

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	3,675	4	3,641	3,694	3,617	825	4,171
DEC 23	3,739	8	3,729	3,755	3,679	3,931	26,185
JAN 24	3,775	13	3,758	3,790	3,711	23,081	42,499
FEB 24	3,800	16	3,784	3,813	3,739	4,697	26,344
MAR 24	3,814	20	3,794	3,824	3,750	4,235	31,578
APR 24	3,813	25	3,788	3,818	3,746	2,956	18,803
MAY 24	3,789	18	3,771	3,803	3,731	2,341	22,242
JUN 24	3,764	20	3,751	3,777	3,714	1,165	11,272
JUL 24	3,736	20	3,723	3,752	3,688	1,527	11,723
AUG 24	3,723	32	3,680	3,732	3,680	583	4,329
SEP 24	3,708	24	3,682	3,720	3,654	327	7,761
OCT 24	3,704	24	-	-	-	11	120
NOV 24	3,696	20	3,660	3,711	3,660	134	4,875
JAN 25	3,723	21	3,729	3,730	3,723	45	184
MAR 25	3,723	21	-	-	-	-	3
MAY 25	3,723	21	-	-	-	-	-
JUL 25	3,723	21	-	-	-	-	-
SEP 25	3,723	21	-	-	-	-	-
NOV 25	3,723	21	-	-	-	-	-
JAN 26	3,723	21	-	-	-	-	-
MAR 26	3,723	21	-	-	-	-	-
MAY 26	3,723	21	-	-	-	-	-
JUL 26	3,723	21	-	-	-	-	-
SEP 26	3,723	21	-	-	-	-	-

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 23	52.27	0.53	51.70	52.73	51.18	65,816	151,291
JAN 24	51.55	0.45	51.10	52.02	50.64	25,650	101,757
MAR 24	51.16	0.45	50.71	51.62	50.25	21,400	81,781
MAY 24	50.94	0.46	50.48	51.38	50.11	14,580	53,844
JUL 24	50.76	0.45	50.29	51.19	49.94	12,775	44,413
AUG 24	50.35	0.42	49.93	50.80	49.58	1,510	11,735
SEP 24	49.94	0.39	49.51	50.33	49.30	659	9,289
OCT 24	49.45	0.34	49.32	49.81	49.24	508	6,247
DEC 24	49.29	0.36	48.99	49.71	48.58	2,227	19,574
JAN 25	49.24	0.37	49.25	49.27	48.99	237	1,214
MAR 25	49.11	0.35	49.00	49.17	48.89	430	1,343
MAY 25	49.05	0.35	48.95	49.08	48.95	203	512
JUL 25	49.04	0.39	49.07	49.10	49.05	81	499
AUG 25	48.79	0.39	-	-	-	-	17
SEP 25	48.50	0.36	-	-	-	-	23

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jan-24 (11d 11/10/23); CSize 25; KOF4 3775.00																	
KOF4C 2550	2550	1223.5	0.00	-	-	-	-	-	KOF4P 2550	2550	0.5	0.00	-	-	-	-	-
KOF4C 2600	2600	1173.5	0.00	-	-	-	-	-	KOF4P 2600	2600	0.5	0.00	-	-	-	-	-
KOF4C 2650	2650	1123.5	0.00	-	-	-	-	-	KOF4P 2650	2650	0.5	0.00	-	-	-	-	-
KOF4C 2700	2700	1073.5	0.00	-	-	-	-	-	KOF4P 2700	2700	0.5	0.00	-	-	-	-	-
KOF4C 2750	2750	1024	0.00	-	-	-	-	-	KOF4P 2750	2750	0.5	0.00	-	-	-	-	-
KOF4C 2800	2800	974	0.00	-	-	-	-	-	KOF4P 2800	2800	0.5	0.00	-	-	-	-	-
KOF4C 2850	2850	924	0.00	-	-	-	-	-	KOF4P 2850	2850	0.5	0.00	-	-	-	-	-
