

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	3,894	79	3,807	3,899	3,798	912	8,747
OCT 23	3,911	79	3,837	3,922	3,812	7,570	36,072
NOV 23	3,923	77	3,853	3,936	3,828	24,931	33,267
DEC 23	3,935	77	3,862	3,946	3,840	6,678	26,620
JAN 24	3,950	76	3,881	3,962	3,861	5,010	23,817
FEB 24	3,965	71	3,899	3,976	3,884	1,517	12,847
MAR 24	3,971	63	3,913	3,982	3,893	2,255	15,823
APR 24	3,964	62	3,905	3,974	3,883	1,037	7,407
MAY 24	3,948	62	3,899	3,954	3,866	1,350	14,518
JUN 24	3,920	57	3,884	3,928	3,850	580	4,490
JUL 24	3,888	54	3,835	3,897	3,817	889	5,949
AUG 24	3,871	54	3,875	3,875	3,875	109	49
SEP 24	3,854	54	3,791	3,865	3,780	227	2,160
NOV 24	3,825	54	3,770	3,778	3,760	62	1,610
JAN 25	3,825	54					
MAR 25	3,825	54					
MAY 25	3,825	54					
JUL 25	3,825	54					
SEP 25	3,825	54					
NOV 25	3,825	54					
JAN 26	3,825	54					
MAR 26	3,825	54					
MAY 26	3,825	54					
JUL 26	3,825	54					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	67.76	0.99	66.78	67.96	66.71	24,809	63,336
OCT 23	65.50	1.09	64.42	65.79	64.41	26,060	54,582
DEC 23	63.78	0.97	62.81	64.18	62.81	50,388	195,167
JAN 24	63.04	0.86	62.23	63.50	62.14	11,011	60,426
MAR 24	62.35	0.84	61.57	62.84	61.57	7,429	41,619
MAY 24	61.80	0.83	60.90	62.27	60.88	5,006	28,812
JUL 24	61.18	0.83	60.27	61.57	60.23	2,882	25,453
AUG 24	60.44	0.85	60.18	60.64	60.18	713	2,884
SEP 24	59.70	0.92	59.53	59.85	59.53	346	2,329
OCT 24	58.89	0.96	58.67	59.15	58.67	726	1,988
DEC 24	58.43	0.98	57.88	58.71	57.88	747	7,070
JAN 25	58.21	0.96	-	-	-	43	258
MAR 25	57.88	0.96	-	-	-	508	550
MAY 25	57.59	0.97	-	-	-	-	70
JUL 25	57.45	0.97	-	-	-	-	259

Source : Bloomberg

Calls								Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
<b>Nov-23 (21d 9/8/23); CSize 25; KOX3 3917.00</b>																	
KOX3C 2700	2700	1221	0.00	-	-	-	-	-	KOX3P 2700	2700	0.5	0.00	-	-	-	-	-
KOX3C 2750	2750	1171	0.00	-	-	-	-	-	KOX3P 2750	2750	0.5	0.00	-	-	-	-	-
KOX3C 2800	2800	1121	0.00	-	-	-	-	-	KOX3P 2800	2800	0.5	0.00	-	-	-	-	-
KOX3C 2850	2850	1071	0.00	-	-	-	-	-	KOX3P 2850	2850	0.5	0.00	-	-	-	-	-
KOX3C 2900	2900	1021	0.00	-	-	-	-	-	KOX3P 2900	2900	0.5	0.00	-	-	-	-	-
