

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	3,562	-4	3,570	3,585	3,550	287	4,241
NOV 23	3,573	-4	3,593	3,598	3,545	3,150	20,241
DEC 23	3,600	-7	3,610	3,632	3,563	29,808	53,682
JAN 24	3,636	-13	3,664	3,676	3,601	12,087	37,231
FEB 24	3,672	-17	3,708	3,717	3,641	4,778	19,703
MAR 24	3,692	-22	3,737	3,738	3,668	4,740	23,918
APR 24	3,692	-38	3,743	3,743	3,675	2,949	17,698
MAY 24	3,666	-38	3,719	3,731	3,665	4,909	23,186
JUN 24	3,641	-36	3,687	3,699	3,636	1,911	9,581
JUL 24	3,605	-44	3,667	3,676	3,600	3,619	9,979
AUG 24	3,576	-56	3,644	3,651	3,570	1,024	2,448
SEP 24	3,558	-62	3,630	3,630	3,551	1,605	4,747
NOV 24	3,549	-86	3,609	3,609	3,549	723	3,994
JAN 25	3,561	-86	3,605	3,605	3,605	20	53
MAR 25	3,561	-86					3
MAY 25	3,561	-86					
JUL 25	3,561	-86					
SEP 25	3,561	-86					
NOV 25	3,561	-86					
JAN 26	3,561	-86					
MAR 26	3,561	-86					
MAY 26	3,561	-86					
JUL 26	3,561	-86					
SEP 26	3,561	-86					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	57.29	-0.57	58.88	58.88	57.24	133	145
DEC 23	55.35	0.07	55.28	55.99	55.01	71,147	164,402
JAN 24	54.59	0.18	54.43	55.07	54.21	27,835	76,720
MAR 24	53.95	0.23	53.88	54.39	53.59	16,638	59,238
MAY 24	53.62	0.22	53.51	54.06	53.27	8,345	44,302
JUL 24	53.28	0.22	53.25	53.72	52.95	5,357	33,880
AUG 24	52.72	0.20	52.69	53.08	52.39	915	8,393
SEP 24	52.22	0.21	52.16	52.57	52.03	981	6,404
OCT 24	51.67	0.24	51.56	52.02	51.50	440	3,539
DEC 24	51.48	0.27	51.43	51.83	51.22	1,056	15,412
JAN 25	51.42	0.27	51.58	51.59	51.58	46	739
MAR 25	51.22	0.24	-	-	-	21	672
MAY 25	51.04	0.20	-	-	-	9	129
JUL 25	50.91	0.19	-	-	-	2	297
AUG 25	50.63	0.13	-	-	-	-	17

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Dec-23 (1d 10/10/23); CSize 25; KOZ3 3600.00																	
KOZ3C 2400	2400	1199.5	0.00	-	-	-	-	-	KOZ3P 2400	2400	0.5	0.00	-	-	-	-	-
KOZ3C 2450	2450	1149.5	0.00	-	-	-	-	-	KOZ3P 2450	2450	0.5	0.00	-	-	-	-	-
KOZ3C 2500	2500	1099.5	0.00	-	-	-	-	-	KOZ3P 2500	2500	0.5	0.00	-	-	-	-	-
KOZ3C 2550	2550	1049.5	0.00	-	-	-	-	-	KOZ3P 2550	2550	0.5	0.00	-	-	-	-	-
KOZ3C 2600	2600	999.5	0.00	-	-	-	-	-	KOZ3P 2600	2600	0.5	0.00	-	-	-	-	-
KOZ3C 2650	2650	949.5	0.00	-	-	-	-	-	KOZ3P 2650	2650	0.5	0.00	-	-	-	-	-
KOZ3C 2700	2700	899.5	0.00	-	-	-	-	-	KOZ3P 2700	2700	0.5	0.00	-	-	-	-	-
KOZ3C 2750	2750	849.5	0.00	-	-	-	-	-	KOZ3P 2750	2750	0.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	799.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	0.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	750	0.00	-	-	-	-	-	KOZ3P 2850	2850	0.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	700	0.00	-	-	-	-	-	KOZ3P 2900	2900	0.5	0.00	-	-	-	-	-
KOZ3C 2950	2950	650	0.00	-	-	-	-	-	KOZ3P 2950	2950	0.5	0.00	-	-	-	-	-
KOZ3C 3000	3000	600	0.00	-	-	-	-	-	KOZ3P 3000	3000	0.5	0.00	-	-	-	-	-
KOZ3C 3050	3050	550	0.00	-	-	-	-	-	KOZ3P 3050	3050	0.5	0.00	-	-	-	-	-
KOZ3C 3100	3100	500	0.00	-	-	-	-	-	KOZ3P 3100	3100	0.5	0.00	-	-	-	-	-
KOZ3C 3150	3150	450	0.00	-	-	-	-	-	KOZ3P 3150	3150	0.5	0.00	-	-	-	-	-
KOZ3C 3200	3200	400	0.00	-	-	-	-	-	KOZ3P 3200	3200	0.5	0.00	-	-	-	-	-
