

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	3,873	-37	3,849	3,880	3,848	38	2,279
OCT 23	3,941	-46	3,943	3,962	3,901	2,081	20,541
NOV 23	3,986	-54	4,000	4,009	3,947	16,337	49,253
DEC 23	4,010	-57	4,021	4,030	3,972	7,202	31,642
JAN 24	4,033	-57	4,043	4,050	3,995	3,849	26,621
FEB 24	4,053	-52	4,067	4,068	4,020	2,099	14,196
MAR 24	4,060	-52	4,054	4,074	4,021	2,225	17,472
APR 24	4,057	-51	4,053	4,067	4,016	1,362	9,561
MAY 24	4,040	-49	4,029	4,057	4,001	1,516	17,580
JUN 24	4,010	-49	4,008	4,023	3,993	283	6,034
JUL 24	3,977	-49	3,964	3,991	3,964	87	7,069
AUG 24	3,956	-49	3,960	3,966	3,960	93	537
SEP 24	3,940	-49	3,918	3,944	3,918	100	2,670
NOV 24	3,912	-58	3,903	3,912	3,883	105	2,104
JAN 25	3,912	-58				6	2
MAR 25	3,912	-58					
MAY 25	3,912	-58					
JUL 25	3,912	-58					
SEP 25	3,912	-58					
NOV 25	3,912	-58					
JAN 26	3,912	-58					
MAR 26	3,912	-58					
MAY 26	3,912	-58					
JUL 26	3,912	-58					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	66.55	1.03	-	-	-	385	1,213
OCT 23	64.75	0.82	-	-	-	25,048	68,023
DEC 23	63.29	0.81	-	-	-	62,445	198,977
JAN 24	62.64	0.80	-	-	-	14,183	67,861
MAR 24	62.03	0.82	-	-	-	7,203	41,951
MAY 24	61.47	0.77	-	-	-	4,196	32,432
JUL 24	60.83	0.72	-	-	-	2,631	26,886
AUG 24	59.99	0.68	-	-	-	208	3,449
SEP 24	59.07	0.65	-	-	-	107	2,384
OCT 24	58.06	0.61	-	-	-	210	2,194
DEC 24	57.56	0.60	-	-	-	440	10,145
JAN 25	57.34	0.59	-	-	-	10	275
MAR 25	57.02	0.58	-	-	-	2	550
MAY 25	56.74	0.58	-	-	-	4	68
JUL 25	56.60	0.57	-	-	-	2	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 (3d 9/8/23); CSize 25; KOX3 3967.00																	
KOX3C 2750	2750	1235.5	0.00	-	-	-	-	-	KOX3P 2750	2750	0.5	0.00	-	-	-	-	-
KOX3C 2800	2800	1185.5	0.00	-	-	-	-	-	KOX3P 2800	2800	0.5	0.00	-	-	-	-	-
KOX3C 2850	2850	1135.5	0.00	-	-	-	-	-	KOX3P 2850	2850	0.5	0.00	-	-	-	-	-
KOX3C 2900	2900	1085.5	0.00	-	-	-	-	-	KOX3P 2900	2900	0.5	0.00	-	-	-	-	-
KOX3C 2950	2950	1035.5	0.00	-	-	-	-	-	KOX3P 2950	2950	0.5	0.00	-	-	-	-	-
KOX3C 3000	3000	985.5	0.00	-	-	-	-	-	KOX3P 3000	3000	0.5	0.00	-	-	-	-	-
