

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	3,760	-40	3,820	3,820	3,760	266	1,905
OCT 23	3,822	-32	3,871	3,887	3,793	5,531	19,344
NOV 23	3,881	-20	3,918	3,941	3,862	28,211	46,806
DEC 23	3,930	-10	3,953	3,980	3,910	10,192	33,030
JAN 24	3,971	--	4,017	4,011	3,950	7,685	27,432
FEB 24	3,994	--	4,016	4,036	3,979	4,413	14,686
MAR 24	4,004	--	4,022	4,045	3,990	4,353	17,751
APR 24	4,001	--	4,024	4,037	3,982	2,714	10,064
MAY 24	3,984	--	4,006	4,019	3,966	3,326	18,428
JUN 24	3,954	--	3,987	3,989	3,936	1,673	6,522
JUL 24	3,921	--	3,952	3,958	3,902	812	7,216
AUG 24	3,900	--	3,925	3,933	3,925	402	7,470
SEP 24	3,884	--	3,903	3,904	3,862	231	2,750
NOV 24	3,856	--	3,846	3,846	3,846	2	2,107
JAN 25	3,856	--	--	--	--	1	2
MAR 25	3,856	--	--	--	--	--	--
MAY 25	3,856	--	--	--	--	--	--
JUL 25	3,856	--	--	--	--	--	--
SEP 25	3,856	--	--	--	--	--	--
NOV 25	3,856	--	--	--	--	--	--
JAN 26	3,856	--	--	--	--	--	--
MAR 26	3,856	--	--	--	--	--	--
MAY 26	3,856	--	--	--	--	--	--
JUL 26	3,856	--	--	--	--	--	--

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	65.35	-0.65	65.50	65.98	65.26	767	447
OCT 23	63.78	-0.48	64.26	64.43	63.46	20,938	64,303
DEC 23	62.38	-0.43	62.81	62.99	62.07	57,505	196,373
JAN 24	61.76	-0.41	62.18	62.35	61.44	13,033	71,556
MAR 24	61.24	-0.40	61.62	61.80	60.93	7,038	43,023
MAY 24	60.79	-0.39	61.17	61.34	60.45	3,177	33,506
JUL 24	60.23	-0.41	60.66	60.77	59.90	3,723	28,255
AUG 24	59.40	-0.43	59.59	59.76	59.08	1,587	4,054
SEP 24	58.54	-0.42	58.50	58.70	58.25	846	3,171
OCT 24	57.59	-0.46	57.66	57.66	57.66	90	2,223
DEC 24	57.09	-0.48	57.28	57.41	56.84	207	10,364
JAN 25	56.91	-0.48	-	-	-	15	346
MAR 25	56.60	-0.48	-	-	-	26	561
MAY 25	56.31	-0.48	-	-	-	-	68
JUL 25	56.18	-0.48	-	-	-	-	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 (1d 9/8/23); CSize 25; KOX3 3872.00																	
KOX3C 2650	2650	1231	0.00	-	-	-	-	-	KOX3P 2650	2650	0.5	0.00	-	-	-	-	-
KOX3C 2700	2700	1181	0.00	-	-	-	-	-	KOX3P 2700	2700	0.5	0.00	-	-	-	-	-
KOX3C 2750	2750	1131	0.00	-	-	-	-	-	KOX3P 2750	2750	0.5	0.00	-	-	-	-	-
