

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	3,644	-1	3,686	3,686	3,640	298	5,370
NOV 23	3,672	-1	3,673	3,729	3,665	3,907	22,348
DEC 23	3,708	4	3,718	3,762	3,693	23,578	49,462
JAN 24	3,746	4	3,745	3,797	3,729	6,199	35,514
FEB 24	3,784	7	3,782	3,830	3,764	3,671	18,476
MAR 24	3,806	8	3,803	3,852	3,786	3,553	23,489
APR 24	3,812	8	3,803	3,852	3,792	1,624	16,869
MAY 24	3,797	8	3,784	3,838	3,783	1,608	22,798
JUN 24	3,773	8	3,761	3,807	3,758	758	9,041
JUL 24	3,737	3	3,734	3,775	3,731	204	8,872
AUG 24	3,718	3	3,735	3,735	3,710	46	2,394
SEP 24	3,704	3	3,695	3,736	3,695	108	4,135
NOV 24	3,700	3	3,730	3,732	3,691	87	3,244
JAN 25	3,712	3	3,746	3,746	3,746	12	23
MAR 25	3,712	3					3
MAY 25	3,712	3					
JUL 25	3,712	3					
SEP 25	3,712	3					
NOV 25	3,712	3					
JAN 26	3,712	3					
MAR 26	3,712	3					
MAY 26	3,712	3					
JUL 26	3,712	3					
SEP 26	3,712	3					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	59.45	-0.40	59.75	59.75	59.30	380	703
DEC 23	57.13	-0.30	57.50	58.07	56.64	65,424	170,312
JAN 24	56.31	-0.37	56.75	57.24	55.86	20,825	81,502
MAR 24	55.60	-0.51	56.15	56.60	55.24	18,905	60,063
MAY 24	55.20	-0.60	55.89	56.24	54.89	11,124	42,514
JUL 24	54.77	-0.70	55.68	55.87	54.50	8,857	33,296
AUG 24	54.21	-0.78	55.19	55.29	54.01	2,379	7,811
SEP 24	53.65	-0.80	54.63	54.72	53.43	2,291	6,161
OCT 24	53.03	-0.82	53.85	53.85	52.90	726	2,974
DEC 24	52.72	-0.84	53.34	53.34	52.50	2,015	15,542
JAN 25	52.63	-0.86	-	-	-	7	707
MAR 25	52.47	-0.85	52.30	52.30	52.30	27	608
MAY 25	52.32	-0.85	-	-	-	-	70
JUL 25	52.19	-0.85	-	-	-	-	276
AUG 25	51.93	-0.86	-	-	-	-	11

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Dec-23 (6d 10/10/23); CSIZE 25; KOZ3 3692.00																	
KOZ3C 2500	2500	1207.5	0.00	-	-	-	-	-	KOZ3P 2500	2500	0.5	0.00	-	-	-	-	-
KOZ3C 2550	2550	1157.5	0.00	-	-	-	-	-	KOZ3P 2550	2550	0.5	0.00	-	-	-	-	-
KOZ3C 2600	2600	1107.5	0.00	-	-	-	-	-	KOZ3P 2600	2600	0.5	0.00	-	-	-	-	-
KOZ3C 2650	2650	1057.5	0.00	-	-	-	-	-	KOZ3P 2650	2650	0.5	0.00	-	-	-	-	-
KOZ3C 2700	2700	1007.5	0.00	-	-	-	-	-	KOZ3P 2700	2700	0.5	0.00	-	-	-	-	-