KOX3C 3050	3050	935.5	0.00	-	-	-	-	-	KOX3P 3050	3050	0.5	0.00	-	-	-	-	-
KOX3C 3100	3100	885.5	0.00	-	-	-	-	-	KOX3P 3100	3100	0.5	0.00	-	-	-	-	-
KOX3C 3150	3150	835.5	0.00	-	-	-	-	-	KOX3P 3150	3150	0.5	0.00	-	-	-	-	-
KOX3C 3200	3200	785.5	0.00	-	-	-	-	-	KOX3P 3200	3200	0.5	0.00	-	-	-	-	-
KOX3C 3250	3250	736	0.00	-	-	-	-	-	KOX3P 3250	3250	0.5	0.00	-	-	-	-	-
KOX3C 3300	3300	686	0.00	-	-	-	-	-	KOX3P 3300	3300	0.5	0.00	-	-	-	-	-
KOX3C 3350	3350	636	0.00	-	-	-	-	-	KOX3P 3350	3350	0.5	0.00	-	-	-	-	-
KOX3C 3400	3400	586	0.00	-	-	-	-	-	KOX3P 3400	3400	0.5	0.00	-	-	-	-	-
KOX3C 3450	3450	536	0.00	-	-	-	-	-	KOX3P 3450	3450	0.5	0.00	-	-	-	-	-
KOX3C 3500	3500	486	0.00	-	-	-	-	-	KOX3P 3500	3500	0.5	0.00	-	-	-	-	-
KOX3C 3550	3550	436	0.00	-	-	-	-	-	KOX3P 3550	3550	0.5	0.00	-	-	-	-	-
KOX3C 3600	3600	386	0.00	-	-	-	-	-	KOX3P 3600	3600	0.5	0.00	-	-	-	-	-
KOX3C 3650	3650	336	0.00	-	-	-	-	-	KOX3P 3650	3650	0.5	0.00	-	-	-	-	-
KOX3C 3700	3700	287	0.00	-	-	-	-	-	KOX3P 3700	3700	1	0.00	-	-	-	-	-
KOX3C 3750	3750	238.5	0.00	-	-	-	-	-	KOX3P 3750	3750	2.5	0.00	-	-	-	-	-
KOX3C 3800	3800	192	0.00	-	-	-	-	-	KOX3P 3800	3800	6	0.00	-	-	-	-	-
KOX3C 3850	3850	148.5	0.00	-	-	-	-	-	KOX3P 3850	3850	12.5	0.00	-	-	-	-	-
KOX3C 3900	3900	110	0.00	-	-	-	-	-	KOX3P 3900	3900	24	0.00	-	-	-	-	-
KOX3C 3950	3950	77	0.00	-	-	-	-	-	KOX3P 3950	3950	41	0.00	-	-	-	-	-
KOX3C 4000	4000	51	0.00	-	-	-	-	-	KOX3P 4000	4000	65	0.00	-	-	-	-	-
KOX3C 4050	4050	31.5	0.00	-	-	-	-	-	KOX3P 4050	4050	95.5	0.00	-	-	-	-	-
KOX3C 4100	4100	18	0.00	-	-	-	-	-	KOX3P 4100	4100	132	0.00	-	-	-	-	-
KOX3C 4150	4150	10	0.00	-	-	-	-	-	KOX3P 4150	4150	173.5	0.00	-	-	-	-	-
KOX3C 4200	4200	5	0.00	-	-	-	100.0	-	KOX3P 4200	4200	219	0.00	-	-	-	-	-
KOX3C 4250	4250	2.5	0.00	-	-	-	-	-	KOX3P 4250	4250	266	0.00	-	-	-	-	-
KOX3C 4300	4300	1	0.00	-	-	-	-	-	KOX3P 4300	4300	315	0.00	-	-	-	-	-
KOX3C 4350	4350	0.5	0.00	-	-	-	-	-	KOX3P 4350	4350	364.5	0.00	-	-	-	-	-
KOX3C 4400	4400	0.5	0.00	-	-	-	50.0	-	KOX3P 4400	4400	414	0.00	-	-	-	-	-