KOX3C 2950	2950	971.5	0.00	-	-	-	-	-	KOX3P 2950	2950	0.5	0.00	-	-	-	-	-
KOX3C 3000	3000	921.5	0.00	-	-	-	-	-	KOX3P 3000	3000	0.5	0.00	-	-	-	-	-
KOX3C 3050	3050	871.5	0.00	-	-	-	-	-	KOX3P 3050	3050	0.5	0.00	-	-	-	-	-
KOX3C 3100	3100	822	0.00	-	-	-	-	-	KOX3P 3100	3100	0.5	0.00	-	-	-	-	-
KOX3C 3150	3150	772	0.00	-	-	-	-	-	KOX3P 3150	3150	0.5	0.00	-	-	-	-	-
KOX3C 3200	3200	722.5	0.00	-	-	-	-	-	KOX3P 3200	3200	1	0.00	-	-	-	-	-
KOX3C 3250	3250	673.5	0.00	-	-	-	-	-	KOX3P 3250	3250	1.5	0.00	-	-	-	-	-
KOX3C 3300	3300	624.5	0.00	-	-	-	-	-	KOX3P 3300	3300	3	0.00	-	-	-	-	-
KOX3C 3350	3350	576.5	0.00	-	-	-	-	-	KOX3P 3350	3350	4.5	0.00	-	-	-	-	-
KOX3C 3400	3400	528.5	0.00	-	-	-	-	-	KOX3P 3400	3400	6.5	0.00	-	-	-	-	-
KOX3C 3450	3450	482	0.00	-	-	-	-	-	KOX3P 3450	3450	10	0.00	-	-	-	-	-
KOX3C 3500	3500	436.5	0.00	-	-	-	-	-	KOX3P 3500	3500	14.5	0.00	-	-	-	-	-
KOX3C 3550	3550	392.5	0.00	-	-	-	-	-	KOX3P 3550	3550	20.5	0.00	-	-	-	-	-
KOX3C 3600	3600	350.5	0.00	-	-	-	-	-	KOX3P 3600	3600	28	0.00	-	-	-	-	-
KOX3C 3650	3650	310	0.00	-	-	-	-	-	KOX3P 3650	3650	37.5	0.00	-	-	-	-	-
KOX3C 3700	3700	272.5	0.00	-	-	-	-	-	KOX3P 3700	3700	49.5	0.00	-	-	-	400	-
KOX3C 3750	3750	237	0.00	-	-	-	-	-	KOX3P 3750	3750	64	0.00	-	-	-	-	-
KOX3C 3800	3800	204	0.00	-	-	-	-	-	KOX3P 3800	3800	81.5	0.00	-	-	-	-	-
KOX3C 3850	3850	174.5	0.00	-	-	-	-	-	KOX3P 3850	3850	101.5	0.00	-	-	-	-	-
KOX3C 3900	3900	147.5	0.00	-	-	-	-	-	KOX3P 3900	3900	124.5	0.00	-	-	-	-	-
KOX3C 3950	3950	123.5	0.00	-	-	-	-	-	KOX3P 3950	3950	150.5	0.00	-	-	-	-	-
KOX3C 4000	4000	102.5	0.00	-	-	-	-	-	KOX3P 4000	4000	179.5	0.00	-	-	-	-	-
KOX3C 4050	4050	84	0.00	-	-	-	-	-	KOX3P 4050	4050	211	0.00	-	-	-	-	-
KOX3C 4100	4100	68.5	0.00	-	-	-	-	-	KOX3P 4100	4100	245	0.00	-	-	-	-	-
KOX3C 4150	4150	55	0.00	-	-	-	-	-	KOX3P 4150	4150	281.5	0.00	-	-	-	-	-
KOX3C 4200	4200	43.5	0.00	-	-	-	100.0	-	KOX3P 4200	4200	320	0.00	-	-	-	-	-
KOX3C 4250	4250	34.5	0.00	-	-	-	-	-	KOX3P 4250	4250	361	0.00	-	-	-	-	-
KOX3C 4300	4300	27	0.00	-	-	-	-	-	KOX3P 4300	4300	403	0.00	-	-	-	-	-
KOX3C 4350	4350	21	0.00	-	-	-	-	-	KOX3P 4350	4350	447	0.00	-	-	-	-	-