KOZ3C 2750	2750	957.5	0.00	-	-	-	-	-	KOZ3P 2750	2750	0.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	907.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	0.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	857.5	0.00	-	-	-	-	-	KOZ3P 2850	2850	0.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	807.5	0.00	-	-	-	-	-	KOZ3P 2900	2900	0.5	0.00	-	-	-	-	-
KOZ3C 2950	2950	757.5	0.00	-	-	-	-	-	KOZ3P 2950	2950	0.5	0.00	-	-	-	-	-
KOZ3C 3000	3000	707.5	0.00	-	-	-	-	-	KOZ3P 3000	3000	0.5	0.00	-	-	-	-	-
KOZ3C 3050	3050	657.5	0.00	-	-	-	-	-	KOZ3P 3050	3050	0.5	0.00	-	-	-	-	-
KOZ3C 3100	3100	607.5	0.00	-	-	-	-	-	KOZ3P 3100	3100	0.5	0.00	-	-	-	-	-
KOZ3C 3150	3150	557.5	0.00	-	-	-	-	-	KOZ3P 3150	3150	0.5	0.00	-	-	-	-	-
KOZ3C 3200	3200	508	0.00	-	-	-	-	-	KOZ3P 3200	3200	0.5	0.00	-	-	-	-	-
KOZ3C 3250	3250	458	0.00	-	-	-	-	-	KOZ3P 3250	3250	0.5	0.00	-	-	-	-	-
KOZ3C 3300	3300	408.5	0.00	-	-	-	-	-	KOZ3P 3300	3300	0.5	0.00	-	-	-	-	-
KOZ3C 3350	3350	359	0.00	-	-	-	-	-	KOZ3P 3350	3350	1	0.00	-	-	-	-	300
KOZ3C 3400	3400	310.5	0.00	-	-	-	-	-	KOZ3P 3400	3400	2.5	0.00	-	-	-	-	200
KOZ3C 3450	3450	263.5	0.00	-	-	-	-	-	KOZ3P 3450	3450	5.5	0.00	-	-	-	-	-
KOZ3C 3500	3500	218	0.00	-	-	-	-	-	KOZ3P 3500	3500	10.5	0.00	-	-	-	-	-
KOZ3C 3550	3550	176	0.00	-	-	-	-	-	KOZ3P 3550	3550	18	0.00	-	-	-	-	-
KOZ3C 3600	3600	138	0.00	-	-	-	-	-	KOZ3P 3600	3600	30	0.00	-	-	-	-	-
KOZ3C 3650	3650	104.5	0.00	-	-	-	-	-	KOZ3P 3650	3650	46.5	0.00	-	-	-	-	-
KOZ3C 3700	3700	76.5	0.00	-	-	-	-	-	KOZ3P 3700	3700	68.5	0.00	-	-	-	-	100
KOZ3C 3750	3750	53.5	0.00	-	-	-	-	-	KOZ3P 3750	3750	95.5	0.00	-	-	-	-	50
KOZ3C 3800	3800	36.5	0.00	-	-	-	300.0	-	KOZ3P 3800	3800	128	0.00	-	-	-	-	200
KOZ3C 3850	3850	23.5	0.00	-	-	-	-	-	KOZ3P 3850	3850	165.5	0.00	-	-	-	-	-
KOZ3C 3900	3900	14.5	0.00	-	-	-	-	-	KOZ3P 3900	3900	206.5	0.00	-	-	-	-	-
KOZ3C 3950	3950	8.5	0.00	-	-	-	-	-	KOZ3P 3950	3950	250.5	0.00	-	-	-	-	-
KOZ3C 4000	4000	5	0.00	-	-	-	200.0	-	KOZ3P 4000	4000	297	0.00	-	-	-	-	-
KOZ3C 4050	4050	2.5	0.00	-	-	-	-	-	KOZ3P 4050	4050	344.5	0.00	-	-	-	-	-