KOF4C 2900	2900	874	0.00	-	-	-	-	-	KOF4P 2900	2900	0.5	0.00	-	-	-	-	-
KOF4C 2950	2950	824	0.00	-	-	-	-	-	KOF4P 2950	2950	0.5	0.00	-	-	-	-	-
KOF4C 3000	3000	774	0.00	-	-	-	-	-	KOF4P 3000	3000	0.5	0.00	-	-	-	150	-
KOF4C 3050	3050	724	0.00	-	-	-	-	-	KOF4P 3050	3050	0.5	0.00	-	-	-	-	-
KOF4C 3100	3100	674	0.00	-	-	-	-	-	KOF4P 3100	3100	0.5	0.00	-	-	-	-	-
KOF4C 3150	3150	624.5	0.00	-	-	-	-	-	KOF4P 3150	3150	0.5	0.00	-	-	-	-	-
KOF4C 3200	3200	574.5	0.00	-	-	-	-	-	KOF4P 3200	3200	0.5	0.00	-	-	-	-	-
KOF4C 3250	3250	525	0.00	-	-	-	-	-	KOF4P 3250	3250	0.5	0.00	-	-	-	-	-
KOF4C 3300	3300	475.5	0.00	-	-	-	-	-	KOF4P 3300	3300	1	0.00	-	-	-	75	-
KOF4C 3350	3350	427	0.00	-	-	-	-	-	KOF4P 3350	3350	2.5	0.00	-	-	-	-	-
KOF4C 3400	3400	379	0.00	-	-	-	-	-	KOF4P 3400	3400	4.5	0.00	-	-	-	-	-
KOF4C 3450	3450	332	0.00	-	-	-	-	-	KOF4P 3450	3450	7.5	0.00	-	-	-	200	-
KOF4C 3500	3500	287	0.00	-	-	-	-	-	KOF4P 3500	3500	12.5	0.00	-	-	-	-	-
KOF4C 3550	3550	244	0.00	-	-	-	-	-	KOF4P 3550	3550	19.5	0.00	-	-	-	-	-
KOF4C 3600	3600	204.5	0.00	-	-	-	-	-	KOF4P 3600	3600	29.5	0.00	-	-	-	-	-
KOF4C 3650	3650	168	0.00	-	-	-	-	-	KOF4P 3650	3650	43	0.00	-	-	-	-	-
KOF4C 3700	3700	135	0.00	-	-	-	-	-	KOF4P 3700	3700	60	0.00	-	-	-	-	-
KOF4C 3750	3750	106.5	0.00	-	-	-	-	-	KOF4P 3750	3750	81.5	0.00	-	-	-	-	-
KOF4C 3800	3800	82	0.00	-	-	-	-	-	KOF4P 3800	3800	107	0.00	-	-	-	-	-
KOF4C 3850	3850	62	0.00	-	-	-	-	-	KOF4P 3850	3850	137	0.00	-	-	-	-	-
KOF4C 3900	3900	45.5	0.00	-	-	-	-	-	KOF4P 3900	3900	170.5	0.00	-	-	-	-	-
KOF4C 3950	3950	33	0.00	-	-	-	-	-	KOF4P 3950	3950	207.5	0.00	-	-	-	-	-
KOF4C 4000	4000	23	0.00	-	-	-	150.0	-	KOF4P 4000	4000	248	0.00	-	-	-	-	-
KOF4C 4050	4050	16	0.00	-	-	-	-	-	KOF4P 4050	4050	290.5	0.00	-	-	-	-	-
KOF4C 4100	4100	10.5	0.00	-	-	-	-	-	KOF4P 4100	4100	335	0.00	-	-	-	-	-
KOF4C 4150	4150	7	0.00	-	-	-	-	-	KOF4P 4150	4150	381.5	0.00	-	-	-	-	-
KOF4C 4200	4200	4.5	0.00	-	-	-	50.0	-	KOF4P 4200	4200	429	0.00	-	-	-	-	-
KOF4C 4250	4250	3	0.00	-	-	-	-	-	KOF4P 4250	4250	477	0.00	-	-	-	-	-
KOF4C 4300	4300	1.5	0.00	-	-	-	50.0	-	KOF4P 4300	4300	526	0.00	-	-	-	-	-
KOF4C 4350	4350	1	0.00	-	-	-	-	-	KOF4P 4350	4350	575.5	0.00	-	-	-	-	-
KOF4C 4400	4400	0.5	0.00	-	-	-	-	-	KOF4P 4400	4400	625	0.00	-	-	-	-	-
KOF4C 4450	4450	0.5	0.00	-	-	-	-	-	KOF4P 4450	4450	674.5	0.00	-	-	-	-	-
