

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	3,606		0	3,600	3,612	3,569	1,229
DEC 23	3,655	9	3,656	3,666	3,603	5,688	27,334
JAN 24	3,679	12	3,683	3,692	3,623	31,395	42,603
FEB 24	3,702	16	3,704	3,713	3,641	6,601	25,005
MAR 24	3,717	21	3,714	3,728	3,651	8,256	29,950
APR 24	3,715	22	3,710	3,726	3,649	3,879	18,349
MAY 24	3,680	4	3,688	3,711	3,634	5,323	23,611
JUN 24	3,656	4	3,671	3,687	3,608	2,343	11,115
JUL 24	3,630	4	3,647	3,662	3,592	2,673	11,508
AUG 24	3,630	25	3,630	3,639	3,570	492	4,377
SEP 24	3,619	24	3,585	3,634	3,559	712	7,666
OCT 24	3,615	24					113
NOV 24	3,611	24	3,576	3,597	3,554	140	4,792
JAN 25	3,637	24	3,601	3,613	3,601	11	99
MAR 25	3,637	24					3
MAY 25	3,637	24					
JUL 25	3,637	24					
SEP 25	3,637	24					
NOV 25	3,637	24					
JAN 26	3,637	24					
MAR 26	3,637	24					
MAY 26	3,637	24					
JUL 26	3,637	24					
SEP 26	3,637	24					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 23	52.60	1.28	51.33	52.65	51.15	67,915	149,345
JAN 24	51.75	1.10	50.81	51.82	50.54	30,177	100,055
MAR 24	51.24	1.08	50.31	51.31	50.08	22,305	80,966
MAY 24	51.01	1.05	50.10	51.08	49.89	13,085	51,093
JUL 24	50.82	1.04	50.02	50.91	49.74	10,768	42,902
AUG 24	50.39	1.06	49.58	50.49	49.30	3,047	11,725
SEP 24	49.99	1.08	49.00	50.08	48.97	2,556	9,152
OCT 24	49.48	1.06	48.50	49.56	48.38	1,863	6,126
DEC 24	49.25	1.01	48.50	49.37	48.25	2,044	17,694
JAN 25	49.17	1.01	49.07	49.24	49.07	22	1,046
MAR 25	49.04	1.01	49.13	49.13	49.13	11	972
MAY 25	48.94	1.00	-	-	-	-	240
JUL 25	48.87	1.01	-	-	-	-	363
AUG 25	48.64	1.01	-	-	-	-	17
SEP 25	48.34	1.02	-	-	-	-	21

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	
Jan-24 (15d 11/10/23); CSize 25; KOF4 3697.00																			
KOF4C 2500	2500	1177.5	0.00	-	-	-	-	-		KOF4P 2500	2500	0.5	0.00	-	-	-	-	-	
KOF4C 2550	2550	1127.5	0.00	-	-	-	-	-		KOF4P 2550	2550	0.5	0.00	-	-	-	-	-	
KOF4C 2600	2600	1077.5	0.00	-	-	-	-	-		KOF4P 2600	2600	0.5	0.00	-	-	-	-	-	
KOF4C 2650	2650	1027.5	0.00	-	-	-	-	-		KOF4P 2650	2650	0.5	0.00	-	-	-	-	-	
