

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	3,860	59	3,790	3,866	3,790	271	3,627
OCT 23	3,959	77	3,885	3,969	3,875	6,507	22,537
NOV 23	4,010	80	3,932	4,020	3,919	28,527	48,706
DEC 23	4,034	78	3,963	4,040	3,948	8,854	32,043
JAN 24	4,061	80	3,987	4,070	3,973	7,910	26,173
FEB 24	4,082	87	4,003	4,090	3,992	3,134	14,045
MAR 24	4,087	80	4,007	4,091	3,998	3,831	17,016
APR 24	4,083	91	4,016	4,073	3,993	1,753	9,418
MAY 24	4,064	86	3,980	4,065	3,976	2,903	17,311
JUN 24	4,043	89	3,989	4,048	3,955	614	5,712
JUL 24	4,010	87	3,925	4,010	3,925	425	7,118
AUG 24	3,989	87	3,928	3,980	3,928	390	527
SEP 24	3,973	87	3,915	3,939	3,915	30	2,676
NOV 24	3,954	87	3,917	3,918	3,913	10	2,096
JAN 25	3,954	87	3,916	3,916	3,916	2	2
MAR 25	3,954	87					
MAY 25	3,954	87					
JUL 25	3,954	87					
SEP 25	3,954	87					
NOV 25	3,954	87					
JAN 26	3,954	87					
MAR 26	3,954	87					
MAY 26	3,954	87					
JUL 26	3,954	87					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	65.52	-0.02	65.70	66.10	65.41	778	2,071
OCT 23	63.93	-0.16	64.15	64.70	63.70	19,311	73,296
DEC 23	62.48	-0.15	62.63	63.30	62.24	61,833	198,615
JAN 24	61.84	-0.25	62.00	62.67	61.68	15,846	66,377
MAR 24	61.21	-0.28	61.39	62.03	61.14	8,264	42,732
MAY 24	60.70	-0.29	60.92	61.47	60.64	4,699	31,385
JUL 24	60.11	-0.31	60.36	60.87	60.04	3,678	26,710
AUG 24	59.31	-0.34	59.62	60.25	59.31	484	3,383
SEP 24	58.42	-0.39	58.84	59.45	58.61	171	2,368
OCT 24	57.45	-0.46	57.86	58.21	57.86	168	2,166
DEC 24	56.96	-0.50	57.41	57.87	56.93	1,049	9,641
JAN 25	56.75	-0.49	-	-	-	13	257
MAR 25	56.44	-0.49	-	-	-	2	552
MAY 25	56.16	-0.49	-	-	-	-	68
JUL 25	56.03	-0.49	-	-	-	-	276

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Nov-23 (7d 9/8/23); CSize 25; KOX3 4010.00																	
KOX3C 2800	2800	1209	0.00	-	-	-	-	-	KOX3P 2800	2800	0.5	0.00	-	-	-	-	-
KOX3C 2850	2850	1159	0.00	-	-	-	-	-	KOX3P 2850	2850	0.5	0.00	-	-	-	-	-
KOX3C 2900	2900	1109	0.00	-	-	-	-	-	KOX3P 2900	2900	0.5	0.00	-	-	-	-	-
KOX3C 2950	2950	1059	0.00	-	-	-	-	-	KOX3P 2950	2950	0.5	0.00	-	-	-	-	-