KOX3C 2800	2800	1081	0.00	-	-	-	-	-	KOX3P 2800	2800	0.5	0.00	-	-	-	-	-
KOX3C 2850	2850	1031	0.00	-	-	-	-	-	KOX3P 2850	2850	0.5	0.00	-	-	-	-	-
KOX3C 2900	2900	981	0.00	-	-	-	-	-	KOX3P 2900	2900	0.5	0.00	-	-	-	-	-
KOX3C 2950	2950	931	0.00	-	-	-	-	-	KOX3P 2950	2950	0.5	0.00	-	-	-	-	-
KOX3C 3000	3000	881	0.00	-	-	-	-	-	KOX3P 3000	3000	0.5	0.00	-	-	-	-	-
KOX3C 3050	3050	831	0.00	-	-	-	-	-	KOX3P 3050	3050	0.5	0.00	-	-	-	-	-
KOX3C 3100	3100	781	0.00	-	-	-	-	-	KOX3P 3100	3100	0.5	0.00	-	-	-	-	-
KOX3C 3150	3150	731	0.00	-	-	-	-	-	KOX3P 3150	3150	0.5	0.00	-	-	-	-	-
KOX3C 3200	3200	681	0.00	-	-	-	-	-	KOX3P 3200	3200	0.5	0.00	-	-	-	-	-
KOX3C 3250	3250	631	0.00	-	-	-	-	-	KOX3P 3250	3250	0.5	0.00	-	-	-	-	-
KOX3C 3300	3300	581	0.00	-	-	-	-	-	KOX3P 3300	3300	0.5	0.00	-	-	-	-	-
KOX3C 3350	3350	531	0.00	-	-	-	-	-	KOX3P 3350	3350	0.5	0.00	-	-	-	-	-
KOX3C 3400	3400	481	0.00	-	-	-	-	-	KOX3P 3400	3400	0.5	0.00	-	-	-	-	-
KOX3C 3450	3450	431	0.00	-	-	-	-	-	KOX3P 3450	3450	0.5	0.00	-	-	-	-	-
KOX3C 3500	3500	381	0.00	-	-	-	-	-	KOX3P 3500	3500	0.5	0.00	-	-	-	-	-
KOX3C 3550	3550	331	0.00	-	-	-	-	-	KOX3P 3550	3550	0.5	0.00	-	-	-	-	-
KOX3C 3600	3600	281	0.00	-	-	-	-	-	KOX3P 3600	3600	0.5	0.00	-	-	-	-	-
KOX3C 3650	3650	231	0.00	-	-	-	-	-	KOX3P 3650	3650	0.5	0.00	-	-	-	-	-
KOX3C 3700	3700	182	0.00	-	-	-	-	-	KOX3P 3700	3700	1	0.00	-	-	-	400	-
KOX3C 3750	3750	134.5	0.00	-	-	-	-	-	KOX3P 3750	3750	3.5	0.00	-	-	-	-	-
KOX3C 3800	3800	91.5	0.00	-	-	-	-	-	KOX3P 3800	3800	10.5	0.00	-	-	-	-	-
KOX3C 3850	3850	56	0.00	-	-	-	-	-	KOX3P 3850	3850	25	0.00	-	-	-	-	-
KOX3C 3900	3900	30	0.00	-	-	-	-	-	KOX3P 3900	3900	49	0.00	-	-	-	-	-
KOX3C 3950	3950	14	0.00	-	-	-	-	-	KOX3P 3950	3950	83	0.00	-	-	-	-	-
KOX3C 4000	4000	5.5	0.00	-	-	-	-	-	KOX3P 4000	4000	124.5	0.00	-	-	-	-	-
KOX3C 4050	4050	2	0.00	-	-	-	-	-	KOX3P 4050	4050	170.5	0.00	-	-	-	-	-
KOX3C 4100	4100	0.5	0.00	-	-	-	-	-	KOX3P 4100	4100	219.5	0.00	-	-	-	-	-
KOX3C 4150	4150	0.5	0.00	-	-	-	-	-	KOX3P 4150	4150	269	0.00	-	-	-	-	-
KOX3C 4200	4200	0.5	0.00	-	-	-	100.0	-	KOX3P 4200	4200	319	0.00	-	-	-	-	-