KOF4C 4500	4500	0.5	0.00	-	-	-	-	-	KOF4P 4500	4500	724.5	0.00	-	-	-	-	-
KOF4C 4550	4550	0.5	0.00	-	-	-	-	-	KOF4P 4550	4550	774	0.00	-	-	-	-	-
KOF4C 4600	4600	0.5	0.00	-	-	-	-	-	KOF4P 4600	4600	824	0.00	-	-	-	-	-
KOF4C 4650	4650	0.5	0.00	-	-	-	-	-	KOF4P 4650	4650	874	0.00	-	-	-	-	-
KOF4C 4700	4700	0.5	0.00	-	-	-	-	-	KOF4P 4700	4700	924	0.00	-	-	-	-	-
KOF4C 4750	4750	0.5	0.00	-	-	-	-	-	KOF4P 4750	4750	974	0.00	-	-	-	-	-
KOF4C 4800	4800	0.5	0.00	-	-	-	-	-	KOF4P 4800	4800	1024	0.00	-	-	-	-	-
KOF4C 4850	4850	0.5	0.00	-	-	-	-	-	KOF4P 4850	4850	1073.5	0.00	-	-	-	-	-
KOF4C 4900	4900	0.5	0.00	-	-	-	-	-	KOF4P 4900	4900	1123.5	0.00	-	-	-	-	-
KOF4C 4950	4950	0.5	0.00	-	-	-	-	-	KOF4P 4950	4950	1173.5	0.00	-	-	-	-	-
KOF4C 5000	5000	0.5	0.00	-	-	-	-	-	KOF4P 5000	5000	1223.5	0.00	-	-	-	-	-
Feb-24 (39d 12/8/23); CSize 25; KOG4 3800.00																	
KOG4C 2600	2600	1195.5	0.00	0.0	0	0	0	0	KOG4P 2600	2600	0.5	0.00	-	-	0	-	-
KOG4C 2650	2650	1145.5	0.00	-	-	-	-	-	KOG4P 2650	2650	0.5	0.00	-	-	-	-	-
KOG4C 2700	2700	1096	0.00	-	-	-	-	-	KOG4P 2700	2700	0.5	0.00	-	-	-	-	-
KOG4C 2750	2750	1046	0.00	-	-	-	-	-	KOG4P 2750	2750	0.5	0.00	-	-	-	-	-
KOG4C 2800	2800	996.5	0.00	-	-	-	-	-	KOG4P 2800	2800	0.5	0.00	-	-	-	-	-
KOG4C 2850	2850	947	0.00	-	-	-	-	-	KOG4P 2850	2850	0.5	0.00	-	-	-	-	-
KOG4C 2900	2900	897	0.00	-	-	-	-	-	KOG4P 2900	2900	0.5	0.00	-	-	-	-	-
KOG4C 2950	2950	848	0.00	-	-	-	-	-	KOG4P 2950	2950	1	0.00	-	-	-	-	-
KOG4C 3000	3000	798.5	0.00	-	-	-	-	-	KOG4P 3000	3000	1.5	0.00	-	-	-	-	-
KOG4C 3050	3050	749.5	0.00	-	-	-	-	-	KOG4P 3050	3050	2.5	0.00	-	-	-	-	-
KOG4C 3100	3100	701	0.00	-	-	-	-	-	KOG4P 3100	3100	3.5	0.00	-	-	-	-	-
KOG4C 3150	3150	653	0.00	-	-	-	-	-	KOG4P 3150	3150	5.5	0.00	-	-	-	-	-
KOG4C 3200	3200	606	0.00	-	-	-	-	-	KOG4P 3200	3200	8	0.00	-	-	-	-	-
KOG4C 3250	3250	559.5	0.00	-	-	-	-	-	KOG4P 3250	3250	11.5	0.00	-	-	-	-	-
KOG4C 3300	3300	514	0.00														

KOG4C 4050	4050	69.5	0.00	-	-	-	-	-	KOG4P 4050	4050	318.5	0.00	-	-	-	-	-	-
KOG4C 4100	4100	57.5	0.00	-	-	-	-	-	KOG4P 4100	4100	356.5	0.00	-	-	-	-	-	-
KOG4C 4150	4150	47.5	0.00	-	-	-	-	-	KOG4P 4150	4150	396	0.00	-	-	-	-	-	-
KOG4C 4200	4200	38.5	0.00	-	-	-	-	50.0	KOG4P 4200	4200	437	0.00	-	-	-	-	-	-
KOG4C 4250	4250	31.5	0.00	-	-	-	-	-	KOG4P 4250	4250	480	0.00	-	-	-	-	-	-