KOX3C 3000	3000	1009	0.00	-	-	-	-	-	KOX3P 3000	3000	0.5	0.00	-	-	-	-	-
KOX3C 3050	3050	959.5	0.00	-	-	-	-	-	KOX3P 3050	3050	0.5	0.00	-	-	-	-	-
KOX3C 3100	3100	909.5	0.00	-	-	-	-	-	KOX3P 3100	3100	0.5	0.00	-	-	-	-	-
KOX3C 3150	3150	859.5	0.00	-	-	-	-	-	KOX3P 3150	3150	0.5	0.00	-	-	-	-	-
KOX3C 3200	3200	809.5	0.00	-	-	-	-	-	KOX3P 3200	3200	0.5	0.00	-	-	-	-	-
KOX3C 3250	3250	759.5	0.00	-	-	-	-	-	KOX3P 3250	3250	0.5	0.00	-	-	-	-	-
KOX3C 3300	3300	709.5	0.00	-	-	-	-	-	KOX3P 3300	3300	0.5	0.00	-	-	-	-	-
KOX3C 3350	3350	659.5	0.00	-	-	-	-	-	KOX3P 3350	3350	0.5	0.00	-	-	-	-	-
KOX3C 3400	3400	609.5	0.00	-	-	-	-	-	KOX3P 3400	3400	0.5	0.00	-	-	-	-	-
KOX3C 3450	3450	559.5	0.00	-	-	-	-	-	KOX3P 3450	3450	0.5	0.00	-	-	-	-	-
KOX3C 3500	3500	510	0.00	-	-	-	-	-	KOX3P 3500	3500	0.5	0.00	-	-	-	-	-
KOX3C 3550	3550	460.5	0.00	-	-	-	-	-	KOX3P 3550	3550	1	0.00	-	-	-	-	-
KOX3C 3600	3600	411.5	0.00	-	-	-	-	-	KOX3P 3600	3600	1.5	0.00	-	-	-	-	-
KOX3C 3650	3650	363	0.00	-	-	-	-	-	KOX3P 3650	3650	3.5	0.00	-	-	-	-	-
KOX3C 3700	3700	316	0.00	-	-	-	-	-	KOX3P 3700	3700	6	0.00	-	-	-	400	-
KOX3C 3750	3750	270.5	0.00	-	-	-	-	-	KOX3P 3750	3750	10.5	0.00	-	-	-	-	-
KOX3C 3800	3800	227.5	0.00	-	-	-	-	-	KOX3P 3800	3800	17.5	0.00	-	-	-	-	-
KOX3C 3850	3850	187.5	0.00	-	-	-	-	-	KOX3P 3850	3850	27.5	0.00	-	-	-	-	-
KOX3C 3900	3900	151	0.00	-	-	-	-	-	KOX3P 3900	3900	41	0.00	-	-	-	-	-
KOX3C 3950	3950	119	0.00	-	-	-	-	-	KOX3P 3950	3950	59	0.00	-	-	-	-	-
KOX3C 4000	4000	91	0.00	-	-	-	-	-	KOX3P 4000	4000	81	0.00	-	-	-	-	-
KOX3C 4050	4050	68	0.00	-	-	-	-	-	KOX3P 4050	4050	108	0.00	-	-	-	-	-
KOX3C 4100	4100	49.5	0.00	-	-	-	-	-	KOX3P 4100	4100	139.5	0.00	-	-	-	-	-
KOX3C 4150	4150	35	0.00	-	-	-	-	-	KOX3P 4150	4150	175	0.00	-	-	-	-	-
KOX3C 4200	4200	24	0.00	-	-	-	100.0	-	KOX3P 4200	4200	214	0.00	-	-	-	-	-
KOX3C 4250	4250	16	0.00	-	-	-	-	-	KOX3P 4250	4250	255.5	0.00	-	-	-	-	-
KOX3C 4300	4300	10.5	0.00	-	-	-	-	-	KOX3P 4300	4300	300	0.00	-	-	-	-	-
KOX3C 4350	4350	6.5	0.00	-	-	-	-	-	KOX3P 4350	4350	346	0.00	-	-	-	-	-
KOX3C 4400	4400	4	0.00	-	-	-	50.0	-	KOX3P 4400	4400	393.5	0.00	-	-	-	-	-