KOX3C 4450	4450	0.5	0.00	-	-	-	-	-	KOX3P 4450	4450	464	0.00	-	-	-	-	-
KOX3C 4500	4500	0.5	0.00	-	-	-	-	-	KOX3P 4500	4500	514	0.00	-	-	-	-	-
KOX3C 4550	4550	0.5	0.00	-	-	-	-	-	KOX3P 4550	4550	564	0.00	-	-	-	-	-
KOX3C 4600	4600	0.5	0.00	-	-	-	-	-	KOX3P 4600	4600	614	0.00	-	-	-	-	-
KOX3C 4650	4650	0.5	0.00	-	-	-	-	-	KOX3P 4650	4650	664	0.00	-	-	-	-	-
KOX3C 4700	4700	0.5	0.00	-	-	-	-	-	KOX3P 4700	4700	714	0.00	-	-	-	-	-
KOX3C 4750	4750	0.5	0.00	-	-	-	-	-	KOX3P 4750	4750	764	0.00	-	-	-	-	-
KOX3C 4800	4800	0.5	0.00	-	-	-	-	-	KOX3P 4800	4800	813.5	0.00	-	-	-	-	-
KOX3C 4850	4850	0.5	0.00	-	-	-	-	-	KOX3P 4850	4850	863.5	0.00	-	-	-	-	-
KOX3C 4900	4900	0.5	0.00	-	-	-	-	-	KOX3P 4900	4900	913.5	0.00	-	-	-	-	-
KOX3C 4950	4950	0.5	0.00	-	-	-	-	-	KOX3P 4950	4950	963.5	0.00	-	-	-	-	-
KOX3C 5000	5000	0.5	0.00	-	-	-	-	-	KOX3P 5000	5000	1013.5	0.00	-	-	-	-	-
KOX3C 5050	5050	0.5	0.00	-	-	-	-	-	KOX3P 5050	5050	1063.5	0.00	-	-	-	-	-
KOX3C 5100	5100	0.5	0.00	-	-	-	-	-	KOX3P 5100	5100	1113.5	0.00	-	-	-	-	-
KOX3C 5150	5150	0.5	0.00	-	-	-	-	-	KOX3P 5150	5150	1163.5	0.00	-	-	-	-	-
KOX3C 5200	5200	0.5	0.00	-	-	-	-	-	KOX3P 5200	5200	1213.5	0.00	-	-	-	-	-
Dec-23 (35d 10/10/23); CSize 25; KOZ3 3994.00																	
KOZ3C 2700	2700	1306	0.00	0.0	0	0	0	0	KOZ3P 2700	2700	0.5	0.00	-	-	0	-	-
KOZ3C 2750	2750	1256	0.00	-	-	-	-	-	KOZ3P 2750	2750	0.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	1206.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	0.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	1156.5	0.00	-	-	-	-	-	KOZ3P 2850	2850	0.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	1107	0.00	-	-	-	-	-	KOZ3P 2900	2900	0.5	0.00	-	-	-	-	-
KOZ3C 2950	2950	1057	0.00	-	-	-	-	-	KOZ3P 2950	2950	0.5	0.00	-	-	-	-	-
KOZ3C 3000	3000	1007.5	0.00	-	-	-	-	-	KOZ3P 3000	3000	0.5	0.00	-	-	-	-	-
KOZ3C 3050	3050	958	0.00	-	-	-	-	-	KOZ3P 3050	3050	1	0.00	-	-	-	-	-
KOZ3C 3100	3100	908.5	0.00	-	-	-	-	-	KOZ3P 3100	3100	1.5	0.00	-	-	-	-	-
KOZ3C 3150	3150	859.5	0.00	-	-	-	-	-	KOZ3P 3150	3150	2	0.00	-	-	-	-	-