KOZ3C 4100	4100	1.5	0.00	-	-	-	-	-	KOZ3P 4100	4100	393	0.00	-	-	-	-	-
KOZ3C 4150	4150	0.5	0.00	-	-	-	-	-	KOZ3P 4150	4150	442.5	0.00	-	-	-	-	-
KOZ3C 4200	4200	0.5	0.00	-	-	-	-	-	KOZ3P 4200	4200	492	0.00	-	-	-	-	-
KOZ3C 4250	4250	0.5	0.00	-	-	-	-	-	KOZ3P 4250	4250	542	0.00	-	-	-	-	-
KOZ3C 4300	4300	0.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	591.5	0.00	-	-	-	-	-
KOZ3C 4350	4350	0.5	0.00	-	-	-	-	-	KOZ3P 4350	4350	641.5	0.00	-	-	-	-	-
KOZ3C 4400	4400	0.5	0.00	-	-	-	100.0	-	KOZ3P 4400	4400	691.5	0.00	-	-	-	-	-
KOZ3C 4450	4450	0.5	0.00	-	-	-	-	-	KOZ3P 4450	4450	741.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	0.5	0.00	-	-	-	-	-	KOZ3P 4500	4500	791.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	0.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	841.5	0.00	-	-	-	-	-
KOZ3C 4600	4600	0.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	891.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	0.5	0.00	-	-	-	-	-	KOZ3P 4650	4650	941.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	0.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	991.5	0.00	-	-	-	-	-
KOZ3C 4750	4750	0.5	0.00	-	-	-	-	-	KOZ3P 4750	4750	1041.5	0.00	-	-	-	-	-
KOZ3C 4800	4800	0.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	1091.5	0.00	-	-	-	-	-
KOZ3C 4850	4850	0.5	0.00	-	-	-	-	-	KOZ3P 4850	4850	1141.5	0.00	-	-	-	-	-
KOZ3C 4900	4900	0.5	0.00	-	-	-	-	-	KOZ3P 4900	4900	1191.5	0.00	-	-	-	-	-
KOZ3C 4950	4950	0.5	0.00	-	-	-	-	-	KOZ3P 4950	4950	1241.5	0.00	-	-	-	-	-
Jan-24 (37d 11/10/23); CSIZE 25; KOF4 3731.00																	
KOF4C 2550	2550	1192.5	0.00	0.0	0	0	0	0	KOF4P 2550	2550	0.5	0.00	-	-	0	-	-
KOF4C 2600	2600	1142.5	0.00	-	-	-	-	-	KOF4P 2600	2600	0.5	0.00	-	-	-	-	-
KOF4C 2650	2650	1092.5	0.00	-	-	-	-	-	KOF4P 2650	2650	0.5	0.00	-	-	-	-	-
KOF4C 2700	2700	1043	0.00	-	-	-	-	-	KOF4P 2700	2700	0.5	0.00	-	-	-	-	-
KOF4C 2750	2750	993	0.00	-	-	-	-	-	KOF4P 2750	2750	0.5	0.00	-	-	-	-	-
KOF4C 2800	2800	943.5	0.00	-	-	-	-	-	KOF4P 2800	2800	0.5	0.00	-	-	-	-	-
KOF4C 2850	2850	894	0.00	-	-	-	-	-	KOF4P 2850	2850	1	0.00	-	-	-	-	-