KOX3C 4250	4250	0.5	0.00	-	-	-	-	-	KOX3P 4250	4250	369	0.00	-	-	-	-	-
KOX3C 4300	4300	0.5	0.00	-	-	-	-	-	KOX3P 4300	4300	419	0.00	-	-	-	-	-
KOX3C 4350	4350	0.5	0.00	-	-	-	-	-	KOX3P 4350	4350	469	0.00	-	-	-	-	-
KOX3C 4400	4400	0.5	0.00	-	-	-	50.0	-	KOX3P 4400	4400	519	0.00	-	-	-	-	-
KOX3C 4450	4450	0.5	0.00	-	-	-	-	-	KOX3P 4450	4450	569	0.00	-	-	-	-	-
KOX3C 4500	4500	0.5	0.00	-	-	-	-	-	KOX3P 4500	4500	619	0.00	-	-	-	-	-
KOX3C 4550	4550	0.5	0.00	-	-	-	-	-	KOX3P 4550	4550	669	0.00	-	-	-	-	-
KOX3C 4600	4600	0.5	0.00	-	-	-	-	-	KOX3P 4600	4600	719	0.00	-	-	-	-	-
KOX3C 4650	4650	0.5	0.00	-	-	-	-	-	KOX3P 4650	4650	769	0.00	-	-	-	-	-
KOX3C 4700	4700	0.5	0.00	-	-	-	-	-	KOX3P 4700	4700	819	0.00	-	-	-	-	-
KOX3C 4750	4750	0.5	0.00	-	-	-	-	-	KOX3P 4750	4750	869	0.00	-	-	-	-	-
KOX3C 4800	4800	0.5	0.00	-	-	-	-	-	KOX3P 4800	4800	919	0.00	-	-	-	-	-
KOX3C 4850	4850	0.5	0.00	-	-	-	-	-	KOX3P 4850	4850	969	0.00	-	-	-	-	-
KOX3C 4900	4900	0.5	0.00	-	-	-	-	-	KOX3P 4900	4900	1019	0.00	-	-	-	-	-
KOX3C 4950	4950	0.5	0.00	-	-	-	-	-	KOX3P 4950	4950	1069	0.00	-	-	-	-	-
KOX3C 5000	5000	0.5	0.00	-	-	-	-	-	KOX3P 5000	5000	1119	0.00	-	-	-	-	-
KOX3C 5050	5050	0.5	0.00	-	-	-	-	-	KOX3P 5050	5050	1169	0.00	-	-	-	-	-
KOX3C 5100	5100	0.5	0.00	-	-	-	-	-	KOX3P 5100	5100	1219	0.00	-	-	-	-	-
Dec-23 (33d 10/10/23); CSize 25; KOZ3 3921.00																	
KOZ3C 2700	2700	1226.5	0.00	0.0	0	0	0	0	KOZ3P 2700	2700	0.5	0.00	-	-	0	-	-
KOZ3C 2750	2750	1176.5	0.00	-	-	-	-	-	KOZ3P 2750	2750	0.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	1127	0.00	-	-	-	-	-	KOZ3P 2800	2800	0.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	1077	0.00	-	-	-	-	-	KOZ3P 2850	2850	0.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	1027.5	0.00	-	-	-	-	-	KOZ3P 2900	2900	0.5	0.00	-	-	-	-	-
KOZ3C 2950	2950	977.5	0.00	-	-	-	-	-	KOZ3P 2950	2950	0.5	0.00	-	-	-	-	-
KOZ3C 3000	3000	928	0.00	-	-	-	-	-	KOZ3P 3000	3000	0.5	0.00	-	-	-	-	-
KOZ3C 3050	3050	878.5	0.00	-	-	-	-	-	KOZ3P 3050	3050	1	0.00	-	-	-	-	-
KOZ3C 3100	3100	829	0.00	-	-	-	-	-	KOZ3P 3100	3100	1.5	0.00	-	-	-	-	-