KOX3C 4450	4450	2.5	0.00	-	-	-	-	-	KOX3P 4450	4450	442	0.00	-	-	-	-	-
KOX3C 4500	4500	1.5	0.00	-	-	-	-	-	KOX3P 4500	4500	491	0.00	-	-	-	-	-
KOX3C 4550	4550	0.5	0.00	-	-	-	-	-	KOX3P 4550	4550	540.5	0.00	-	-	-	-	-
KOX3C 4600	4600	0.5	0.00	-	-	-	-	-	KOX3P 4600	4600	590	0.00	-	-	-	-	-
KOX3C 4650	4650	0.5	0.00	-	-	-	-	-	KOX3P 4650	4650	639.5	0.00	-	-	-	-	-
KOX3C 4700	4700	0.5	0.00	-	-	-	-	-	KOX3P 4700	4700	689.5	0.00	-	-	-	-	-
KOX3C 4750	4750	0.5	0.00	-	-	-	-	-	KOX3P 4750	4750	739.5	0.00	-	-	-	-	-
KOX3C 4800	4800	0.5	0.00	-	-	-	-	-	KOX3P 4800	4800	789.5	0.00	-	-	-	-	-
KOX3C 4850	4850	0.5	0.00	-	-	-	-	-	KOX3P 4850	4850	839.5	0.00	-	-	-	-	-
KOX3C 4900	4900	0.5	0.00	-	-	-	-	-	KOX3P 4900	4900	889.5	0.00	-	-	-	-	-
KOX3C 4950	4950	0.5	0.00	-	-	-	-	-	KOX3P 4950	4950	939.5	0.00	-	-	-	-	-
KOX3C 5000	5000	0.5	0.00	-	-	-	-	-	KOX3P 5000	5000	989.5	0.00	-	-	-	-	-
KOX3C 5050	5050	0.5	0.00	-	-	-	-	-	KOX3P 5050	5050	1039	0.00	-	-	-	-	-
KOX3C 5100	5100	0.5	0.00	-	-	-	-	-	KOX3P 5100	5100	1089	0.00	-	-	-	-	-
KOX3C 5150	5150	0.5	0.00	-	-	-	-	-	KOX3P 5150	5150	1139	0.00	-	-	-	-	-
KOX3C 5200	5200	0.5	0.00	-	-	-	-	-	KOX3P 5200	5200	1189	0.00	-	-	-	-	-
KOX3C 5250	5250	0.5	0.00	-	-	-	-	-	KOX3P 5250	5250	1239	0.00	-	-	-	-	-
Dec-23 (39d 10/10/23); CSize 25; KOZ3 4034.00																	
KOZ3C 2700	2700	1329.5	0.00	0.0	0	0	0	0	KOZ3P 2700	2700	0.5	0.00	-	-	0	-	-
KOZ3C 2750	2750	1279.5	0.00	-	-	-	-	-	KOZ3P 2750	2750	0.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	1230	0.00	-	-	-	-	-	KOZ3P 2800	2800	0.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	1180	0.00	-	-	-	-	-	KOZ3P 2850	2850	0.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	1130.5	0.00	-	-	-	-	-	KOZ3P 2900	2900	0.5	0.00	-	-	-	-	-
KOZ3C 2950	2950	1080.5	0.00	-	-	-	-	-	KOZ3P 2950	2950	0.5	0.00	-	-	-	-	-
KOZ3C 3000	3000	1031	0.00	-	-	-	-	-	KOZ3P 3000	3000	0.5	0.00	-	-	-	-	-
KOZ3C 3050	3050	981.5	0.00	-	-	-	-	-	KOZ3P 3050	3050	1	0.00	-	-	-	-	-
KOZ3C 3100	3100	932.5	0.00	-	-	-	-	-	KOZ3P 3100	3100	1.5	0.00	-	-	-	-	-
KOZ3C 3150	3150	883.5	0.00	-	-	-	-	-	KOZ3P 3150	3150	2.5	0.00	-	-	-	-	-