KOX3C 4400	4400	16	0.00	-	-	-	50.0	-	KOX3P 4400	4400	492	0.00	-	-	-	-	-
KOX3C 4450	4450	12	0.00	-	-	-	-	-	KOX3P 4450	4450	538	0.00	-	-	-	-	-
KOX3C 4500	4500	9	0.00	-	-	-	-	-	KOX3P 4500	4500	585	0.00	-	-	-	-	-
KOX3C 4550	4550	6.5	0.00	-	-	-	-	-	KOX3P 4550	4550	632.5	0.00	-	-	-	-	-
KOX3C 4600	4600	5	0.00	-	-	-	-	-	KOX3P 4600	4600	680.5	0.00	-	-	-	-	-
KOX3C 4650	4650	3.5	0.00	-	-	-	-	-	KOX3P 4650	4650	729.5	0.00	-	-	-	-	-
KOX3C 4700	4700	2.5	0.00	-	-	-	-	-	KOX3P 4700	4700	778	0.00	-	-	-	-	-
KOX3C 4750	4750	2	0.00	-	-	-	-	-	KOX3P 4750	4750	827.5	0.00	-	-	-	-	-
KOX3C 4800	4800	1.5	0.00	-	-	-	-	-	KOX3P 4800	4800	876.5	0.00	-	-	-	-	-
KOX3C 4850	4850	1	0.00	-	-	-	-	-	KOX3P 4850	4850	926.5	0.00	-	-	-	-	-
KOX3C 4900	4900	0.5	0.00	-	-	-	-	-	KOX3P 4900	4900	976	0.00	-	-	-	-	-
KOX3C 4950	4950	0.5	0.00	-	-	-	-	-	KOX3P 4950	4950	1025.5	0.00	-	-	-	-	-
KOX3C 5000	5000	0.5	0.00	-	-	-	-	-	KOX3P 5000	5000	1075.5	0.00	-	-	-	-	-
KOX3C 5050	5050	0.5	0.00	-	-	-	-	-	KOX3P 5050	5050	1125	0.00	-	-	-	-	-
KOX3C 5100	5100	0.5	0.00	-	-	-	-	-	KOX3P 5100	5100	1175	0.00	-	-	-	-	-
KOX3C 5150	5150	0.5	0.00	-	-	-	-	-	KOX3P 5150	5150	1225	0.00	-	-	-	-	-
<b>Dec-23 (53d 10/10/23); CSize 25; KOZ3 3928.00</b>																	
KOZ3C 2700	2700	1230	0.00	0.0	0	0	0	0	KOZ3P 2700	2700	0.5	0.00	-	-	0	-	-
KOZ3C 2750	2750	1180.5	0.00	-	-	-	-	-	KOZ3P 2750	2750	0.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	1131	0.00	-	-	-	-	-	KOZ3P 2800	2800	1	0.00	-	-	-	-	-
KOZ3C 2850	2850	1081.5	0.00	-	-	-	-	-	KOZ3P 2850	2850	1.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	1032.5	0.00	-	-	-	-	-	KOZ3P 2900	2900	2	0.00	-	-	-	-	-
KOZ3C 2950	2950	983.5	0.00	-	-	-	-	-	KOZ3P 2950	2950	3	0.00	-	-	-	-	-
KOZ3C 3000	3000	935	0.00	-	-	-	-	-	KOZ3P 3000	3000	4	0.00	-	-	-	-	-
KOZ3C 3050	3050	887	0.00	-	-	-	-	-	KOZ3P 3050	3050	6	0.00	-	-	-	-	-
KOZ3C 3100	3100	839	0.00	-	-	-	-	-	KOZ3P 3100	3100	8	0.00	-	-	-	-	-
KOZ3C 3150	3150	792	0.00	-	-	-	-	-	KOZ3P 3150	3150	10.5	0.00	-	-	-	-	-
KOZ3C 3200	3200	745.5	0.00	-	-	-	-	-	KOZ3P 3200	3200	14	0.00	-	-	-	-	-