KOZ3C 3150	3150	780	0.00	-	-	-	-	-	KOZ3P 3150	3150	2.5	0.00	-	-	-	-	-
KOZ3C 3200	3200	731.5	0.00	-	-	-	-	-	KOZ3P 3200	3200	3.5	0.00	-	-	-	-	-
KOZ3C 3250	3250	683	0.00	-	-	-	-	-	KOZ3P 3250	3250	5	0.00	-	-	-	-	-
KOZ3C 3300	3300	635.5	0.00	-	-	-	-	-	KOZ3P 3300	3300	7.5	0.00	-	-	-	300	-
KOZ3C 3350	3350	589	0.00	-	-	-	-	-	KOZ3P 3350	3350	10.5	0.00	-	-	-	-	-
KOZ3C 3400	3400	543	0.00	-	-	-	-	-	KOZ3P 3400	3400							

KOZ3C 3950	3950	154.5	0.00	-	-	-	-	-	-	KOZ3P 3950	3950	174.5	0.00	-	-	-	-	-	-
KOZ3C 4000	4000	132.5	0.00	-	-	-	200.0	-	-	KOZ3P 4000	4000	202.5	0.00	-	-	-	-	-	-
KOZ3C 4050	4050	113	0.00	-	-	-	-	-	-	KOZ3P 4050	4050	233	0.00	-	-	-	-	-	-
KOZ3C 4100	4100	96	0.00	-	-	-	-	-	-	KOZ3P 4100	4100	265.5	0.00	-	-	-	-	-	-
KOZ3C 4150	4150	81	0.00	-	-	-	-	-	-	KOZ3P 4150	4150	300	0.00	-	-	-	-	-	-
KOZ3C 4200	4200	67.5	0.00	-	-	-	-	-	-	KOZ3P 4200	4200	337	0.00	-	-	-	-	-	-
KOZ3C 4250	4250	56	0.00	-	-	-	-	-	-	KOZ3P 4250	4250	375.5	0.00	-	-	-	-	-	-
KOZ3C 4300	4300	46.5	0.00	-	-	-	-	-	-	KOZ3P 4300	4300	415.5	0.00	-	-	-	-	-	-
KOZ3C 4350	4350	38	0.00	-	-	-	-	-	-	KOZ3P 4350	4350	457	0.00	-	-	-	-	-	-
KOZ3C 4400	4400	31	0.00	-	-	-	100.0	-	-	KOZ3P 4400	4400	500	0.00	-	-	-	-	-	-
KOZ3C 4450	4450	25	0.00	-	-	-	-	-	-	KOZ3P 4450	4450	543.5	0.00	-	-	-	-	-	-
KOZ3C 4500	4500	20.5	0.00	-	-	-	-	-	-	KOZ3P 4500	4500	588.5	0.00	-	-	-	-	-	-
KOZ3C 4550	4550	16.5	0.00	-	-	-	-	-	-	KOZ3P 4550	4550	634.5	0.00	-	-	-	-	-	-
KOZ3C 4600	4600	13	0.00	-	-	-	-	-	-	KOZ3P 4600	4600	681	0.00	-	-	-	-	-	-
KOZ3C 4650	4650	10	0.00	-	-	-	-	-	-	KOZ3P 4650	4650	728	0.00	-	-	-	-	-	-
KOZ3C 4700	4700	8	0.00	-	-	-	-	-	-	KOZ3P 4700	4700	776	0.00	-	-	-	-	-	-
KOZ3C 4750	4750	6.5	0.00	-	-	-	-	-	-	KOZ3P 4750	4750	824	0.00	-	-	-	-	-	-
KOZ3C 4800	4800	5	0.00	-	-	-	-	-	-	KOZ3P 4800	4800	872.5	0.00	-	-	-	-	-	-
KOZ3C 4850	4850	4	0.00	-	-	-	-	-	-	KOZ3P 4850	4850	921	0.00	-	-	-	-	-	-
KOZ3C 4900	4900	3	0.00	-	-	-	-	-	-	KOZ3P 4900	4900	970	0.00	-	-	-	-	-	-
KOZ3C 4950	4950	2	0.00	-	-	-	-	-	-	KOZ3P 4950	4950	1019.5	0.00	-	-	-	-	-	-
