-	-	-	-	-	KOF4P 3150	3150	43.5	0.00	-	-	-	-	-
KOF4C 3200	3200	621	0.00	-	-	-	-	-	KOF4P 3200	3200	52.5	0.00	-	-	-	-	-
KOF4C 3250	3250	581.5	0.00	-	-	-	-	-	KOF4P 3250	3250	62.5	0.00	-	-	-	-	-
KOF4C 3300	3300	543.5	0.00	-	-	-	-	-	KOF4P 3300	3300	74	0.00	-	-	-	-	-
KOF4C 3350	3350	506.5	0.00	-	-	-	-	-	KOF4P 3350	3350	86.5	0.00	-	-	-	-	-
KOF4C 3400	3400	471	0.00	-	-	-	-	-	KOF4P 3400	3400	101	0.00	-	-	-	-	-
KOF4C 3450	3450	437	0.00	-	-	-	-	-	KOF4P 3450	3450	116.5	0.00	-	-	-	-	-
KOF4C 3500	3500	404.5	0.00	-	-	-	-	-	KOF4P 3500	3500	133.5	0.00	-	-	-	-	-
KOF4C 3550	3550	374	0.00	-	-	-	-	-	KOF4P 3550	3550	152.5	0.00	-	-	-	-	-
KOF4C 3600	3600	344.5	0.00	-	-	-	-	-	KOF4P 3600	3600	173	0.00	-	-	-	-	-
KOF4C 3650	3650	316.5	0.00	-	-	-	-	-	KOF4P 3650	3650	194.5	0.00	-	-	-	-	-
KOF4C 3700	3700	290.5	0.00	-	-	-	-	-	KOF4P 3700	3700	218	0.00	-	-	-	-	-
KOF4C 3750	3750	266	0.00	-	-	-	-	-	KOF4P 3750	3750	243	0.00	-	-	-	-	-
KOF4C 3800	3800	243	0.00	-	-	-	-	-	KOF4P 3800	3800	269.5	0.00	-	-	-	-	-
KOF4C 3850	3850	221.5	0.00	-	-	-	-	-	KOF4P 3850	3850	298	0.00	-	-	-	-	-
KOF4C 3900	3900	201.5	0.00	-	-	-	-	-	KOF4P 3900	3900	327.5	0.00	-	-	-	-	-
KOF4C 3950	3950	182.5	0.00	-	-	-	-	-	KOF4P 3950	3950	358.5	0.00	-	-	-	-	-
KOF4C 4000	4000	165.5	0.00	-	-	-	150.0	-	KOF4P 4000	4000	390.5	0.00	-	-	-	-	-
KOF4C 4050	4050	149.5	0.00	-	-	-	-	-	KOF4P 4050	4050	424.5	0.00	-	-	-	-	-
KOF4C 4100	4100	134.5	0.00	-	-	-	-	-	KOF4P 4100	4100	459	0.00	-	-	-	-	-
KOF4C 4150	4150	121	0.00	-	-	-	-	-	KOF4P 4150	4150	495.5	0.00	-	-	-	-	-
KOF4C 4200	4200	109	0.00	-	-	-	50.0	-	KOF4P 4200	4200	532.5	0.00	-	-	-	-	-
KOF4C 4250	4250	97.5	0.00	-	-	-	-	-	KOF4P 4250	4250	571	0.00	-	-	-	-	-
KOF4C 4300	4300	87.5	0.00	-	-	-	50.0	-	KOF4P 4300	4300	610.5	0.00	-	-	-	-	-
KOF4C 4350	4350	78	0.00	-	-	-	-	-	KOF4P 4350	4350	650.5	0.00	-	-	-	-	-
KOF4C 4400	4400	69.5	0.00	-	-	-	-	-	KOF4P 4400	4400	691.5	0.00	-	-	-	-	-
KOF4C 4450	4450	62	0.00	-	-	-	-	-	KOF4P 4450	4450	733.5	0.00	-	-	-	-	-
KOF4C 4500	4500	55	0.00	-	-	-	-	-	KOF4P 4500	4500	776.5	0.00	-	-	-	-	-
KOF4C 4550	4550	48.5	0.00	-	-	-	-	-	KOF4P 4550	4550	820	0.00	-	-	-	-	-
KOF4C 4600	4600	43	0.00	-	-	-	-	-	KOF4P 4600	4600	864	0.00	-	-	-	-	-
KOF4C 4650	4650	38	0.00	-	-	-	-	-	KOF4P 4650	4650	908.5	0.00	-	-	-	-	-
KOF4C 4700	4700	33.5	0.00	-	-	-	-	-	KOF4P 4700	4700	953.5	0.00	-	-	-	-	-
KOF4C 4750	4750	29.5	0.00	-	-	-	-	-	KOF4P 4750	4750	999	0.00	-	-	-	-	-
KOF4C 4800	4800	26	0.00	-	-	-	-	-	KOF4P 4800	4800	1045	0.00	-	-	-	-	-
KOF4C 4850	4850	23	0.00	-	-	-	-	-	KOF4P 4850	4850	1091.5	0.00	-	-	-	-	-
KOF4C 4900	4900	20	0.00	-	-	-	-	-	KOF4P 4900	4900	1138.5	0.00	-	-	-	-	-
KOF4C 4950	4950	17.5	0.00	-	-	-	-	-	KOF4P 4950	4950	1185.5	0.00	-	-	-	-	-
KOF4C 5000	5000	15.5	0.00	-	-	-	-	-	KOF4P 5000	5000	1233	0.00	-	-	-	-	-
KOF4C 5050	5050	13.5	0.00	-	-	-	-	-	KOF4P 5050	5050	1280.5	0.00	-	-	-	-	-