KOF4C 2900	2900	845	0.00	-	-	-	-	-	KOF4P 2900	2900	1.5	0.00	-	-	-	-	-
KOF4C 2950	2950	796	0.00	-	-	-	-	-	KOF4P 2950	2950	2	0.00	-	-	-	-	-
KOF4C 3000	3000	747	0.00	-	-	-	-	-	KOF4P 3000	3000	3.5	0.00	-	-	-	-	-
KOF4C 3050	3050	699	0.00	-	-	-	-	-	KOF4P 3050	3050	5	0.00	-	-	-	-	150
KOF4C 3100	3100	651	0.00	-	-	-	-	-	KOF4P 3100	3100	7	0.00	-	-	-	-	-
KOF4C 3150	3150	604.5	0.00	-	-	-	-	-	KOF4P 3150	3150	10	0.00	-	-	-	-	-
KOF4C 3200	3200	558.5	0.00	-	-	-	-	-	KOF4P 3200	3200	14	0.00	-	-	-	-</	

KOF4C 3800	3800	143	0.00	-	-	-	-	-	KOF4P 3800	3800	197	0.00	-	-	-	-	-
KOF4C 3850	3850	123	0.00	-	-	-	-	-	KOF4P 3850	3850	226.5	0.00	-	-	-	-	-
KOF4C 3900	3900	105	0.00	-	-	-	-	-	KOF4P 3900	3900	258.5	0.00	-	-	-	-	-
KOF4C 3950	3950	89	0.00	-	-	-	-	-	KOF4P 3950	3950	292.5	0.00	-	-	-	-	-
KOF4C 4000	4000	75	0.00	-	-	-	150.0	-	KOF4P 4000	4000	328	0.00	-	-	-	-	-
KOF4C 4050	4050	63	0.00	-	-	-	-	-	KOF4P 4050	4050	366	0.00	-	-	-	-	-
KOF4C 4100	4100	52.5	0.00	-	-	-	-	-	KOF4P 4100	4100	405.5	0.00	-	-	-	-	-
KOF4C 4150	4150	43.5	0.00	-	-	-	-	-	KOF4P 4150	4150	446	0.00	-	-	-	-	-
KOF4C 4200	4200	35.5	0.00	-	-	-	50.0	-	KOF4P 4200	4200	488.5	0.00	-	-	-	-	-
KOF4C 4250	4250	29.5	0.00	-	-	-	-	-	KOF4P 4250	4250	531.5	0.00	-	-	-	-	-
KOF4C 4300	4300	24	0.00	-	-	-	50.0	-	KOF4P 4300	4300	576	0.00	-	-	-	-	-
KOF4C 4350	4350	19.5	0.00	-	-	-	-	-	KOF4P 4350	4350	621.5	0.00	-	-	-	-	-
KOF4C 4400	4400	15.5	0.00	-	-	-	-	-	KOF4P 4400	4400	667.5	0.00	-	-	-	-	-
KOF4C 4450	4450	12.5	0.00	-	-	-	-	-	KOF4P 4450	4450	714	0.00	-	-	-	-	-
KOF4C 4500	4500	10	0.00	-	-	-	-	-	KOF4P 4500	4500	761.5	0.00	-	-	-	-	-
KOF4C 4550	4550	8	0.00	-	-	-	-	-	KOF4P 4550	4550	809.5	0.00	-	-	-	-	-
KOF4C 4600	4600	6	0.00	-	-	-	-	-	KOF4P 4600	4600	857.5	0.00	-	-	-	-	-
KOF4C 4650	4650	5	0.00	-	-	-	-	-	KOF4P 4650	4650	906	0.00	-	-	-	-	-
KOF4C 4700	4700	4	0.00	-	-	-	-	-	KOF4P 4700	4700	955	0.00	-	-	-	-	-
KOF4C 4750	4750	3	0.00	-	-	-	-	-	KOF4P 4750	4750	1004	0.00	-	-	-	-	-
KOF4C 4800	4800	2.5	0.00	-	-	-	-	-	KOF4P 4800	4800	1053	0.00	-	-	-	-	-
KOF4C 4850	4850	2	0.00	-	-	-	-	-	KOF4P 4850	4850	1102.5	0.00	-	-	-	-	-