KOZ3C 5000	5000	1.5	0.00	-	-	-	-	-	-	KOZ3P 5000	5000	1068.5	0.00	-	-	-	-	-	-
KOZ3C 5050	5050	1.5	0.00	-	-	-	-	-	-	KOZ3P 5050	5050	1118	0.00	-	-	-	-	-	-
KOZ3C 5100	5100	1	0.00	-	-	-	-	-	-	KOZ3P 5100	5100	1167.5	0.00	-	-	-	-	-	-
KOZ3C 5150	5150	0.5	0.00	-	-	-	-	-	-	KOZ3P 5150	5150	1217.5	0.00	-	-	-	-	-	-

Jan-24 (64d 11/10/23); CSize 25; KOF4 3964.00

KOF4C 2750	2750	1215	0.00	-	-	-	-	-	-	KOF4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOF4C 2800	2800	1165.5	0.00	-	-	-	-	-	-	KOF4P 2800	2800	1	0.00	-	-	-	-	-	-
KOF4C 2850	2850	1116.5	0.00	-	-	-	-	-	-	KOF4P 2850	2850	1.5	0.00	-	-	-	-	-	-
KOF4C 2900	2900	1067.5	0.00	-	-	-	-	-	-	KOF4P 2900	2900	2.5	0.00	-	-	-	-	-	-
KOF4C 2950	2950	1018.5	0.00	-	-	-	-	-	-	KOF4P 2950	2950	3	0.00	-	-	-	-	-	-
KOF4C 3000	3000	970	0.00	-	-	-	-	-	-	KOF4P 3000	3000	4.5	0.00	-	-	-	-	-	150
KOF4C 3050	3050	922	0.00	-	-	-	-	-	-	KOF4P 3050	3050	6	0.00	-	-	-	-	-	-
KOF4C 3100	3100	874.5	0.00	-	-	-	-	-	-	KOF4P 3100	3100	8	0.00	-	-	-	-	-	-
KOF4C 3150	3150	827.5	0.00	-	-	-	-	-	-	KOF4P 3150	3150	11	0.00	-	-	-	-	-	-
KOF4C 3200	3200	781	0.00	-	-	-	-	-	-	KOF4P 3200	3200	14	0.00	-	-	-	-	-	-
KOF4C 3250	3250	735	0.00	-	-	-	-	-	-	KOF4P 3250	3250	18	0.00	-	-	-	-	-	-
KOF4C 3300	3300	690.5	0.00	-	-	-	-	-	-	KOF4P 3300	3300	23	0.00	-	-	-	-	-	75
KOF4C 3350	3350	646.5	0.00	-	-	-	-	-	-	KOF4P 3350	3350	29	0.00	-	-	-	-	-	-
KOF4C 3400	3400	604	0.00	-	-	-	-	-	-	KOF4P 3400	3400	36	0.00	-	-	-	-	-	-
KOF4C 3450	3450	562.5	0.00	-	-	-	-	-	-	KOF4P 3450	3450	44.5	0.00	-	-	-	-	-	-
KOF4C 3500	3500	522.5	0.00	-	-	-	-	-	-	KOF4P 3500	3500	54	0.00	-	-	-	-	-	-
KOF4C 3550	3550	483.5	0.00	-	-	-	-	-	-	KOF4P 3550	3550	65	0.00	-	-	-	-	-	-
KOF4C 3600	3600	446.5	0.00	-	-	-	-	-	-	KOF4P 3600	3600	77.5	0.00	-	-	-	-	-	-
KOF4C 3650	3650	411	0.00	-	-	-	-	-	-	KOF4P 3650	3650	91.5	0.00	-	-	-	-	-	-
KOF4C 3700	3700	377	0.00	-	-	-	-	-	-	KOF4P 3700	3700	107.5	0.00	-	-	-	-	-	-
KOF4C 3750	3750	344.5	0.00	-	-	-	-	-	-	KOF4P 3750	3750	125	0.00	-	-	-	-	-	-
KOF4C 3800	3800	314.5	0.00	-	-	-	-	-	-	KOF4P 3800	3800	144	0.00	-	-	-	-	-	-