KOG4C 4300	4300	25.5	0.00	-	-	-	-	50.0	KOG4P 4300	4300	523.5	0.00	-	-	-	-	-	-
KOG4C 4350	4350	20.5	0.00	-	-	-	-	-	KOG4P 4350	4350	568.5	0.00	-	-	-	-	-	-
KOG4C 4400	4400	16.5	0.00	-	-	-	-	-	KOG4P 4400	4400	614	0.00	-	-	-	-	-	-
KOG4C 4450	4450	13	0.00	-	-	-	-	-	KOG4P 4450	4450	660.5	0.00	-	-	-	-	-	-
KOG4C 4500	4500	10	0.00	-	-	-	-	-	KOG4P 4500	4500	707.5	0.00	-	-	-	-	-	-
KOG4C 4550	4550	8	0.00	-	-	-	-	-	KOG4P 4550	4550	755	0.00	-	-	-	-	-	-
KOG4C 4600	4600	6	0.00	-	-	-	-	-	KOG4P 4600	4600	803	0.00	-	-	-	-	-	-
KOG4C 4650	4650	5	0.00	-	-	-	-	-	KOG4P 4650	4650	851.5	0.00	-	-	-	-	-	-
KOG4C 4700	4700	3.5	0.00	-	-	-	-	-	KOG4P 4700	4700	900.5	0.00	-	-	-	-	-	-
KOG4C 4750	4750	3	0.00	-	-	-	-	-	KOG4P 4750	4750	949	0.00	-	-	-	-	-	-
KOG4C 4800	4800	2	0.00	-	-	-	-	-	KOG4P 4800	4800	998.5	0.00	-	-	-	-	-	-
KOG4C 4850	4850	1.5	0.00	-	-	-	-	-	KOG4P 4850	4850	1047.5	0.00	-	-	-	-	-	-
KOG4C 4900	4900	1	0.00	-	-	-	-	-	KOG4P 4900	4900	1097	0.00	-	-	-	-	-	-
KOG4C 4950	4950	1	0.00	-	-	-	-	-	KOG4P 4950	4950	1146.5	0.00	-	-	-	-	-	-
KOG4C 5000	5000	0.5	0.00	-	-	-	-	-	KOG4P 5000	5000	1196	0.00	-	-	-	-	-	-
KOG4C 5050	5050	0.5	0.00	-	-	-	-	-	KOG4P 5050	5050	1246	0.00	-	-	-	-	-	-

Mar-24 (72d 1/10/24); CSize 25; KOH4 3814.00

KOH4C 2600	2600	1206.5	0.00	-	-	-	-	-	KOH4P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOH4C 2650	2650	1157	0.00	-	-	-	-	-	KOH4P 2650	2650	0.5	0.00	-	-	-	-	-	-
KOH4C 2700	2700	1107.5	0.00	-	-	-	-	-	KOH4P 2700	2700	1	0.00	-	-	-	-	-	-
KOH4C 2750	2750	1058.5	0.00	-	-	-	-	-	KOH4P 2750	2750	1.5	0.00	-	-	-	-	-	-
KOH4C 2800	2800	1009.5	0.00	-	-	-	-	-	KOH4P 2800	2800	2	0.00	-	-	-	-	-	-
KOH4C 2850	2850	960.5	0.00	-	-	-	-	-	KOH4P 2850	2850	3	0.00	-	-	-	-	-	-
KOH4C 2900	2900	912.5	0.00	-	-	-	-	-	KOH4P 2900	2900	4.5	0.00	-	-	-	-	-	-
KOH4C 2950	2950	864.5	0.00	-	-	-	-	-	KOH4P 2950	2950	6	0.00	-	-	-	-	-	-
KOH4C 3000	3000	817	0.00	-	-	-	-	-	KOH4P 3000	3000	8	0.00	-	-	-	-	-	-
KOH4C 3050	3050	770	0.00	-	-	-	-	-	KOH4P 3050	3050	11	0.00	-	-	-	-	-	-
KOH4C 3100	3100	724	0.00	-	-	-	-	-	KOH4P 3100	3100	14.5	0.00	-	-	-	-	-	-
KOH4C 3150	3150	678.5	0.00	-	-	-	-	-	KOH4P 3150	3150	19	0.00	-	-	-	-	-	-
KOH4C 3200	3200	634	0.00	-	-	-	-	-	KOH4P 3200	3200	24	0.00	-	-	-	-	-	-
KOH4C 3250	3250	591	0.00	-	-	-	-	-	KOH4P 3250	3250	30.5	0.00	-	-	-	-	-	-