KOZ3C 3250	3250	700	0.00	-	-	-	-	-	KOZ3P 3250	3250	18	0.00	-	-	-	-	-
KOZ3C 3300	3300	655.5	0.00	-	-	-	-	-	KOZ3P 3300	3300	23	0.00	-	-	-	300	-
KOZ3C 3350	3350	611.5	0.00	-	-	-	-	-	KOZ3P 3350	3350	29.5	0.00	-	-	-	-	-
KOZ3C 3400	3400	569.5	0.00	-	-	-	-	-	KOZ3P								

KOZ3C 3950	3950	207.5	0.00	-	-	-	-	-	KOZ3P 3950	3950	222	0.00	-	-	-	-	-
KOZ3C 4000	4000	185	0.00	-	-	-	-	-	KOZ3P 4000	4000	250	0.00	-	-	-	-	-
KOZ3C 4050	4050	165	0.00	-	-	-	-	-	KOZ3P 4050	4050	279.5	0.00	-	-	-	-	-
KOZ3C 4100	4100	146.5	0.00	-	-	-	-	-	KOZ3P 4100	4100	310.5	0.00	-	-	-	-	-
KOZ3C 4150	4150	129.5	0.00	-	-	-	-	-	KOZ3P 4150	4150	343.5	0.00	-	-	-	-	-
KOZ3C 4200	4200	114	0.00	-	-	-	-	-	KOZ3P 4200	4200	378	0.00	-	-	-	-	-
KOZ3C 4250	4250	100	0.00	-	-	-	-	-	KOZ3P 4250	4250	414	0.00	-	-	-	-	-
KOZ3C 4300	4300	87.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	451	0.00	-	-	-	-	-
KOZ3C 4350	4350	76.5	0.00	-	-	-	-	-	KOZ3P 4350	4350	489.5	0.00	-	-	-	-	-
KOZ3C 4400	4400	66.5	0.00	-	-	-	-	-	KOZ3P 4400	4400	529.5	0.00	-	-	-	-	-
KOZ3C 4450	4450	57.5	0.00	-	-	-	-	100.0	KOZ3P 4450	4450	570.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	50	0.00	-	-	-	-	-	KOZ3P 4500	4500	612.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	43	0.00	-	-	-	-	-	KOZ3P 4550	4550	655	0.00	-	-	-	-	-
KOZ3C 4600	4600	37	0.00	-	-	-	-	-	KOZ3P 4600	4600	699	0.00	-	-	-	-	-
KOZ3C 4650	4650	31.5	0.00	-	-	-	-	-	KOZ3P 4650	4650	743.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	27	0.00	-	-	-	-	-	KOZ3P 4700	4700	788.5	0.00	-	-	-	-	-
KOZ3C 4750	4750	23	0.00	-	-	-	-	-	KOZ3P 4750	4750	834.5	0.00	-	-	-	-	-
KOZ3C 4800	4800	19.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	880.5	0.00	-	-	-	-	-
KOZ3C 4850	4850	16.5	0.00	-	-	-	-	-	KOZ3P 4850	4850	927.5	0.00	-	-	-	-	-
KOZ3C 4900	4900	14	0.00	-	-	-	-	-	KOZ3P 4900	4900	974.5	0.00	-	-	-	-	-
KOZ3C 4950	4950	12	0.00	-	-	-	-	-	KOZ3P 4950	4950	1022	0.00	-	-	-	-	-
KOZ3C 5000	5000	10	0.00	-	-	-	-	-	KOZ3P 5000	5000	1070	0.00	-	-	-	-	-
KOZ3C 5050	5050	8.5	0.00	-	-	-	-	-	KOZ3P 5050	5050	1118.5	0.00	-	-	-	-	-
KOZ3C 5100	5100	7	0.00	-	-	-	-	-	KOZ3P 5100	5100	1166.5	0.00	-	-	-	-	-