KOZ3C 3200	3200	810.5	0.00	-	-	-	-	-	KOZ3P 3200	3200	3	0.00	-	-	-	-	-
KOZ3C 3250	3250	762	0.00	-	-	-	-	-	KOZ3P 3250	3250	4.5	0.00	-	-	-	-	-
KOZ3C 3300	3300	714	0.00	-	-	-	-	-	KOZ3P 3300	3300	6.5	0.00	-	-	-	-	-
KOZ3C 3350	3350	667	0.00	-	-	-	-	-	KOZ3P 3350	3350	9	0.00	-	-	-	-	-
KOZ3C 3400	3400	620	0.00	-	-	-	-	-	KOZ3P 3400	3400	12	0.00	-	-	-	-	-
KOZ3C 3450	3450	574.5	0.00	-	-	-	-	-	KOZ3P 3450	3450	16.5	0.00	-	-			

KOZ3C 3950	3950	206.5	0.00	-	-	-	-	-	-	KOZ3P 3950	3950	146.5	0.00	-	-	-	-	-	-
KOZ3C 4000	4000	181	0.00	-	-	-	-	-	-	KOZ3P 4000	4000	171	0.00	-	-	-	-	-	-
KOZ3C 4050	4050	157.5	0.00	-	-	-	-	-	-	KOZ3P 4050	4050	197.5	0.00	-	-	-	-	-	-
KOZ3C 4100	4100	137	0.00	-	-	-	-	-	-	KOZ3P 4100	4100	226.5	0.00	-	-	-	-	-	-
KOZ3C 4150	4150	118	0.00	-	-	-	-	-	-	KOZ3P 4150	4150	257.5	0.00	-	-	-	-	-	-
KOZ3C 4200	4200	101	0.00	-	-	-	-	-	-	KOZ3P 4200	4200	290.5	0.00	-	-	-	-	-	-
KOZ3C 4250	4250	86	0.00	-	-	-	-	-	-	KOZ3P 4250	4250	325.5	0.00	-	-	-	-	-	-
KOZ3C 4300	4300	73	0.00	-	-	-	-	-	-	KOZ3P 4300	4300	362	0.00	-	-	-	-	-	-
KOZ3C 4350	4350	61.5	0.00	-	-	-	-	-	-	KOZ3P 4350	4350	400.5	0.00	-	-	-	-	-	-
KOZ3C 4400	4400	51.5	0.00	-	-	-	-	-	-	KOZ3P 4400	4400	440.5	0.00	-	-	-	-	-	-
KOZ3C 4450	4450	43	0.00	-	-	-	-	-	-	KOZ3P 4450	4450	482	0.00	-	-	-	-	-	-
KOZ3C 4500	4500	36	0.00	-	-	-	-	-	-	KOZ3P 4500	4500	524.5	0.00	-	-	-	-	-	-
KOZ3C 4550	4550	29.5	0.00	-	-	-	-	-	-	KOZ3P 4550	4550	568	0.00	-	-	-	-	-	-
KOZ3C 4600	4600	24.5	0.00	-	-	-	-	-	-	KOZ3P 4600	4600	612.5	0.00	-	-	-	-	-	-
KOZ3C 4650	4650	20	0.00	-	-	-	-	-	-	KOZ3P 4650	4650	658	0.00	-	-	-	-	-	-
KOZ3C 4700	4700	16	0.00	-	-	-	-	-	-	KOZ3P 4700	4700	704	0.00	-	-	-	-	-	-
KOZ3C 4750	4750	13	0.00	-	-	-	-	-	-	KOZ3P 4750	4750	751	0.00	-	-	-	-	-	-
KOZ3C 4800	4800	10.5	0.00	-	-	-	-	-	-	KOZ3P 4800	4800	798	0.00	-	-	-	-	-	-
KOZ3C 4850	4850	8.5	0.00	-	-	-	-	-	-	KOZ3P 4850	4850	846	0.00	-	-	-	-	-	-
KOZ3C 4900	4900	6.5	0.00	-	-	-	-	-	-	KOZ3P 4900	4900	894	0.00	-	-	-	-	-	-
KOZ3C 4950	4950	5.5	0.00	-	-	-	-	-	-	KOZ3P 4950	4950	942.5	0.00	-	-	-	-	-	-