KOF4C 2700	2700	977.5	0.00	-	-	-	-	-		KOF4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOF4C 2750	2750	927.5	0.00	-	-	-	-	-		KOF4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOF4C 2800	2800	878	0.00	-	-	-	-	-		KOF4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOF4C 2850	2850	828	0.00	-	-	-	-	-		KOF4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOF4C 2900	2900	778	0.00	-	-	-	-	-		KOF4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOF4C 2950	2950	728	0.00	-	-	-	-	-		KOF4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOF4C 3000	3000	678	0.00	-	-	-	-	-		KOF4P 3000	3000	0.5	0.00	-	-	-	-	150	
KOF4C 3050	3050	628.5	0.00	-	-	-	-	-		KOF4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOF4C 3100	3100	578.5	0.00	-	-	-	-	-		KOF4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOF4C 3150	3150	529	0.00	-	-	-	-	-		KOF4P 3150	3150	1	0.00	-	-	-	-	-	
KOF4C 3200	3200	480	0.00	-	-	-	-	-		KOF4P 3200	3200	1.5	0.00	-	-	-	-	-	
KOF4C 3250	3250	431	0.00	-	-	-	-	-		KOF4P 3250	3250	3	0.00	-	-	-	-	-	
KOF4C 3300	3300	383.5	0.00	-	-	-	-	-		KOF4P 3300	3300	5	0.00	-	-	-	-	75	
KOF4C 3350	3350	337	0.00	-	-	-	-	-		KOF4P 3350	3350	8.5	0.00	-	-	-	-	-	
KOF4C 3400	3400	292.5	0.00	-	-	-	-	-		KOF4P 3400	3400	13.5	0.00	-	-	-	-	-	
KOF4C 3450	3450	250	0.00	-	-	-	-	-		KOF4P 3450	3450	21	0.00	-	-	-	-	200	
KOF4C 3500	3500	210	0.00	-	-	-	-	-		KOF4P 3500	3500	31.5	0.00	-	-	-	-	-	
KOF4C 3550	3550	174	0.00	-	-	-	-	-		KOF4P 3550	3550	45	0.00	-	-	-	-	-	
KOF4C 3600	3600	141	0.00	-	-	-	-	-		KOF4P 3600	3600	62	0.00	-	-	-	-	-	
KOF4C 3650	3650	112.5	0.00	-	-	-	-	-		KOF4P 3650	3650	83.5	0.00	-	-	-	-	-	
KOF4C 3700	3700	88	0.00	-	-	-	-	-		KOF4P 3700	3700	109	0.00	-	-	-	-	-	
KOF4C 3750	3750	67	0.00	-	-	-	-	-		KOF4P 3750	3750	138	0.00	-	-	-	-	-	
KOF4C 3800	3800	50.5	0.00	-	-	-	-	-		KOF4P 3800	3800	171	0.00	-	-	-	-	-	
KOF4C 3850	3850	37	0.00	-	-	-	-	-		KOF4P 3850	3850	207.5	0.00	-	-	-	-	-	
KOF4C 3900	3900	26.5	0.00	-	-	-	-	-		KOF4P 3900	3900	247	0.00	-	-	-	-	-	
KOF4C 3950	3950	18.5	0.00	-	-	-	-	-		KOF4P 3950	3950	289	0.00	-	-	-	-	-	
KOF4C 4000	4000	13	0.00	-	-	-	-	150.0		KOF4P 4000	4000	333.5	0.00	-	-	-	-	-	
KOF4C 4050	4050	8.5	0.00	-	-	-	-	-		KOF4P 4050	4050	379	0.00	-	-	-	-	-	
KOF4C 4100	4100	5.5	0.00	-	-	-	-	-		KOF4P 4100	4100	426	0.00	-	-	-	-	-	
KOF4C 4150	4150	3.5	0.00	-	-	-	-	-		KOF4P 4150	4150	474	0.00	-	-	-	-	-	
KOF4C 4200	4200	2.5	0.00	-	-	-	-	50.0		KOF4P 4200	4200	522.5	0.00	-	-	-	-	-	
KOF4C 4250	4250	1.5	0.00	-	-	-	-	-		KOF4P 4250	4250	571.5	0.00	-	-	-	-	-	
KOF4C 4300	4300	1	0.00	-	-	-	-	50.0		KOF4P 4300	4300	621	0.00	-	-	-	-	-	
KOF4C 4350	4350	0.5	0.00	-	-	-	-	-		KOF4P 4350	4350	670.5	0.00	-	-	-	-	-	