KOZ3C 5150	5150	6	0.00	-	-	-	-	-	KOZ3P 5150	5150	1215.5	0.00	-	-	-	-	-

**Jan-24 (84d 11/10/23); CSize 25; KOF4 3950.00**

KOF4C 2750	2750	1194.5	0.00	-	-	-	-	-	KOF4P 2750	2750	3.5	0.00	-	-	-	-	-
KOF4C 2800	2800	1146	0.00	-	-	-	-	-	KOF4P 2800	2800	4.5	0.00	-	-	-	-	-
KOF4C 2850	2850	1098	0.00	-	-	-	-	-	KOF4P 2850	2850	6	0.00	-	-	-	-	-
KOF4C 2900	2900	1050	0.00	-	-	-	-	-	KOF4P 2900	2900	7.5	0.00	-	-	-	-	-
KOF4C 2950	2950	1002.5	0.00	-	-	-	-	-	KOF4P 2950	2950	10	0.00	-	-	-	-	-
KOF4C 3000	3000	956	0.00	-	-	-	-	-	KOF4P 3000	3000	13	0.00	-	-	-	-	-
KOF4C 3050	3050	909.5	0.00	-	-	-	-	-	KOF4P 3050	3050	16	0.00	-	-	-	-	150
KOF4C 3100	3100	864	0.00	-	-	-	-	-	KOF4P 3100	3100	20.5	0.00	-	-	-	-	-
KOF4C 3150	3150	819.5	0.00	-	-	-	-	-	KOF4P 3150	3150	25	0.00	-	-	-	-	-
KOF4C 3200	3200	775.5	0.00	-	-	-	-	-	KOF4P 3200	3200	31	0.00	-	-	-	-	-
KOF4C 3250	3250	732.5	0.00	-	-	-	-	-	KOF4P 3250	3250	37.5	0.00	-	-	-	-	-
KOF4C 3300	3300	690.5	0.00	-	-	-	-	-	KOF4P 3300	3300	45	0.00	-	-	-	-	75
KOF4C 3350	3350	649.5	0.00	-	-	-	-	-	KOF4P 3350	3350	54	0.00	-	-	-	-	-
KOF4C 3400	3400	610	0.00	-	-	-	-	-	KOF4P 3400	3400	64	0.00	-	-	-	-	-
KOF4C 3450	3450	571.5	0.00	-	-	-	-	-	KOF4P 3450	3450	75	0.00	-	-	-	-	-
KOF4C 3500	3500	534	0.00	-	-	-	-	-	KOF4P 3500	3500	87.5	0.00	-	-	-	-	-
KOF4C 3550	3550	498.5	0.00	-	-	-	-	-	KOF4P 3550	3550	101.5	0.00	-	-	-	-	-
KOF4C 3600	3600	464	0.00	-	-	-	-	-	KOF4P 3600	3600	116.5	0.00	-	-	-	-	-
KOF4C 3650	3650	431	0.00	-	-	-	-	-	KOF4P 3650	3650	133.5	0.00	-	-	-	-	-
KOF4C 3700	3700	399.5	0.00	-	-	-	-	-	KOF4P 3700	3700	151.5	0.00	-	-	-	-	-
KOF4C 3750	3750	369.5	0.00	-	-	-	-	-	KOF4P 3750	3750	171	0.00	-	-	-	-	-
KOF4C 3800	3800	341.5	0.00	-	-	-	-	-	KOF4P 3800	3800	192.5	0.00	-	-	-	-	-
KOF4C 3850	3850	314.5	0.00	-	-	-	-	-	KOF4P 3850	3850	215	0.00	-	-	-	-	-
KOF4C 3900	3900	289	0.00	-	-	-	-	-	KOF4P 3900	3900	239.5	0.00	-	-	-	-	-
KOF4C 3950	3950	265	0.00	-	-	-	-	-	KOF4P 3950	3950	265	0.00	-	-	-	-	-
KOF4C 4000	4000	243	0.00	-	-	-	-	150.0	KOF4P 4000	4000	292.5	0.00	-	-	-	-	-
KOF4C 4050	4050	222	0.00	-	-	-	-	-	KOF4P 4050	4050	321	0.00	-	-	-	-	-