KOZ3C 5000	5000	4	0.00	-	-	-	-	-	-	KOZ3P 5000	5000	991	0.00	-	-	-	-	-	-
KOZ3C 5050	5050	3.5	0.00	-	-	-	-	-	-	KOZ3P 5050	5050	1040	0.00	-	-	-	-	-	-
KOZ3C 5100	5100	2.5	0.00	-	-	-	-	-	-	KOZ3P 5100	5100	1089.5	0.00	-	-	-	-	-	-
KOZ3C 5150	5150	2	0.00	-	-	-	-	-	-	KOZ3P 5150	5150	1138.5	0.00	-	-	-	-	-	-

Jan-24 (66d 11/10/23); CSize 25; KOF4 4019.00

KOF4C 2800	2800	1227	0.00	-	-	-	-	-	-	KOF4P 2800	2800	1	0.00	-	-	-	-	-	-
KOF4C 2850	2850	1178	0.00	-	-	-	-	-	-	KOF4P 2850	2850	1.5	0.00	-	-	-	-	-	-
KOF4C 2900	2900	1129	0.00	-	-	-	-	-	-	KOF4P 2900	2900	2.5	0.00	-	-	-	-	-	-
KOF4C 2950	2950	1080	0.00	-	-	-	-	-	-	KOF4P 2950	2950	3	0.00	-	-	-	-	-	-
KOF4C 3000	3000	1031.5	0.00	-	-	-	-	-	-	KOF4P 3000	3000	4.5	0.00	-	-	-	-	-	150
KOF4C 3050	3050	983.5	0.00	-	-	-	-	-	-	KOF4P 3050	3050	6	0.00	-	-	-	-	-	-
KOF4C 3100	3100	935.5	0.00	-	-	-	-	-	-	KOF4P 3100	3100	8	0.00	-	-	-	-	-	-
KOF4C 3150	3150	888.5	0.00	-	-	-	-	-	-	KOF4P 3150	3150	10.5	0.00	-	-	-	-	-	-
KOF4C 3200	3200	842	0.00	-	-	-	-	-	-	KOF4P 3200	3200	13.5	0.00	-	-	-	-	-	-
KOF4C 3250	3250	796	0.00	-	-	-	-	-	-	KOF4P 3250	3250	17.5	0.00	-	-	-	-	-	-
KOF4C 3300	3300	751	0.00	-	-	-	-	-	-	KOF4P 3300	3300	22	0.00	-	-	-	-	-	75
KOF4C 3350	3350	706.5	0.00	-	-	-	-	-	-	KOF4P 3350	3350	27.5	0.00	-	-	-	-	-	-
KOF4C 3400	3400	663.5	0.00	-	-	-	-	-	-	KOF4P 3400	3400	34	0.00	-	-	-	-	-	-
KOF4C 3450	3450	621	0.00	-	-	-	-	-	-	KOF4P 3450	3450	41.5	0.00	-	-	-	-	-	-
KOF4C 3500	3500	580.5	0.00	-	-	-	-	-	-	KOF4P 3500	3500	50.5	0.00	-	-	-	-	-	-
KOF4C 3550	3550	540.5	0.00	-	-	-	-	-	-	KOF4P 3550	3550	60.5	0.00	-	-	-	-	-	-
KOF4C 3600	3600	502.5	0.00	-	-	-	-	-	-	KOF4P 3600	3600	72	0.00	-	-	-	-	-	-
KOF4C 3650	3650	465.5	0.00	-	-	-	-	-	-	KOF4P 3650	3650	85	0.00	-	-	-	-	-	-
KOF4C 3700	3700	430.5	0.00	-	-	-	-	-	-	KOF4P 3700	3700	99	0.00	-	-	-	-	-	-
KOF4C 3750	3750	396.5	0.00	-	-	-	-	-	-	KOF4P 3750	3750	115.5	0.00	-	-	-	-	-	-
KOF4C 3800	3800	364.5	0.00	-	-	-	-	-	-	KOF4P 3800	3800	133	0.00	-	-	-	-	-	-
KOF4C 3850	3850	334	0.00	-	-	-	-	-	-	KOF4P 3850	3850	152.5	0.00	-	-	-	-	-	-