KOF4C 4400	4400	0.5	0.00	-	-	-	-	-		KOF4P 4400	4400	720.5	0.00	-	-	-	-	-	
KOF4C 4450	4450	0.5	0.00	-	-	-	-	-		KOF4P 4450	4450	770	0.00	-	-	-	-	-	
KOF4C 4500	4500	0.5	0.00	-	-	-	-	-		KOF4P 4500	4500	820	0.00	-	-	-	-	-	
KOF4C 4550	4550	0.5	0.00	-	-	-	-	-		KOF4P 4550	4550	870	0.00	-	-	-	-	-	
KOF4C 4600	4600	0.5	0.00	-	-	-	-	-		KOF4P 4600	4600	919.5	0.00	-	-	-	-	-	
KOF4C 4650	4650	0.5	0.00	-	-	-	-	-		KOF4P 4650	4650	969.5	0.00	-	-	-	-	-	
KOF4C 4700	4700	0.5	0.00	-	-	-	-	-		KOF4P 4700	4700	1019.5	0.00	-	-	-	-	-	
KOF4C 4750	4750	0.5	0.00	-	-	-	-	-		KOF4P 4750	4750	1069.5	0.00	-	-	-	-	-	
KOF4C 4800	4800	0.5	0.00	-	-	-	-	-		KOF4P 4800	4800	1119.5	0.00	-	-	-	-	-	
KOF4C 4850	4850	0.5	0.00	-	-	-	-	-		KOF4P 4850	4850	1169.5	0.00	-	-	-	-	-	
KOF4C 4900	4900	0.5	0.00	-	-	-	-	-		KOF4P 4900	4900	1219.5	0.00	-	-	-	-	-	
KOF4C 4950	4950	0.5	0.00	-	-	-	-	-		KOF4P 4950	4950	1269	0.00	-	-	-	-	-	
Feb-24 (43d 12/8/23); CSize 25; KOG4 3719.00																			
KOG4C 2500	2500	1197.5	0.00	0.0	0	0	0	0		KOG4P 2500	2500	0.5	0.00	-	-	-	0	-	
KOG4C 2550	2550	1147.5	0.00	-	-	-	-	-		KOG4P 2550	2550	0.5	0.00	-	-	-	-	-	
KOG4C 2600	2600	1097.5	0.00	-	-	-	-	-		KOG4P 2600	2600	0.5	0.00	-	-	-	-	-	
KOG4C 2650	2650	1048	0.00	-	-	-	-	-		KOG4P 2650	2650	0.5	0.00	-	-	-	-	-	
KOG4C 2700	2700	998	0.00	-	-	-	-	-		KOG4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOG4C 2750	2750	948.5	0.00	-	-	-	-	-		KOG4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOG4C 2800	2800	899	0.00	-	-	-	-	-		KOG4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOG4C 2850	2850	849.5	0.00	-	-	-	-	-		KOG4P 2850	2850	1	0.00	-	-	-	-	-	
KOG4C 2900	2900	800.5	0.00	-	-	-	-	-		KOG4P 2900	2900	1.5	0.00	-	-	-	-	-	
KOG4C 2950	2950	751.5	0.00	-	-	-	-	-		KOG4P 2950	2950	2.5	0.00	-	-	-	-	-	
KOG4C 3000	3000	703	0.00	-	-	-	-	-		KOG4P 3000	3000	3.5	0.00	-	-	-	-	-	
KOG4C 3050	3050	654.5																	

KOG4C 3950	3950	69.5	0.00	-	-	-	-	-	KOG4P 3950	3950	316.5	0.00	-	-	-	-	-	-
KOG4C 4000	4000	57.5	0.00	-	-	-	-	-	KOG4P 4000	4000	354.5	0.00	-	-	-	-	-	-
KOG4C 4050	4050	47.5	0.00	-	-	-	-	-	KOG4P 4050	4050	394	0.00	-	-	-	-	-	-
KOG4C 4100	4100	39	0.00	-	-	-	-	-	KOG4P 4100	4100	435.5	0.00	-	-	-	-	-	-
KOG4C 4150	4150	31.5	0.00	-	-	-	-	-	KOG4P 4150	4150	478	0.00	-	-	-	-	-	-
KOG4C 4200	4200	25.5	0.00	-	-	-	50.0	-	KOG4P 4200	4200	521.5	0.00	-	-	-	-	-	-