KOF4C 4100	4100	202	0.00	-	-	-	-	-	KOF4P 4100	4100	351	0.00	-	-	-	-	-
KOF4C 4150	4150	184	0.00	-	-	-	-	-	KOF4P 4150	4150	382.5	0.00	-	-	-	-	-
KOF4C 4200	4200	167	0.00	-	-	-	-	50.0	KOF4P 4200	4200	415.5	0.00	-	-	-	-	-
KOF4C 4250	4250	151.5	0.00	-	-	-	-	-	KOF4P 4250	4250	449.5	0.00	-	-	-	-	-
KOF4C 4300	4300	137	0.00	-	-	-	-	50.0	KOF4P 4300	4300	484.5	0.00	-	-	-	-	-
KOF4C 4350	4350	124	0.00	-	-	-	-	-	KOF4P 4350	4350	521	0.00	-	-	-	-	-
KOF4C 4400	4400	111.5	0.00	-	-	-	-	-	KOF4P 4400	4400	558.5	0.00	-	-	-	-	-
KOF4C 4450	4450	100.5	0.00	-	-	-	-	-	KOF4P 4450	4450	596.5	0.00	-	-	-	-	-
KOF4C 4500	4500	90	0.00	-	-	-	-	-	KOF4P 4500	4500	636	0.00	-	-	-	-	-
KOF4C 4550	4550	81	0.00	-	-	-	-	-	KOF4P 4550	4550	676.5	0.00	-	-	-	-	-
KOF4C 4600	4600	72.5	0.00	-	-	-	-	-	KOF4P 4600	4600	717.5	0.00	-	-	-	-	-
KOF4C 4650	4650	64.5	0.00	-	-	-	-	-	KOF4P 4650	4650	759.5	0.00	-	-	-	-	-
KOF4C 4700	4700	57.5	0.00	-	-	-	-	-	KOF4P 4700	4700	802	0.00	-	-	-	-	-
KOF4C 4750	4750	51.5	0.00	-	-	-	-	-	KOF4P 4750	4750	845.5	0.00	-	-	-	-	-
KOF4C 4800	4800	45.5	0.00	-	-	-	-	-	KOF4P 4800	4800	889.5	0.00	-	-	-	-	-
KOF4C 4850	4850	40.5	0.00	-	-	-	-	-	KOF4P 4850	4850	934	0.00	-	-	-	-	-
KOF4C 4900	4900	36	0.00	-	-	-	-	-	KOF4P 4900	4900	979	0.00	-	-	-	-	-
KOF4C 4950	4950	32	0.00	-	-	-	-	-	KOF4P 4950	4950	1024.5	0.00	-	-	-	-	-
KOF4C 5000	5000	28	0.00	-	-	-	-	-	KOF4P 5000	5000	1070.5	0.00	-	-	-	-	-
KOF4C 5050	5050	25	0.00	-	-	-	-	-	KOF4P 5050	5050	1117	0.00	-	-	-	-	-
KOF4C 5100	5100	22	0.00	-	-	-	-	-	KOF4P 5100	5100	1163.5	0.00	-	-	-	-	-
KOF4C 5150	5150	19	0.00	-	-	-	-	-	KOF4P 5150	5150	1210.5	0.00	-	-	-	-	-
KOF4C 5200	5200	17	0.00	-	-	-	-	-	KOF4P 5200	5200	1258	0.00	-	-	-	-	-

**Feb-24 (112d 12/8/23); CSize 25; KOG4 3956.00**

KOG4C 2750	2750	1210	0.00	-	-	-	-	-	KOG4P 2750	2750	7	0.00	-	-	-	-	-
KOG4C 2800	2800	1162.5	0.00	-	-	-	-	-	KOG4P 2800	2800	9	0.00	-	-	-	-	-
KOG4C 2850	2850	1115.5	0.00	-	-	-	-	-	KOG4P 2850	2850	11.5	0.00	-	-	-	-	-
KOG4C 2900	2900	1069	0.00	-	-	-	-	-	KOG4P 2900	2900	14.5	0.00	-	-	-	-	-
KOG4C 2950	2950	1022.5	0.00	-	-	-	-	-	KOG4P 2950	2950	17.5	0.00	-	-	-	-	-
KOG4C 3000	3000	977.5	0.00	-	-	-	-	-	KOG4P 3000	3000	22	0.00	-	-	-	-	-