KOF4C 3900	3900	305.5	0.00	-	-	-	-	-	-	KOF4P 3900	3900	173.5	0.00	-	-	-	-	-	-
KOF4C 3950	3950	278.5	0.00	-	-	-	-	-	-	KOF4P 3950	3950	196	0.00	-	-	-	-	-	-
KOF4C 4000	4000	253	0.00	-	-	-	-	-	-	KOF4P 4000	4000	220.5	0.00	-	-	-	-	-	-
KOF4C 4050	4050	229.5	0.00	-	-	-	-	-	-	KOF4P 4050	4050	246.5	0.00	-	-	-	-	-	-
KOF4C 4100	4100	207.5	0.00	-	-	-	-	-	-	KOF4P 4100	4100	274	0.00	-	-	-	-	-	-
KOF4C 4150	4150	187	0.00	-	-	-	-	-	-	KOF4P 4150	4150	303.5	0.00	-	-	-	-	-	-
KOF4C 4200	4200	168.5	0.00	-	-	-	-	-	-	KOF4P 4200	4200	334.5	0.00	-	-	-	-	-	-
KOF4C 4250	4250	151	0.00	-	-	-	-	-	-	KOF4P 4250	4250	366.5	0.00	-	-	-	-	-	-
KOF4C 4300	4300	135	0.00	-	-	-	-	-	-	KOF4P 4300	4300	400.5	0.00	-	-	-	-	-	-
KOF4C 4350	4350	120.5	0.00	-	-	-	-	-	-	KOF4P 4350	4350	435.5	0.00	-	-	-	-	-	-
KOF4C 4400	4400	107	0.00	-	-	-	-	-	-	KOF4P 4400	4400	472	0.00	-	-	-	-	-	-
KOF4C 4450	4450	95	0.00	-	-	-	-	-	-	KOF4P 4450	4450	509.5	0.00	-	-	-	-	-	-
KOF4C 4500	4500	84	0.00	-	-	-	-	-	-	KOF4P 4500	4500	548.5	0.00	-	-	-	-	-	-
KOF4C 4550	4550	74.5	0.00	-	-	-	-	-	-	KOF4P 4550	4550	588.5	0.00	-	-	-	-	-	-
KOF4C 4600	4600	65.5	0.00	-	-	-	-	-	-	KOF4P 4600	4600	629.5	0.00	-	-	-	-	-	-
KOF4C 4650	4650	57.5	0.00	-	-	-	-	-	-	KOF4P 4650	4650	671	0.00	-	-	-	-	-	-
KOF4C 4700	4700	50.5	0.00	-	-	-	-	-	-	KOF4P 4700	4700	713.5	0.00	-	-	-	-	-	-
KOF4C 4750	4750	44	0.00	-	-	-	-	-	-	KOF4P 4750	4750	757	0.00	-	-	-	-	-	-
KOF4C 4800	4800	38.5	0.00	-	-	-	-	-	-	KOF4P 4800	4800	801	0.00	-	-	-	-	-	-
KOF4C 4850	4850	33.5	0.00	-	-	-	-	-	-	KOF4P 4850	4850	846	0.00	-	-	-	-	-	-
KOF4C 4900	4900	29	0.00	-	-	-	-	-	-	KOF4P 4900	4900	891	0.00	-	-	-	-	-	-
KOF4C 4950	4950	25.5	0.00	-	-	-	-	-	-	KOF4P 4950	4950	937	0.00	-	-	-	-	-	-
KOF4C 5000	5000	22	0.00	-	-	-	-	-	-	KOF4P 5000	5000	983.5	0.00	-	-	-	-	-	-
KOF4C 5050	5050	19	0.00	-	-	-	-	-	-	KOF4P 5050	5050	1030	0.00	-	-	-	-	-	-
KOF4C 5100	5100	16.5	0.00	-	-	-	-	-	-	KOF4P 5100	5100	1077	0.00	-	-	-	-	-	-
KOF4C 5150	5150	14	0.00	-	-	-	-	-	-	KOF4P 5150	5150	1124.5	0.00	-	-	-	-	-	-
KOF4C 5200	5200	12	0.00	-	-	-	-	-	-	KOF4P 5200	5200	1172.5	0.00	-	-	-	-	-	-