KOF4C 4900	4900	1.5	0.00	-	-	-	-	-	KOF4P 4900	4900	1151.5	0.00	-	-	-	-	-
KOF4C 4950	4950	1	0.00	-	-	-	-	-	KOF4P 4950	4950	1201.5	0.00	-	-	-	-	-
KOF4C 5000	5000	1	0.00	-	-	-	-	-	KOF4P 5000	5000	1251	0.00	-	-	-	-	-

Feb-24 (65d 12/8/23); CSize 25; KOG4 3771.00

KOG4C 2550	2550	1227.5	0.00	-	-	-	-	-	KOG4P 2550	2550	0.5	0.00	-	-	-	-	-
KOG4C 2600	2600	1178	0.00	-	-	-	-	-	KOG4P 2600	2600	0.5	0.00	-	-	-	-	-
KOG4C 2650	2650	1129	0.00	-	-	-	-	-	KOG4P 2650	2650	1	0.00	-	-	-	-	-
KOG4C 2700	2700	1079.5	0.00	-	-	-	-	-	KOG4P 2700	2700	1.5	0.00	-	-	-	-	-
KOG4C 2750	2750	1030.5	0.00	-	-	-	-	-	KOG4P 2750	2750	2.5	0.00	-	-	-	-	-
KOG4C 2800	2800	982	0.00	-	-	-	-	-	KOG4P 2800	2800	3.5	0.00	-	-	-	-	-
KOG4C 2850	2850	933.5	0.00	-	-	-	-	-	KOG4P 2850	2850	4.5	0.00	-	-	-	-	-
KOG4C 2900	2900	885.5	0.00	-	-	-	-	-	KOG4P 2900	2900	6.5	0.00	-	-	-	-	-
KOG4C 2950	2950	838	0.00	-	-	-	-	-	KOG4P 2950	2950	8.5	0.00	-	-	-	-	-
KOG4C 3000	3000	791.5	0.00	-	-	-	-	-	KOG4P 3000	3000	11.5	0.00	-	-	-	-	-
KOG4C 3050	3050	745	0.00	-	-	-	-	-	KOG4P 3050	3050	15	0.00	-	-	-	-	-
KOG4C 3100	3100	700	0.00	-	-	-	-	-	KOG4P 3100	3100	19.5	0.00	-	-	-	-	-
KOG4C 3150	3150	655.5	0.00	-	-	-	-	-	KOG4P 3150	3150	25	0.00	-	-	-	-	-
KOG4C 3200	3200	612	0.00	-	-	-	-	-	KOG4P 3200	3200	31.5	0.00	-	-	-	-	-
KOG4C 3250	3250	570	0.00	-	-	-	-	-	KOG4P 3250	3250	39	0.00	-	-	-	-	-
KOG4C 3300	3300	529.5	0.00	-	-	-	-	-	KOG4P 3300	3300	48	0.00	-	-	-	-	-
KOG4C 3350	3350	490	0.00	-	-	-	-	-	KOG4P 3350	3350	58.5	0.00	-	-	-	-	-
KOG4C 3400	3400	452	0.00	-	-	-	-	-	KOG4P 3400	3400	70	0.00	-	-	-	-	-
KOG4C 3450	3450	416	0.00	-	-	-	-	-	KOG4P 3450	3450	83.5	0.00	-	-	-	-	-
KOG4C 3500	3500	381.5	0.00	-	-	-	-	-	KOG4P 3500	3500	99	0.00	-	-	-	-	-
KOG4C 3550	3550	348.5	0.00	-	-	-	-	-	KOG4P 3550	3550	116	0.00	-	-	-	-	-
KOG4C 3600	3600	317.5	0.00	-	-	-	-	-	KOG4P 3600	3600	134.5	0.00	-	-	-	-	-
KOG4C 3650	3650	288	0.00	-	-	-	-	-	KOG4P 3650	3650	155	0.00	-	-	-	-	-
KOG4C 3700	3700	261	0.00	-	-	-	-	-	KOG4P 3700	3700	177.5	0.00	-	-	-	-	-
KOG4C 3750	3750	235.5	0.00	-	-	-	-	-	KOG4P 3750	3750	201.5	0.00	-	-	-	-	-
KOG4C 3800	3800	211.5	0.00	-	-	-	-	-	KOG4P 3800	3800	227.5	0.00	-	-	-	-	-