KOZ3C 3200	3200	835	0.00	-	-	-	-	-	KOZ3P 3200	3200	3.5	0.00	-	-	-	-	-
KOZ3C 3250	3250	786.5	0.00	-	-	-	-	-	KOZ3P 3250	3250	5.5	0.00	-	-	-	-	-
KOZ3C 3300	3300	739	0.00	-	-	-	-	-	KOZ3P 3300	3300	7.5	0.00	-	-	-	300	-
KOZ3C 3350	3350	692	0.00	-	-	-	-	-	KOZ3P 3350	3350	10	0.00	-	-	-	-	-
KOZ3C 3400	3400	645.5	0.00														

KOZ3C 3950	3950	230	0.00	-	-	-	-	-	KOZ3P 3950	3950	146.5	0.00	-	-	-	-	-
KOZ3C 4000	4000	204	0.00	-	-	-	-	-	KOZ3P 4000	4000	170	0.00	-	-	-	-	-
KOZ3C 4050	4050	179.5	0.00	-	-	-	-	-	KOZ3P 4050	4050	195.5	0.00	-	-	-	-	-
KOZ3C 4100	4100	157.5	0.00	-	-	-	-	-	KOZ3P 4100	4100	223.5	0.00	-	-	-	-	-
KOZ3C 4150	4150	137.5	0.00	-	-	-	-	-	KOZ3P 4150	4150	253	0.00	-	-	-	-	-
KOZ3C 4200	4200	119.5	0.00	-	-	-	-	-	KOZ3P 4200	4200	285	0.00	-	-	-	-	-
KOZ3C 4250	4250	103.5	0.00	-	-	-	-	-	KOZ3P 4250	4250	318.5	0.00	-	-	-	-	-
KOZ3C 4300	4300	89	0.00	-	-	-	-	-	KOZ3P 4300	4300	354	0.00	-	-	-	-	-
KOZ3C 4350	4350	76	0.00	-	-	-	-	-	KOZ3P 4350	4350	391	0.00	-	-	-	-	-
KOZ3C 4400	4400	65	0.00	-	-	-	-	-	KOZ3P 4400	4400	429.5	0.00	-	-	-	-	-
KOZ3C 4450	4450	55	0.00	-	-	-	-	100.0	KOZ3P 4450	4450	469.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	46.5	0.00	-	-	-	-	-	KOZ3P 4500	4500	511	0.00	-	-	-	-	-
KOZ3C 4550	4550	39	0.00	-	-	-	-	-	KOZ3P 4550	4550	553.5	0.00	-	-	-	-	-
KOZ3C 4600	4600	32.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	597	0.00	-	-	-	-	-
KOZ3C 4650	4650	27	0.00	-	-	-	-	-	KOZ3P 4650	4650	641	0.00	-	-	-	-	-
KOZ3C 4700	4700	22.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	686.5	0.00	-	-	-	-	-
KOZ3C 4750	4750	18.5	0.00	-	-	-	-	-	KOZ3P 4750	4750	732	0.00	-	-	-	-	-
KOZ3C 4800	4800	15.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	778.5	0.00	-	-	-	-	-
KOZ3C 4850	4850	12.5	0.00	-	-	-	-	-	KOZ3P 4850	4850	826	0.00	-	-	-	-	-
KOZ3C 4900	4900	10.5	0.00	-	-	-	-	-	KOZ3P 4900	4900	873.5	0.00	-	-	-	-	-
KOZ3C 4950	4950	8.5	0.00	-	-	-	-	-	KOZ3P 4950	4950	921	0.00	-	-	-	-	-
KOZ3C 5000	5000	7	0.00	-	-	-	-	-	KOZ3P 5000	5000	969.5	0.00	-	-	-	-	-
KOZ3C 5050	5050	5.5	0.00	-	-	-	-	-	KOZ3P 5050	5050	1018	0.00	-	-	-	-	-