KOF4C 5250	5250	10.5	0.00	-	-	-	-	-	-	KOF4P 5250	5250	1220.5	0.00	-	-	-	-	-	-

Feb-24 (94d 12/8/23); CSize 25; KOG4 4042.00

KOG4C 2750	2750	1295	0.00	-	-	-	-	-	-	KOG4P 2750	2750	2.5	0.00	-	-	-	-	-	-
KOG4C 2800	2800	1246.5	0.00	-	-	-	-	-	-	KOG4P 2800	2800	3.5	0.00	-	-	-	-	-	-
KOG4C 2850	2850	1198	0.00	-	-	-	-	-	-	KOG4P 2850	2850	4.5	0.00	-	-	-	-	-	-
KOG4C 2900	2900	1150	0.00	-	-	-	-	-	-	KOG4P 2900	2900	6	0.00	-	-	-	-	-	-
KOG4C 2950	2950	1102	0.00	-	-	-	-	-	-	KOG4P 2950	2950	8	0.00	-	-	-	-	-	-
KOG4C 3000	3000	1054.5	0.00	-	-	-	-	-	-	KOG4P 3000	3000	10.5	0.00	-	-	-	-	-	-
KOG4C 3050	3050	1008	0.00	-	-	-	-	-	-	KOG4P 3050	3050	13	0.00	-	-	-	-	-	-
KOG4C 3100	3100	961.5	0.00	-	-	-	-	-	-	KOG4P 3100	3100	16.5	0.00	-	-	-	-	-	-
KOG4C 3150	3150	916	0.00	-	-	-	-	-	-	KOG4									

KOG4C 4650	4650	92	0.00	-	-	-	-	-	KOG4P 4650	4650	684	0.00	-	-	-	-	-
KOG4C 4700	4700	83	0.00	-	-	-	-	-	KOG4P 4700	4700	724.5	0.00	-	-	-	-	-
KOG4C 4750	4750	74.5	0.00	-	-	-	-	-	KOG4P 4750	4750	766	0.00	-	-	-	-	-
KOG4C 4800	4800	67	0.00	-	-	-	-	-	KOG4P 4800	4800	808	0.00	-	-	-	-	-
KOG4C 4850	4850	60	0.00	-	-	-	-	-	KOG4P 4850	4850	850.5	0.00	-	-	-	-	-
KOG4C 4900	4900	54	0.00	-	-	-	-	-	KOG4P 4900	4900	894	0.00	-	-	-	-	-
KOG4C 4950	4950	48.5	0.00	-	-	-	-	-	KOG4P 4950	4950	938	0.00	-	-	-	-	-
KOG4C 5000	5000	43	0.00	-	-	-	-	-	KOG4P 5000	5000	982.5	0.00	-	-	-	-	-
KOG4C 5050	5050	38.5	0.00	-	-	-	-	-	KOG4P 5050	5050	1027.5	0.00	-	-	-	-	-
KOG4C 5100	5100	34.5	0.00	-	-	-	-	-	KOG4P 5100	5100	1073	0.00	-	-	-	-	-
KOG4C 5150	5150	30.5	0.00	-	-	-	-	-	KOG4P 5150	5150	1118.5	0.00	-	-	-	-	-
KOG4C 5200	5200	27	0.00	-	-	-	-	-	KOG4P 5200	5200	1165	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
NOV 23	CALL	34.19	34.20	-0.03
	PUT	34.19	34.20	-0.03
	MEAN	34.19	34.20	-0.03
DEC 23	CALL	35.19	35.17	0.06
	PUT	35.19	35.17	0.06
	MEAN	35.19	35.17	0.06
JAN 24	CALL	34.67	34.69	-0.06
	PUT	34.69	34.71	-0.06
	MEAN	34.68	34.70	-0.06

	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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