KOG4C 3850	3850	189.5	0.00	-	-	-	-	-	KOG4P 3850	3850	255	0.00	-	-	-	-	-
KOG4C 3900	3900	169.5	0.00	-	-	-	-	-	KOG4P 3900	3900	284.5	0.00	-	-	-	-	-
KOG4C 3950	3950	151	0.00	-	-	-	-	-	KOG4P 3950	3950	316	0.00	-	-	-	-	-
KOG4C 4000	4000	134	0.00	-	-	-	-	-	KOG4P 4000	4000	348.5	0.00	-	-	-	-	-
KOG4C 4050	4050	118.5	0.00	-	-	-	-	-	KOG4P 4050	4050	383	0.00	-	-	-	-	-
KOG4C 4100	4100	104.5	0.00	-	-	-	-	-	KOG4P 4100	4100	418.5	0.00	-	-	-	-	-
KOG4C 4150	4150	92	0.00	-	-	-	-	-	KOG4P 4150	4150	456	0.00	-	-	-	-	-
KOG4C 4200	4200	80.5	0.00	-	-	-	50.0	-	KOG4P 4200	4200	494	0.00	-	-	-	-	-
KOG4C 4250	4250	70.5	0.00	-	-	-	-	-	KOG4P 4250	4250	534	0.00	-	-	-	-	-
KOG4C 4300	4300	61.5	0.00	-	-	-	50.0	-	KOG4P 4300	4300	574.5	0.00	-	-	-	-	-
KOG4C 4350	4350	53.5	0.00	-	-	-	-	-	KOG4P 4350	4350	616	0.00	-	-	-	-	-
KOG4C 4400	4400	46	0.00	-	-	-	-	-	KOG4P 4400	4400	659	0.00	-	-	-	-	-
KOG4C 4450	4450	40	0.00	-	-	-	-	-	KOG4P 4450	4450	702.5	0.00	-	-	-	-	-
KOG4C 4500	4500	34.5	0.00	-	-	-	-	-	KOG4P 4500	4500	746.5	0.00	-	-	-	-	-
KOG4C 4550	4550	29.5	0.00	-	-	-	-	-	KOG4P 4550	4550	791.5	0.00	-	-	-	-	-
KOG4C 4600	4600	25.5	0.00	-	-	-	-	-	KOG4P 4600	4600	837	0.00	-	-	-	-	-
KOG4C 4650	4650	21.5	0.00	-	-	-	-	-	KOG4P 4650	4650	883	0.00	-	-	-	-	-
KOG4C 4700	4700	18.5	0.00	-	-	-	-	-	KOG4P 4700	4700	929.5	0.00	-	-	-	-	-
KOG4C 4750	4750	16	0.00	-	-	-	-	-	KOG4P 4750	4750	976.5	0.00	-	-	-	-	-
KOG4C 4800	4800	13.5	0.00	-	-	-	-	-	KOG4P 4800	4800	1023.5	0.00	-	-	-	-	-
KOG4C 4850	4850	11.5	0.00	-	-	-	-	-	KOG4P 4850	4850	1071.5	0.00	-	-	-	-	-
KOG4C 4900	4900	9.5	0.00	-	-	-	-	-	KOG4P 4900	4900	1119.5	0.00	-	-	-	-	-
KOG4C 4950	4950	8	0.00	-	-	-	-	-	KOG4P 4950	4950	1167.5	0.00	-	-	-	-	-
KOG4C 5000	5000	7	0.00	-	-	-	-	-	KOG4P 5000	5000	1216	0.00	-	-	-	-	-

Mar-24 (98d 1/10/24); CSize 25; KOH4 3792.00

KOH4C 2600	2600	1199	0.00	-	-	-	-	-	KOH4P 2600	2600	3	0.00	-	-	-	-	-
KOH4C 2650	2650	1150.5	0.00	-	-	-	-	-	KOH4P 2650	2650	4	0.00	-	-	-	-	-
KOH4C 2700	2700	1102	0.00	-	-	-	-	-	KOH4P 2700	2700	5.5	0.00	-	-	-	-	-
KOH4C 2750	2750	1054.5	0.00	-	-	-	-	-	KOH4P 2750	2750	7.5	0.00	-	-	-	-	-