KOG4C 4250	4250	20.5	0.00	-	-	-	-	-	KOG4P 4250	4250	566.5	0.00	-	-	-	-	-	-
KOG4C 4300	4300	16.5	0.00	-	-	-	50.0	-	KOG4P 4300	4300	612	0.00	-	-	-	-	-	-
KOG4C 4350	4350	13	0.00	-	-	-	-	-	KOG4P 4350	4350	658.5	0.00	-	-	-	-	-	-
KOG4C 4400	4400	10	0.00	-	-	-	-	-	KOG4P 4400	4400	705.5	0.00	-	-	-	-	-	-
KOG4C 4450	4450	8	0.00	-	-	-	-	-	KOG4P 4450	4450	753	0.00	-	-	-	-	-	-
KOG4C 4500	4500	6	0.00	-	-	-	-	-	KOG4P 4500	4500	801	0.00	-	-	-	-	-	-
KOG4C 4550	4550	5	0.00	-	-	-	-	-	KOG4P 4550	4550	849.5	0.00	-	-	-	-	-	-
KOG4C 4600	4600	3.5	0.00	-	-	-	-	-	KOG4P 4600	4600	898	0.00	-	-	-	-	-	-
KOG4C 4650	4650	3	0.00	-	-	-	-	-	KOG4P 4650	4650	947	0.00	-	-	-	-	-	-
KOG4C 4700	4700	2	0.00	-	-	-	-	-	KOG4P 4700	4700	996	0.00	-	-	-	-	-	-
KOG4C 4750	4750	1.5	0.00	-	-	-	-	-	KOG4P 4750	4750	1045.5	0.00	-	-	-	-	-	-
KOG4C 4800	4800	1	0.00	-	-	-	-	-	KOG4P 4800	4800	1095	0.00	-	-	-	-	-	-
KOG4C 4850	4850	1	0.00	-	-	-	-	-	KOG4P 4850	4850	1144.5	0.00	-	-	-	-	-	-
KOG4C 4900	4900	0.5	0.00	-	-	-	-	-	KOG4P 4900	4900	1194	0.00	-	-	-	-	-	-
KOG4C 4950	4950	0.5	0.00	-	-	-	-	-	KOG4P 4950	4950	1243.5	0.00	-	-	-	-	-	-

Mar-24 (76d 1/10/24); CSize 25; KOH4 3732.00

KOH4C 2550	2550	1159.5	0.00	-	-	-	-	-	KOH4P 2550	2550	0.5	0.00	-	-	-	-	-	-
KOH4C 2600	2600	1110	0.00	-	-	-	-	-	KOH4P 2600	2600	1	0.00	-	-	-	-	-	-
KOH4C 2650	2650	1061	0.00	-	-	-	-	-	KOH4P 2650	2650	1	0.00	-	-	-	-	-	-
KOH4C 2700	2700	1012	0.00	-	-	-	-	-	KOH4P 2700	2700	2	0.00	-	-	-	-	-	-
KOH4C 2750	2750	963	0.00	-	-	-	-	-	KOH4P 2750	2750	2.5	0.00	-	-	-	-	-	-
KOH4C 2800	2800	914.5	0.00	-	-	-	-	-	KOH4P 2800	2800	4	0.00	-	-	-	-	-	-
KOH4C 2850	2850	866.5	0.00	-	-	-	-	-	KOH4P 2850	2850	5.5	0.00	-	-	-	-	-	-
KOH4C 2900	2900	819	0.00	-	-	-	-	-	KOH4P 2900	2900	7.5	0.00	-	-	-	-	-	-
KOH4C 2950	2950	772	0.00	-	-	-	-	-	KOH4P 2950	2950	10	0.00	-	-	-	-	-	-
KOH4C 3000	3000	725.5	0.00	-	-	-	-	-	KOH4P 3000	3000	13.5	0.00	-	-	-	-	-	-
KOH4C 3050	3050	680	0.00	-	-	-	-	-	KOH4P 3050	3050	17.5	0.00	-	-	-	-	-	-
KOH4C 3100	3100	635.5	0.00	-	-	-	-	-	KOH4P 3100	3100	22.5	0.00	-	-	-	-	-	-
KOH4C 3150	3150	592	0.00	-	-	-	-	-	KOH4P 3150	3150	28.5	0.00	-	-	-	-	-	-
KOH4C 3200	3200	549.5	0.00	-	-	-	-	-	KOH4P 3200	3200	36	0.00	-	-	-	-	-	-
KOH4C 3250	3250	508.5	0.00	-	-	-	-	-	KOH4P 3250	3250	45	0.00	-	-	-	-	-	-
KOH4C 3300	3300	469	0.00	-	-	-	-	-	KOH4P 3300	3300	55	0.00	-	-	-	-	-	-