KOH4C 3300	3300	549	0.00	-	-	-	-	-	KOH4P 3300	3300	38.5	0.00	-	-	-	-	-	500
KOH4C 3350	3350	508	0.00	-	-	-	-	-	KOH4P 3350	3350	47	0.00	-	-	-	-	-	-
KOH4C 3400	3400	469	0.00	-	-	-	-	-	KOH4P 3400	3400	57.5	0.00	-	-	-	-	-	-
KOH4C 3450	3450	431.5	0.00	-	-	-	-	-	KOH4P 3450	3450	69.5	0.00	-	-	-	-	-	-
KOH4C 3500	3500	395.5	0.00	-	-	-	-	-	KOH4P 3500	3500	83.5	0.00	-	-	-	-	-	-
KOH4C 3550	3550	361	0.00	-	-	-	-	-	KOH4P 3550	3550	99	0.00	-	-	-	-	-	-
KOH4C 3600	3600	328.5	0.00	-	-	-	-	-	KOH4P 3600	3600	116	0.00	-	-	-	-	-	-
KOH4C 3650	3650	298	0.00	-	-	-	-	-	KOH4P 3650	3650	135	0.00	-	-	-	-	-	-
KOH4C 3700	3700	269.5	0.00	-	-	-	-	-	KOH4P 3700	3700	156	0.00	-	-	-	-	-	-
KOH4C 3750	3750	242.5	0.00	-	-	-	-	250.0	KOH4P 3750	3750	179	0.00	-	-	-	-	-	-
KOH4C 3800	3800	217.5	0.00	-	-	-	-	-	KOH4P 3800	3800	204	0.00	-	-	-	-	-	-
KOH4C 3850	3850	194.5	0.00	-	-	-	-	-	KOH4P 3850	3850	230.5	0.00	-	-	-	-	-	-
KOH4C 3900	3900	173.5	0.00	-	-	-	-	-	KOH4P 3900	3900	259	0.00	-	-	-	-	-	-
KOH4C 3950	3950	154	0.00	-	-	-	-	-	KOH4P 3950	3950	289	0.00	-	-	-	-	-	-
KOH4C 4000	4000	136	0.00	-	-	-	-	200.0	KOH4P 4000	4000	321	0.00	-	-	-	-	-	-
KOH4C 4050	4050	120	0.00	-	-	-	-	-	KOH4P 4050	4050	354.5	0.00	-	-	-	-	-	-
KOH4C 4100	4100	105.5	0.00	-	-	-	-	-	KOH4P 4100	4100	389.5	0.00	-	-	-	-	-	-
KOH4C 4150	4150	92.5	0.00	-	-	-	-	-	KOH4P 4150	4150	426	0.00	-	-	-	-	-	-
KOH4C 4200	4200	80.5	0.00	-	-	-	-	350.0	KOH4P 4200	4200	464	0.00	-	-	-	-	-	-
KOH4C 4250	4250	70	0.00	-	-	-	-	250.0	KOH4P 4250	4250	503.5	0.00	-	-	-	-	-	-
KOH4C 4300	4300	61	0.00	-	-	-	-	50.0	KOH4P 4300	4300	543.5	0.00	-	-	-	-	-	-
KOH4C 4350	4350	52.5	0.00	-	-	-	-	-	KOH4P 4350	4350	585	0.00	-	-	-	-	-	-
KOH4C 4400	4400	45.5	0.00	-	-	-	-	-	KOH4P 4400	4400	627.5	0.00	-	-	-	-	-	-
KOH4C 4450	4450	39	0.00	-	-	-	-	-	KOH4P 4450	4450	670.5	0.00	-	-	-	-	-	-
KOH4C 4500	4500	33.5	0.00	-	-	-	-	-	KOH4P 4500	4500	715	0.00	-	-	-	-	-	-
KOH4C 4550	4550	28.5	0.00	-	-	-	-	-	KOH4P 4550	4550	759.5	0.00	-	-	-	-	-	-
KOH4C 4600	4600	24	0.00	-	-	-	-	-	KOH4P 4600	4600	805	0.00	-	-	-	-	-	-
KOH4C 4650	4650	20.5	0.00	-	-	-	-	-	KOH4P 4650	4650	851	0.00	-	-	-	-	-	-
KOH4C 4700	4700	17.5	0.00	-	-	-	-	-	KOH4P 4700	4700	897.5	0.00	-	-	-	-	-	-
KOH4C 4750	4750	14.5	0.00	-	-	-	-	-	KOH4P 4750	4750	944.5	0.00	-	-	-	-	-	-
KOH4C 4800	4800	12.5	0.00	-	-	-	-	-	KOH4P 4800	4800	992	0.00	-	-	-	-	-	-