KOZ3C 5100	5100	4.5	0.00	-	-	-	-	-	KOZ3P 5100	5100	1066.5	0.00	-	-	-	-	-
KOZ3C 5150	5150	3.5	0.00	-	-	-	-	-	KOZ3P 5150	5150	1115.5	0.00	-	-	-	-	-

Jan-24 (70d 11/10/23); CSize 25; KOF4 4061.00

KOF4C 2850	2850	1205.5	0.00	-	-	-	-	-	KOF4P 2850	2850	2	0.00	-	-	-	-	-
KOF4C 2900	2900	1156.5	0.00	-	-	-	-	-	KOF4P 2900	2900	2.5	0.00	-	-	-	-	-
KOF4C 2950	2950	1107.5	0.00	-	-	-	-	-	KOF4P 2950	2950	3.5	0.00	-	-	-	-	-
KOF4C 3000	3000	1059	0.00	-	-	-	-	-	KOF4P 3000	3000	4.5	0.00	-	-	-	-	150
KOF4C 3050	3050	1011	0.00	-	-	-	-	-	KOF4P 3050	3050	6	0.00	-	-	-	-	-
KOF4C 3100	3100	963.5	0.00	-	-	-	-	-	KOF4P 3100	3100	8	0.00	-	-	-	-	-
KOF4C 3150	3150	916	0.00	-	-	-	-	-	KOF4P 3150	3150	10.5	0.00	-	-	-	-	-
KOF4C 3200	3200	869.5	0.00	-	-	-	-	-	KOF4P 3200	3200	14	0.00	-	-	-	-	-
KOF4C 3250	3250	823.5	0.00	-	-	-	-	-	KOF4P 3250	3250	17.5	0.00	-	-	-	-	-
KOF4C 3300	3300	778.5	0.00	-	-	-	-	-	KOF4P 3300	3300	22	0.00	-	-	-	-	75
KOF4C 3350	3350	734	0.00	-	-	-	-	-	KOF4P 3350	3350	27.5	0.00	-	-	-	-	-
KOF4C 3400	3400	691	0.00	-	-	-	-	-	KOF4P 3400	3400	34	0.00	-	-	-	-	-
KOF4C 3450	3450	648.5	0.00	-	-	-	-	-	KOF4P 3450	3450	41.5	0.00	-	-	-	-	-
KOF4C 3500	3500	607.5	0.00	-	-	-	-	-	KOF4P 3500	3500	50	0.00	-	-	-	-	-
KOF4C 3550	3550	567.5	0.00	-	-	-	-	-	KOF4P 3550	3550	59.5	0.00	-	-	-	-	-
KOF4C 3600	3600	529	0.00	-	-	-	-	-	KOF4P 3600	3600	70.5	0.00	-	-	-	-	-
KOF4C 3650	3650	491.5	0.00	-	-	-	-	-	KOF4P 3650	3650	83.5	0.00	-	-	-	-	-
KOF4C 3700	3700	456	0.00	-	-	-	-	-	KOF4P 3700	3700	97	0.00	-	-	-	-	-
KOF4C 3750	3750	422	0.00	-	-	-	-	-	KOF4P 3750	3750	112.5	0.00	-	-	-	-	-
KOF4C 3800	3800	389	0.00	-	-	-	-	-	KOF4P 3800	3800	130	0.00	-	-	-	-	-
KOF4C 3850	3850	358	0.00	-	-	-	-	-	KOF4P 3850	3850	148.5	0.00	-	-	-	-	-
KOF4C 3900	3900	329	0.00	-	-	-	-	-	KOF4P 3900	3900	169	0.00	-	-	-	-	-
KOF4C 3950	3950	301	0.00	-	-	-	-	-	KOF4P 3950	3950	190.5	0.00	-	-	-	-	-
KOF4C 4000	4000	275	0.00	-	-	-	-	150.0	KOF4P 4000	4000	214.5	0.00	-	-	-	-	-
KOF4C 4050	4050	250.5	0.00	-	-	-	-	-	KOF4P 4050	4050	239.5	0.00	-	-	-	-	-