KOH4C 3350	3350	431.5	0.00	-	-	-	-	-	KOH4P 3350	3350	67	0.00	-	-	-	-	-	-
KOH4C 3400	3400	395	0.00	-	-	-	-	-	KOH4P 3400	3400	80.5	0.00	-	-	-	-	-	-
KOH4C 3450	3450	360.5	0.00	-	-	-	-	-	KOH4P 3450	3450	95.5	0.00	-	-	-	-	-	-
KOH4C 3500	3500	328	0.00	-	-	-	-	-	KOH4P 3500	3500	112.5	0.00	-	-	-	-	-	-
KOH4C 3550	3550	297.5	0.00	-	-	-	-	-	KOH4P 3550	3550	131.5	0.00	-	-	-	-	-	-
KOH4C 3600	3600	268.5	0.00	-	-	-	-	-	KOH4P 3600	3600	152	0.00	-	-	-	-	-	-
KOH4C 3650	3650	241.5	0.00	-	-	-	-	-	KOH4P 3650	3650	175	0.00	-	-	-	-	-	-
KOH4C 3700	3700	216.5	0.00	-	-	-	-	-	KOH4P 3700	3700	199.5	0.00	-	-	-	-	-	-
KOH4C 3750	3750	193.5	0.00	-	-	-	250.0	-	KOH4P 3750	3750	226	0.00	-	-	-	-	-	-
KOH4C 3800	3800	172	0.00	-	-	-	-	-	KOH4P 3800	3800	254.5	0.00	-	-	-	-	-	-
KOH4C 3850	3850	152.5	0.00	-	-	-	-	-	KOH4P 3850	3850	284.5	0.00	-	-	-	-	-	-
KOH4C 3900	3900	135	0.00	-	-	-	-	-	KOH4P 3900	3900	316.5	0.00	-	-	-	-	-	-
KOH4C 3950	3950	118.5	0.00	-	-	-	-	-	KOH4P 3950	3950	350	0.00	-	-	-	-	-	-
KOH4C 4000	4000	104	0.00	-	-	-	200.0	-	KOH4P 4000	4000	385	0.00	-	-	-	-	-	-
KOH4C 4050	4050	91	0.00	-	-	-	-	-	KOH4P 4050	4050	422	0.00	-	-	-	-	-	-
KOH4C 4100	4100	79.5	0.00	-	-	-	-	-	KOH4P 4100	4100	459.5	0.00	-	-	-	-	-	-
KOH4C 4150	4150	69	0.00	-	-	-	-	-	KOH4P 4150	4150	499	0.00	-	-	-	-	-	-
KOH4C 4200	4200	59.5	0.00	-	-	-	350.0	-	KOH4P 4200	4200	539.5	0.00	-	-	-	-	-	-
KOH4C 4250	4250	51.5	0.00	-	-	-	250.0	-	KOH4P 4250	4250	581	0.00	-	-	-	-	-	-
KOH4C 4300	4300	44.5	0.00	-	-	-	50.0	-	KOH4P 4300	4300	623.5	0.00	-	-	-	-	-	-
KOH4C 4350	4350	38	0.00	-	-	-	-	-	KOH4P 4350	4350	666.5	0.00	-	-	-	-	-	-
KOH4C 4400	4400	32.5	0.00	-	-	-	-	-	KOH4P 4400	4400	711	0.00	-	-	-	-	-	-
KOH4C 4450	4450	27.5	0.00	-	-	-	-	-	KOH4P 4450	4450	755.5	0.00	-	-	-	-	-	-
KOH4C 4500	4500	23.5	0.00	-	-	-	-	-	KOH4P 4500	4500	801	0.00	-	-	-	-	-	-
KOH4C 4550	4550	20	0.00	-	-	-	-	-	KOH4P 4550	4550	847.5	0.00	-	-	-	-	-	-
KOH4C 4600	4600	17	0.00	-	-	-	-	-	KOH4P 4600	4600	894	0.00	-	-	-	-	-	-
KOH4C 4650	4650	14	0.00	-	-	-	-	-	KOH4P 4650	4650	941	0.00	-	-	-	-	-	-
KOH4C 4700	4700	12	0.00	-	-	-	-	-	KOH4P 4700	4700	988	0.00	-	-	-	-	-	-
KOH4C 4750	4750	10	0.00	-	-	-	-	-	KOH4P 4750	4750	1036	0.00	-	-	-	-	-	-
KOH4C 4800	4800	8.5	0.00	-	-	-	-	-	KOH4P 4800	4800	1084	0.00	-	-	-	-	-	-
KOH4C 4850	4850	7	0.00	-	-	-	-	-	KOH4P 4850	4850	1132.5	0.00	-	-	-	-	-	-