KOH4C 2800	2800	1007	0.00	-	-	-	-	-	KOH4P 2800	2800	9.5	0.00	-	-	-	-	-
KOH4C 2850	2850	960	0.00	-	-	-	-	-	KOH4P 2850	2850	12.5	0.00	-	-	-	-	-
KOH4C 2900	2900	914	0.00	-	-	-	-	-	KOH4P 2900	2900	15.5	0.00	-	-	-	-	-
KOH4C 2950	2950	868.5	0.00	-	-	-	-	-	KOH4P 2950	2950	19.5	0.00	-	-	-	-	-
KOH4C 3000	3000	823.5	0.00	-	-	-	-	-	KOH4P 3000	3000	24.5	0.00	-	-	-	-	-
KOH4C 3050	3050	779.5	0.00	-	-	-	-	-	KOH4P 3050	3050	30	0.00	-	-	-	-	-
KOH4C 3100	3100	736.5	0.00	-	-	-	-	-	KOH4P 3100	3100	36.5	0.00	-	-	-	-	-
KOH4C 3150	3150	694.5	0.00	-	-	-	-	-	KOH4P 3150	3150	44.5	0.00	-	-	-	-	-
KOH4C 3200	3200	654	0.00	-	-	-	-	-	KOH4P 3200	3200	53	0.00	-	-	-	-	-
KOH4C 3250	3250	614	0.00	-	-	-	-	-	KOH4P 3250	3250	63	0.00	-	-	-	-	-
KOH4C 3300	3300	575.5	0.00	-	-	-	-	-	KOH4P 3300	3300	74	0.00					

KOH4C 4500	4500	67	0.00	-	-	-	-	-	KOH4P 4500	4500	755	0.00	-	-	-	-	-
KOH4C 4550	4550	60	0.00	-	-	-	-	-	KOH4P 4550	4550	797.5	0.00	-	-	-	-	-
KOH4C 4600	4600	53.5	0.00	-	-	-	-	-	KOH4P 4600	4600	840.5	0.00	-	-	-	-	-
KOH4C 4650	4650	47.5	0.00	-	-	-	-	-	KOH4P 4650	4650	884.5	0.00	-	-	-	-	-
KOH4C 4700	4700	42.5	0.00	-	-	-	-	-	KOH4P 4700	4700	928.5	0.00	-	-	-	-	-
KOH4C 4750	4750	37.5	0.00	-	-	-	-	-	KOH4P 4750	4750	973.5	0.00	-	-	-	-	-
KOH4C 4800	4800	33.5	0.00	-	-	-	-	-	KOH4P 4800	4800	1019	0.00	-	-	-	-	-
KOH4C 4850	4850	29.5	0.00	-	-	-	-	-	KOH4P 4850	4850	1064.5	0.00	-	-	-	-	-
KOH4C 4900	4900	26	0.00	-	-	-	-	-	KOH4P 4900	4900	1111	0.00	-	-	-	-	-
KOH4C 4950	4950	23	0.00	-	-	-	-	-	KOH4P 4950	4950	1157.5	0.00	-	-	-	-	-
KOH4C 5000	5000	20.5	0.00	-	-	-	-	-	KOH4P 5000	5000	1204	0.00	-	-	-	-	-
KOH4C 5050	5050	18	0.00	-	-	-	-	-	KOH4P 5050	5050	1251.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
DEC 23	CALL	34.35	34.49	-0.41
	PUT	34.35	34.52	-0.49
	MEAN	34.35	34.51	-0.45
JAN 24	CALL	34.85	35.03	-0.51
	PUT	34.85	35.03	-0.51
	MEAN	34.85	35.03	-0.51
FEB 24	CALL	34.35	34.49	-0.41
	PUT	34.35	34.52	-0.49
	MEAN	34.35	34.51	-0.45

	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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