KOF4C 3850	3850	285.5	0.00	-	-	-	-	-	-	KOF4P 3850	3850	165.5	0.00	-	-	-	-	-	-
KOF4C 3900	3900	259	0.00	-	-	-	-	-	-	KOF4P 3900	3900	188	0.00	-	-	-	-	-	-
KOF4C 3950	3950	233.5	0.00	-	-	-	-	-	-	KOF4P 3950	3950	213	0.00	-	-	-	-	-	-
KOF4C 4000	4000	210.5	0.00	-	-	-	150.0	-	-	KOF4P 4000	4000	239	0.00	-	-	-	-	-	-
KOF4C 4050	4050	189	0.00	-	-	-	-	-	-	KOF4P 4050	4050	267.5	0.00	-	-	-	-	-	-
KOF4C 4100	4100	169	0.00	-	-	-	-	-	-	KOF4P 4100	4100	297	0.00	-	-	-	-	-	-
KOF4C 4150	4150	150.5	0.00	-	-	-	-	-	-	KOF4P 4150	4150	328.5	0.00	-	-	-	-	-	-
KOF4C 4200	4200	134	0.00	-	-	-	50.0	-	-	KOF4P 4200	4200	361.5	0.00	-	-	-	-	-	-
KOF4C 4250	4250	118.5	0.00	-	-	-	-	-	-	KOF4P 4250	4250	396	0.00	-	-	-	-	-	-
KOF4C 4300	4300	105	0.00	-	-	-	50.0	-	-	KOF4P 4300	4300	432	0.00	-	-	-	-	-	-
KOF4C 4350	4350	92.5	0.00	-	-	-	-	-	-	KOF4P 4350	4350	469.5	0.00	-	-	-	-	-	-
KOF4C 4400	4400	81	0.00	-	-	-	-	-	-	KOF4P 4400	4400	508	0.00	-	-	-	-	-	-
KOF4C 4450	4450	71	0.00	-	-	-	-	-	-	KOF4P 4450	4450	547.5	0.00	-	-	-	-	-	-
KOF4C 4500	4500	62	0.00	-	-	-	-	-	-	KOF4P 4500	4500	588	0.00	-	-	-	-	-	-
KOF4C 4550	4550	54	0.00	-	-	-	-	-	-	KOF4P 4550	4550	630	0.00	-	-	-	-	-	-
KOF4C 4600	4600	47	0.00	-	-	-	-	-	-	KOF4P 4600	4600	672.5	0.00	-	-	-	-	-	-
KOF4C 4650	4650	40.5	0.00	-	-	-	-	-	-	KOF4P 4650	4650	716	0.00	-	-	-	-	-	-
KOF4C 4700	4700	35	0.00	-	-	-	-	-	-	KOF4P 4700	4700	760	0.00	-	-	-	-	-	-
KOF4C 4750	4750	30.5	0.00	-	-	-	-	-	-	KOF4P 4750	4750	805	0.00	-	-	-	-	-	-
KOF4C 4800	4800	26	0.00	-	-	-	-	-	-	KOF4P 4800	4800	850.5	0.00	-	-	-	-	-	-
KOF4C 4850	4850	22.5	0.00	-	-	-	-	-	-	KOF4P 4850	4850	896.5	0.00	-	-	-	-	-	-
KOF4C 4900	4900	19	0.00	-	-	-	-	-	-	KOF4P 4900	4900	943	0.00	-	-	-	-	-	-
KOF4C 4950	4950	16.5	0.00	-	-	-	-	-	-	KOF4P 4950	4950	990	0.00	-	-	-	-	-	-
KOF4C 5000	5000	14	0.00	-	-	-	-	-	-	KOF4P 5000	5000	1037	0.00	-	-	-	-	-	-
KOF4C 5050	5050	12	0.00	-	-	-	-	-	-	KOF4P 5050	5050	1085	0.00	-	-	-	-	-	-
KOF4C 5100	5100	10	0.00	-	-	-	-	-	-	KOF4P 5100	5100	1133	0.00	-	-	-	-	-	-
KOF4C 5150	5150	8.5	0.00	-	-	-	-	-	-	KOF4P 5150	5150	1181	0.00	-	-	-	-	-	-