KOG4C 3050	3050	932.5	0.00	-	-	-	-	-	KOG4P 3050	3050	26.5	0.00	-	-	-	-	-
KOG4C 3100	3100	888.5	0.00	-	-	-	-	-	KOG4P 3100	3100	32	0.00	-	-	-	-	-
KOG4C 3150	3150	845.5	0.00	-	-	-	-	-	KOG4P 3150	3150	38.5	0.00	-	-	-	-	-
KOG4C 3200	3200	803	0.00	-	-	-	-	-	KOG4P 3200	3200	45.5	0.00	-	-	-	-	-
KOG4C 3250	3250	761.5	0.00	-	-	-	-	-	KOG4P 3250	3250	53.5	0.00	-	-	-	-	-
KOG4C 3300	3300	721.5	0.00	-	-	-	-	-	KOG4P 3300	3300	63	0.00	-	-	-	-	-
KOG4C 3350	3350	682	0.00	-	-	-	-	-	KOG4P 3350	3350	73	0.00	-	-	-	-	-
KOG4C 3400	3400	644	0.00	-	-	-	-	-	KOG4P 3400	3400	84.5	0.00	-	-	-	-	-
KOG4C 3450	3450	607	0.00	-	-	-	-	-									

KOG4C 4650	4650	94	0.00	-	-	-	-	-	KOG4P 4650	4650	772	0.00	-	-	-	-	-
KOG4C 4700	4700	85.5	0.00	-	-	-	-	-	KOG4P 4700	4700	813	0.00	-	-	-	-	-
KOG4C 4750	4750	77.5	0.00	-	-	-	-	-	KOG4P 4750	4750	855	0.00	-	-	-	-	-
KOG4C 4800	4800	70.5	0.00	-	-	-	-	-	KOG4P 4800	4800	897.5	0.00	-	-	-	-	-
KOG4C 4850	4850	64	0.00	-	-	-	-	-	KOG4P 4850	4850	940	0.00	-	-	-	-	-
KOG4C 4900	4900	58	0.00	-	-	-	-	-	KOG4P 4900	4900	983.5	0.00	-	-	-	-	-
KOG4C 4950	4950	52.5	0.00	-	-	-	-	-	KOG4P 4950	4950	1027.5	0.00	-	-	-	-	-
KOG4C 5000	5000	47.5	0.00	-	-	-	-	-	KOG4P 5000	5000	1072	0.00	-	-	-	-	-
KOG4C 5050	5050	43	0.00	-	-	-	-	-	KOG4P 5050	5050	1117	0.00	-	-	-	-	-
KOG4C 5100	5100	38.5	0.00	-	-	-	-	-	KOG4P 5100	5100	1162.5	0.00	-	-	-	-	-
KOG4C 5150	5150	35	0.00	-	-	-	-	-	KOG4P 5150	5150	1208	0.00	-	-	-	-	-
KOG4C 5200	5200	31.5	0.00	-	-	-	-	-	KOG4P 5200	5200	1254	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG
NOV 23	CALL	34.69	1.43
	PUT	34.68	1.40
	MEAN	34.69	1.42
DEC 23	CALL	35.70	1.39
	PUT	35.67	1.34
	MEAN	35.69	1.36
JAN 24	CALL	35.17	1.41
	PUT	35.17	1.33
	MEAN	35.17	1.37

	10Days	20Days	30Days	60Days	90Days
<b>Current</b>	30.82	31.8	34.72	32.24	31
<b>1 week ago</b>	31.77	26.94	26.54	27.85	31
<b>1 month ago</b>	35.92	32.13	29.58	32.86	35
<b>3 months ago</b>	34.96	38.56	42.84	39.78	44
<b>6 months ago</b>	55.25	42.44	55	42.88	38

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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