Feb-24 (115d 12/8/23); CSize 25; KOG4 3808.00

KOG4C 2600	2600	1192.5	0.00	-	-	-	-	-	KOG4P 2600	2600	5.5	0.00	-	-	-	-	-
KOG4C 2650	2650	1145	0.00	-	-	-	-	-	KOG4P 2650	2650	7.5	0.00	-	-	-	-	-
KOG4C 2700	2700	1097.5	0.00	-	-	-	-	-	KOG4P 2700	2700	9.5	0.00	-	-	-	-	-
KOG4C 2750	2750	1050.5	0.00	-	-	-	-	-	KOG4P 2750	2750	12	0.00	-	-	-	-	-
KOG4C 2800	2800	1004.5	0.00	-	-	-	-	-	KOG4P 2800	2800	15.5	0.00	-	-	-	-	-
KOG4C 2850	2850	958.5	0.00	-	-	-	-	-	KOG4P 2850	2850	19	0.00	-	-	-	-	-
KOG4C 2900	2900	913.5	0.00	-	-	-	-	-	KOG4P 2900	2900	23.5	0.00	-	-	-	-	-
KOG4C 2950	2950	869	0.00	-	-	-	-	-	KOG4P 2950	2950	28.5	0.00	-	-	-	-	-
KOG4C 3000	3000	825.5	0.00	-	-	-	-	-	KOG4P 3000	3000	34.5	0.00	-	-	-	-	-
KOG4C 3050	3050	783	0.00	-	-	-	-	-	KOG4P 3050	3050	41.5	0.00	-	-	-	-	-
KOG4C 3100	3100	741.5	0.00	-	-	-	-	-	KOG4P 3100	3100	49.5	0.00	-	-	-	-	-
KOG4C 3150	3150	701	0.00	-	-	-	-	-	KOG4P 3150	3150	58.5	0.00	-	-	-	-	-
KOG4C 3200	3200	661.5	0.00	-	-	-	-	-	KOG4P 3200	3200	68.5	0.00	-	-	-	-	-
KOG4C 3250	3250	623.5	0.00	-	-	-	-	-	KOG4P 3250	3250	80	0.00	-	-	-	-	-
KOG4C 3300	3300	586	0.00	-													

KOG4C 4500	4500	83	0.00	-	-	-	-	-	KOG4P 4500	4500	777	0.00	-	-	-	-	-
KOG4C 4550	4550	75	0.00	-	-	-	-	-	KOG4P 4550	4550	818.5	0.00	-	-	-	-	-
KOG4C 4600	4600	68	0.00	-	-	-	-	-	KOG4P 4600	4600	861	0.00	-	-	-	-	-
KOG4C 4650	4650	61.5	0.00	-	-	-	-	-	KOG4P 4650	4650	904	0.00	-	-	-	-	-
KOG4C 4700	4700	55.5	0.00	-	-	-	-	-	KOG4P 4700	4700	947.5	0.00	-	-	-	-	-
KOG4C 4750	4750	50	0.00	-	-	-	-	-	KOG4P 4750	4750	991.5	0.00	-	-	-	-	-
KOG4C 4800	4800	45	0.00	-	-	-	-	-	KOG4P 4800	4800	1036	0.00	-	-	-	-	-
KOG4C 4850	4850	40.5	0.00	-	-	-	-	-	KOG4P 4850	4850	1081	0.00	-	-	-	-	-
KOG4C 4900	4900	36.5	0.00	-	-	-	-	-	KOG4P 4900	4900	1126.5	0.00	-	-	-	-	-
KOG4C 4950	4950	32.5	0.00	-	-	-	-	-	KOG4P 4950	4950	1172	0.00	-	-	-	-	-
KOG4C 5000	5000	29	0.00	-	-	-	-	-	KOG4P 5000	5000	1218	0.00	-	-	-	-	-
KOG4C 5050	5050	26	0.00	-	-	-	-	-	KOG4P 5050	5050	1264.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
OCT 23	CALL	35.34	35.37	-0.08
	PUT	35.34	35.36	-0.06
	MEAN	35.34	35.37	-0.07
NOV 23	CALL	35.83	35.84	-0.03
	PUT	35.83	35.84	-0.03
	MEAN	35.83	35.84	-0.03
DEC 23	CALL	35.34	35.37	-0.08
	PUT	35.34	35.36	-0.06
	MEAN	35.34	35.37	-0.07

	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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