KOH4C 4850	4850	10.5	0.00	-	-	-	-	-	KOH4P 4850	4850	1039.5	0.00	-	-	-	-	-	-
KOH4C 4900	4900	8.5	0.00	-	-	-	-	-	KOH4P 4900	4900	1087.5	0.00	-	-	-	-	-	-
KOH4C 4950	4950	7.5	0.00	-	-	-	-	-	KOH4P 4950	4950	1135.5	0.00	-	-	-	-	-	-
KOH4C 5000	5000	6	0.00	-	-	-	-	-	KOH4P 5000	5000	1184	0.00	-	-	-	-	-	-
KOH4C 5050	5050	5	0.00	-	-	-	-	-	KOH4P 5050	5050	1233	0.00	-	-	-	-	-	-

Apr-24 (102d 2/9/24); CSize 25; KOJ4 3813.00

KOJ4C 2600	2600	1203.5	0.00	-	-	-	-	-	KOJ4P 2600	2600	1.5	0.00	-	-	-	-	-	-
KOJ4C 2650	2650	1154.5	0.00	-	-	-	-	-	KOJ4P 2650	2650	2.5	0.00	-	-	-	-	-	-
KOJ4C 2700	2700	1106	0.00	-	-	-	-	-	KOJ4P 2700	2700	3	0.00	-	-	-	-	-	-
KOJ4C 2750	2750	1057.5	0.00	-	-	-	-	-	KOJ4P 2750	2750	4.5	0.00	-	-	-	-	-	-
KOJ4C 2800	2800	1009.5	0.00	-	-	-	-	-	KOJ4P 2800	2800	6	0.00	-	-	-	-	-	-
KOJ4C 2850	2850	962	0.00	-	-	-	-	-	KOJ4P 2850	2850	8	0.00	-	-	-	-	-	-
KOJ4C 2900	2900	915	0.00	-	-	-	-	-	KOJ4P 2900	2900	10	0.00	-	-	-	-	-	-
KOJ4C 2950	2950	868.5	0.00	-	-	-	-	-	KOJ4P 2950	2950	13	0.00	-	-	-	-	-	-
KOJ4C 3000	3000	822.5	0.00	-	-	-	-	-	KOJ4P 3000	3000	17	0.00	-	-	-	-	-	-
KOJ4C 3050	3050	777.5	0.00	-	-	-	-	-	KOJ4P 3050	3050	21.5	0.00	-	-	-	-	-	-
KOJ4C 3100	3100	733	0.00	-	-	-	-	-	KOJ4P 3100	3100	26.5	0.00	-	-	-	-	-	-
KOJ4C 3150	3150	690	0.00	-	-	-	-	-	KOJ4P 3150	3150	33	0.00	-	-	-	-	-	-
KOJ4C 3200	3200	647.5	0.00	-	-	-	-	-	KOJ4P 3200	3200	40.5	0.00	-	-	-	-	-	-
KOJ4C 3250	3250	606.5	0.00	-	-	-	-	-	KOJ4P 3250	3250	49	0.00	-	-	-	-	-	-
KOJ4C 3300	3300	567	0.00	-	-	-	-	-	KOJ4P 3300	3300	58.5	0.00	-	-	-	-	-	-
KOJ4C 3350	3350	528.5	0.00	-	-	-	-	-	KOJ4P 3350	3								

KOJ4C 4900	4900	18.5	0.00	-	-	-	-	-	KOJ4P 4900	4900	1095.5	0.00	-	-	-	-	-
KOJ4C 4950	4950	16	0.00	-	-	-	-	-	KOJ4P 4950	4950	1142.5	0.00	-	-	-	-	-
KOJ4C 5000	5000	14	0.00	-	-	-	-	-	KOJ4P 5000	5000	1190	0.00	-	-	-	-	-
KOJ4C 5050	5050	12	0.00	-	-	-	-	-	KOJ4P 5050	5050	1238	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
JAN 24	CALL	30.36	30.37	-0.03
	PUT	30.36	30.39	-0.10
	MEAN	30.36	30.38	-0.07
FEB 24	CALL	31.15	31.19	-0.13
	PUT	31.15	31.12	0.10
	MEAN	31.15	31.16	-0.02
MAR 24	CALL	30.81	30.84	-0.10
	PUT	30.87	30.84	0.10
	MEAN	30.84	30.84	0.00

	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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