KOF4C 5200	5200	7	0.00	-	-	-	-	-	-	KOF4P 5200	5200	1229.5	0.00	-	-	-	-	-	-

Feb-24 (92d 12/8/23); CSize 25; KOG4 3995.00

KOG4C 2750	2750	1236.5	0.00	-	-	-	-	-	-	KOG4P 2750	2750	2.5	0.00	-	-	-	-	-	-
KOG4C 2800	2800	1188	0.00	-	-	-	-	-	-	KOG4P 2800	2800	3.5	0.00	-	-	-	-	-	-
KOG4C 2850	2850	1139.5	0.00	-	-	-	-	-	-	KOG4P 2850	2850	4.5	0.00	-	-	-	-	-	-
KOG4C 2900	2900	1091.5	0.00	-	-	-	-	-	-	KOG4P 2900	2900	6	0.00	-	-	-	-	-	-
KOG4C 2950	2950	1044	0.00	-	-	-	-	-	-	KOG4P 2950	2950	8	0.00	-	-	-	-	-	-
KOG4C 3000	3000	996.5	0.00	-	-	-	-	-	-	KOG4P 3000	3000	10.5	0.00	-	-	-	-	-	-
KOG4C 3050	3050	950	0.00	-	-	-	-	-	-	KOG4P 3050	3050	13.5	0.00	-	-	-	-	-	-
KOG4C 3100	3100	904	0.00	-	-	-	-	-	-	KOG4P 3100	3100	17	0.00	-	-	-	-	-	-
KOG4C 3150	3150	858.5	0.00	-	-	-	-	-	-	KOG4P 3150	3150								

KOG4C 4650	4650	71.5	0.00	-	-	-	-	-	KOG4P 4650	4650	722.5	0.00	-	-	-	-	-
KOG4C 4700	4700	64	0.00	-	-	-	-	-	KOG4P 4700	4700	764.5	0.00	-	-	-	-	-
KOG4C 4750	4750	57	0.00	-	-	-	-	-	KOG4P 4750	4750	807	0.00	-	-	-	-	-
KOG4C 4800	4800	51	0.00	-	-	-	-	-	KOG4P 4800	4800	850.5	0.00	-	-	-	-	-
KOG4C 4850	4850	45	0.00	-	-	-	-	-	KOG4P 4850	4850	894.5	0.00	-	-	-	-	-
KOG4C 4900	4900	40	0.00	-	-	-	-	-	KOG4P 4900	4900	939	0.00	-	-	-	-	-
KOG4C 4950	4950	35.5	0.00	-	-	-	-	-	KOG4P 4950	4950	984	0.00	-	-	-	-	-
KOG4C 5000	5000	31.5	0.00	-	-	-	-	-	KOG4P 5000	5000	1029.5	0.00	-	-	-	-	-
KOG4C 5050	5050	28	0.00	-	-	-	-	-	KOG4P 5050	5050	1075.5	0.00	-	-	-	-	-
KOG4C 5100	5100	24.5	0.00	-	-	-	-	-	KOG4P 5100	5100	1121.5	0.00	-	-	-	-	-
KOG4C 5150	5150	21.5	0.00	-	-	-	-	-	KOG4P 5150	5150	1168.5	0.00	-	-	-	-	-
KOG4C 5200	5200	19	0.00	-	-	-	-	-	KOG4P 5200	5200	1215.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
NOV 23	CALL	33.37	33.83	-1.36
	PUT	33.38	33.84	-1.36
	MEAN	33.38	33.84	-1.36
DEC 23	CALL	34.35	34.81	-1.32
	PUT	34.35	34.81	-1.32
	MEAN	34.35	34.81	-1.32
JAN 24	CALL	33.68	34.37	-2.01
	PUT	33.69	34.37	-1.98
	MEAN	33.69	34.37	-1.99

	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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