KOF4C 4100	4100	227.5	0.00	-	-	-	-	-	KOF4P 4100	4100	266.5	0.00	-	-	-	-	-
KOF4C 4150	4150	206	0.00	-	-	-	-	-	KOF4P 4150	4150	294.5	0.00	-	-	-	-	-
KOF4C 4200	4200	186.5	0.00	-	-	-	-	50.0	KOF4P 4200	4200	324.5	0.00	-	-	-	-	-
KOF4C 4250	4250	168	0.00	-	-	-	-	-	KOF4P 4250	4250	356	0.00	-	-	-	-	-
KOF4C 4300	4300	151	0.00	-	-	-	-	50.0	KOF4P 4300	4300	389	0.00	-	-	-	-	-
KOF4C 4350	4350	135.5	0.00	-	-	-	-	-	KOF4P 4350	4350	423	0.00	-	-	-	-	-
KOF4C 4400	4400	121.5	0.00	-	-	-	-	-	KOF4P 4400	4400	458.5	0.00	-	-	-	-	-
KOF4C 4450	4450	108.5	0.00	-	-	-	-	-	KOF4P 4450	4450	495	0.00	-	-	-	-	-
KOF4C 4500	4500	96.5	0.00	-	-	-	-	-	KOF4P 4500	4500	533	0.00	-	-	-	-	-
KOF4C 4550	4550	86	0.00	-	-	-	-	-	KOF4P 4550	4550	572	0.00	-	-	-	-	-
KOF4C 4600	4600	76	0.00	-	-	-	-	-	KOF4P 4600	4600	612	0.00	-	-	-	-	-
KOF4C 4650	4650	67.5	0.00	-	-	-	-	-	KOF4P 4650	4650	653	0.00	-	-	-	-	-
KOF4C 4700	4700	59.5	0.00	-	-	-	-	-	KOF4P 4700	4700	694.5	0.00	-	-	-	-	-
KOF4C 4750	4750	52.5	0.00	-	-	-	-	-	KOF4P 4750	4750	737.5	0.00	-	-	-	-	-
KOF4C 4800	4800	46	0.00	-	-	-	-	-	KOF4P 4800	4800	780.5	0.00	-	-	-	-	-
KOF4C 4850	4850	40.5	0.00	-	-	-	-	-	KOF4P 4850	4850	824.5	0.00	-	-	-	-	-
KOF4C 4900	4900	35.5	0.00	-	-	-	-	-	KOF4P 4900	4900	869.5	0.00	-	-	-	-	-
KOF4C 4950	4950	31	0.00	-	-	-	-	-	KOF4P 4950	4950	914.5	0.00	-	-	-	-	-
KOF4C 5000	5000	27	0.00	-	-	-	-	-	KOF4P 5000	5000	960.5	0.00	-	-	-	-	-
KOF4C 5050	5050	23.5	0.00	-	-	-	-	-	KOF4P 5050	5050	1006.5	0.00	-	-	-	-	-
KOF4C 5100	5100	20.5	0.00	-	-	-	-	-	KOF4P 5100	5100	1053	0.00	-	-	-	-	-
KOF4C 5150	5150	17.5	0.00	-	-	-	-	-	KOF4P 5150	5150	1100	0.00	-	-	-	-	-
KOF4C 5200	5200	15.5	0.00	-	-	-	-	-	KOF4P 5200	5200	1147.5	0.00	-	-	-	-	-
KOF4C 5250	5250	13.5	0.00	-	-	-	-	-	KOF4P 5250	5250	1195	0.00	-	-	-	-	-
KOF4C 5300	5300	11.5	0.00	-	-	-	-	-	KOF4P 5300	5300	1243	0.00	-	-	-	-	-

Feb-24 (98d 12/8/23); CSize 25; KOG4 4082.00

KOG4C 2750	2750	1323	0.00	-	-	-	-	-	KOG4P 2750	2750	2.5	0.00	-	-	-	-	-
KOG4C 2800	2800	1274.5	0.00	-	-	-	-	-	KOG4P 2800	2800	3.5	0.00	-	-	-	-	-
KOG4C 2850	2850	1226	0.00	-	-	-	-	-	KOG4P 2850	2850	4.5	0.00	-	-	-	-	-