KOH4C 4900	4900	6	0.00	-	-	-	-	-	KOH4P 4900	4900	1181	0.00	-	-	-	-	-	-
KOH4C 4950	4950	5	0.00	-	-	-	-	-	KOH4P 4950	4950	1229.5	0.00	-	-	-	-	-	-
KOH4C 5000	5000	4	0.00	-	-	-	-	-	KOH4P 5000	5000	1278.5	0.00	-	-	-	-	-	-

Apr-24 (106d 2/9/24); CSize 25; KOJ4 3731.00

KOJ4C 2550	2550	1156	0.00	-	-	-	-	-	KOJ4P 2550	2550	2	0.00	-	-	-	-	-	-
KOJ4C 2600	2600	1107.5	0.00	-	-	-	-	-	KOJ4P 2600	2600	2.5	0.00	-	-	-	-	-	-
KOJ4C 2650	2650	1059	0.00	-	-	-	-	-	KOJ4P 2650	2650	3.5	0.00	-	-	-	-	-	-
KOJ4C 2700	2700	1010.5	0.00	-	-	-	-	-	KOJ4P 2700	2700	5	0.00	-	-	-	-	-	-
KOJ4C 2750	2750	963	0.00	-	-	-	-	-	KOJ4P 2750	2750	7	0.00	-	-	-	-	-	-
KOJ4C 2800	2800	915.5	0.00	-	-	-	-	-	KOJ4P 2800	2800	9	0.00	-	-	-	-	-	-
KOJ4C 2850	2850	869	0.00	-	-	-	-	-	KOJ4P 2850	2850	12	0.00	-	-	-	-	-	-
KOJ4C 2900	2900	823	0.00	-	-	-	-	-	KOJ4P 2900	2900	15.5	0.00	-	-	-	-	-	-
KOJ4C 2950	2950	777.5	0.00	-	-	-	-	-	KOJ4P 2950	2950	19.5	0.00	-	-	-	-	-	-
KOJ4C 3000	3000	733	0.00	-	-	-	-	-	KOJ4P 3000	3000	24.5	0.00	-	-	-	-	-	-
KOJ4C 3050	3050	689.5	0.00	-	-	-	-	-	KOJ4P 3050	3050	30.5	0.00	-	-	-	-	-	-
KOJ4C 3100	3100	647	0.00	-	-	-	-	-	KOJ4P 3100	3100	37.5	0.00	-	-	-	-	-	-
KOJ4C 3150	3150	605.5	0.00	-	-	-	-	-	KOJ4P 3150	3150	46	0.00	-	-	-	-	-	-
KOJ4C 3200	3200	565.5	0.00	-	-	-	-	-	KOJ4P 3200	3200	55.5	0.00	-	-	-	-	-	-
KOJ4C 3250	3250	527	0.00	-	-	-	-	-	KOJ4P 3250	3250	66	0.00	-	-	-	-	-	-
KOJ4C 3300	3300	489.5	0.00	-	-	-	-	-	KOJ4P 3300	3300	78.5							

KOJ4C 4850	4850	15	0.00	-	-	-	-	-	KOJ4P 4850	4850	1139.5	0.00	-	-	-	-	-
KOJ4C 4900	4900	13	0.00	-	-	-	-	-	KOJ4P 4900	4900	1187	0.00	-	-	-	-	-
KOJ4C 4950	4950	11.5	0.00	-	-	-	-	-	KOJ4P 4950	4950	1235	0.00	-	-	-	-	-
KOJ4C 5000	5000	10	0.00	-	-	-	-	-	KOJ4P 5000	5000	1283	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
JAN 24	CALL	30.38	30.39	-0.03
	PUT	30.36	30.34	0.07
	MEAN	30.37	30.37	0.02
FEB 24	CALL	31.16	31.15	0.03
	PUT	31.15	31.15	0.00
	MEAN	31.16	31.15	0.02
MAR 24	CALL	30.86	30.82	0.13
	PUT	30.83	30.82	0.03
	MEAN	30.85	30.82	0.08

	10Days	20Days	30Days	60Days	90Days
Current	33.84	33.84	33.77	32.7	32
1 week ago	29.02	26.94	26.48	27.75	29
1 month ago	36.23	32.41	29.7	30.78	35
3 months ago	34.97	39.11	43.41	38.75	44
6 months ago	55.18	42.91	54.99	42.96	37

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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