KOG4C 2900	2900	1178	0.00	-	-	-	-	-	KOG4P 2900	2900	6	0.00	-	-	-	-	-
KOG4C 2950	2950	1130	0.00	-	-	-	-	-	KOG4P 2950	2950	8	0.00	-	-	-	-	-
KOG4C 3000	3000	1083	0.00	-	-	-	-	-	KOG4P 3000	3000	10	0.00	-	-	-	-	-
KOG4C 3050	3050	1036	0.00	-	-	-	-	-	KOG4P 3050	3050	13	0.00	-	-	-	-	-
KOG4C 3100	3100	989.5	0.00	-	-	-	-	-	KOG4P 3100	3100	16	0.00	-	-	-	-	-
KOG4C 3150	3150	944	0.00	-	-	-	-	-	KOG4P 3150	3150	20	0.00	-	-	-	-	-
KOG4C 3200	3200	899	0.00	-	-	-	-	-	KOG4P 3200	3200	24.5	0.00	-	-	-	-	-
KOG4C 3250	3250	854.5	0.00	-	-	-	-	-	KOG4P 3250	3250	30	0.00	-	-	-	-	-
KOG4C 3300	3300	811	0.00	-	-	-	-	-	KOG4P 3300	3300	36	0.00	-	-	-	-	-
KOG4C 3350	3350	768.5	0.00	-	-	-	-	-	KOG4P 3350	3350	43	0.00	-	-	-	-	-
KOG4C 3400	3400	727	0.00	-	-	-	-	-	KOG4P 3400	3400	51	0.00	-	-	-	-	-
KOG4C 3450	3450	686.5	0.00	-	-	-	-										

KOG4C 4650	4650	102.5	0.00	-	-	-	-	-	KOG4P 4650	4650	665.5	0.00	-	-	-	-	-
KOG4C 4700	4700	93	0.00	-	-	-	-	-	KOG4P 4700	4700	705.5	0.00	-	-	-	-	-
KOG4C 4750	4750	84	0.00	-	-	-	-	-	KOG4P 4750	4750	746	0.00	-	-	-	-	-
KOG4C 4800	4800	75.5	0.00	-	-	-	-	-	KOG4P 4800	4800	787.5	0.00	-	-	-	-	-
KOG4C 4850	4850	68.5	0.00	-	-	-	-	-	KOG4P 4850	4850	829.5	0.00	-	-	-	-	-
KOG4C 4900	4900	61.5	0.00	-	-	-	-	-	KOG4P 4900	4900	872.5	0.00	-	-	-	-	-
KOG4C 4950	4950	55	0.00	-	-	-	-	-	KOG4P 4950	4950	915.5	0.00	-	-	-	-	-
KOG4C 5000	5000	49.5	0.00	-	-	-	-	-	KOG4P 5000	5000	959.5	0.00	-	-	-	-	-
KOG4C 5050	5050	44.5	0.00	-	-	-	-	-	KOG4P 5050	5050	1004	0.00	-	-	-	-	-
KOG4C 5100	5100	40	0.00	-	-	-	-	-	KOG4P 5100	5100	1049	0.00	-	-	-	-	-
KOG4C 5150	5150	35.5	0.00	-	-	-	-	-	KOG4P 5150	5150	1094.5	0.00	-	-	-	-	-
KOG4C 5200	5200	32	0.00	-	-	-	-	-	KOG4P 5200	5200	1140	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
NOV 23	CALL	33.87	33.86	0.03
	PUT	33.86	33.87	-0.03
	MEAN	33.87	33.87	0.00
DEC 23	CALL	34.84	34.82	0.06
	PUT	34.84	34.82	0.06
	MEAN	34.84	34.82	0.06
JAN 24	CALL	34.35	34.37	-0.06
	PUT	34.35	34.33	0.06
	MEAN	34.35	34.35	0.00

	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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