KOZ3C 3250	3250	350	0.00	-	-	-	-	-	KOZ3P 3250	3250	0.5	0.00	-	-	-	-	-
KOZ3C 3300	3300	300.5	0.00	-	-	-	-	-	KOZ3P 3300	3300	0.5	0.00	-	-	-	300	-
KOZ3C 3350	3350	251	0.00	-	-	-	-	-	KOZ3P 3350	3350	1.5	0.00	-	-	-	-	-
KOZ3C 3400	3400	203.5	0.00	-	-	-	-	-	KOZ3P 3400	3400	3.5	0.00	-	-	-	200	-
KOZ3C 3450	3450	158	0.00	-	-	-	-	-	KOZ3P 3450	3450	8	0.00	-	-	-	-	-
KOZ3C 3500	3500	117	0.00	-	-	-	-	-	KOZ3P 3500	3500	17	0.00	-	-	-	-	-
KOZ3C 3550	3550	81.5	0.00	-	-	-	-	-	KOZ3P 3550	3550	31.5	0.00	-	-	-	-	-
KOZ3C 3600	3600	53	0.00	-	-	-	-	-	KOZ3P 3600	3600	53	0.00	-	-	-	-	-
KOZ3C 3650	3650	32	0.00	-	-	-	-	-	KOZ3P 3650	3650	82	0.00	-	-	-	-	-
KOZ3C 3700	3700	18	0.00	-	-	-	-	-	KOZ3P 3700	3700	118	0.00	-	-	-	100	-
KOZ3C 3750	3750	9.5	0.00	-	-	-	-	-	KOZ3P 3750	3750	159	0.00	-	-	-	50	-
KOZ3C 3800	3800	4.5	0.00	-	-	-	300.0	-	KOZ3P 3800	3800	204.5	0.00	-	-	-	200	-
KOZ3C 3850	3850	2	0.00	-	-	-	-	-	KOZ3P 3850	3850	252	0.00	-	-	-	-	-
KOZ3C 3900	3900	1	0.00	-	-	-	-	-	KOZ3P 3900	3900	300.5	0.00	-	-	-	-	-
KOZ3C 3950	3950	0.5	0.00	-	-	-	-	-	KOZ3P 3950	3950	350	0.00	-	-	-	-	-
KOZ3C 4000	4000	0.5	0.00	-	-	-	200.0	-	KOZ3P 4000	4000	400	0.00	-	-	-	-	-
KOZ3C 4050	4050	0.5	0.00	-	-	-	-	-	KOZ3P 4050	4050	450	0.00	-	-	-	-	-
KOZ3C 4100	4100	0.5	0.00	-	-	-	-	-	KOZ3P 4100	4100	500	0.00	-	-	-	-	-
KOZ3C 4150	4150	0.5	0.00	-	-	-	-	-	KOZ3P 4150	4150	550	0.00	-	-	-	-	-
KOZ3C 4200	4200	0.5	0.00	-	-	-	-	-	KOZ3P 4200	4200	600	0.00	-	-	-	-	-
KOZ3C 4250	4250	0.5	0.00	-	-	-	-	-	KOZ3P 4250	4250	650	0.00	-	-	-	-	-
KOZ3C 4300	4300	0.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	700	0.00	-	-	-	-	-
KOZ3C 4350	4350	0.5	0.00	-	-	-	-	-	KOZ3P 4350	4350	750	0.00	-	-	-	-	-
KOZ3C 4400	4400	0.5	0.00	-	-	-	100.0	-	KOZ3P 4400	4400	799.5	0.00	-	-	-	-	-
KOZ3C 4450	4450	0.5	0.00	-	-	-	-	-	KOZ3P 4450	4450	849.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	0.5	0.00	-	-	-	-	-	KOZ3P 4500	4500	899.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	0.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	949.5	0.00	-	-	-	-	-
KOZ3C 4600	4600	0.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	999.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	0.5	0.00	-	-	-	-	-	KOZ3P 4650	4650	1049.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	0.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	1099.5	0.00	-	-	-	-	-
KOZ3C 4750	4750	0.5	0.00	-	-	-	-	-	KOZ3P 4750	4750	1149.5	0.00	-	-	-	-	-
KOZ3C 4800	4800	0.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	1199.5	0.00	-	-	-	-	-
KOZ3C 4850	4850	0.5	0.00	-	-	-	-	-	KOZ3P 4850	4850	1249.5	0.00	-	-	-	-	-
Jan-24 (32d 11/10/23); CSize 25; KOF4 3636.00																	
KOF4C 2450	2450	1182.5	0.00	0.0	0	0	0	0	KOF4P 2450	2450	0.5	0.00	-	-	0	-	-
KOF4C 2500	2500	1132.5	0.00	-	-	-	-	-	KOF4P 2500	2500	0.5	0.00	-	-	-	-	-
KOF4C 2550	2550	1083	0.00	-	-	-	-	-	KOF4P 2550	2550	0.5	0.00	-	-	-	-	-
KOF4C 2600	2600	1033	0.00	-	-	-	-	-	KOF4P 2600	2600	0.5	0.00	-	-	-	-	-
KOF4C 2650	2650	983.5	0.00	-	-	-	-	-	KOF4P 2650	2650	0.5	0.00	-	-	-	-	-
KOF4C 2700	2700	933.5	0.00	-	-	-	-	-	KOF4P 2700	2700	0.5	0.00	-	-	-	-	-
KOF4C 2750	2750	884	0.00	-	-	-	-	-	KOF4P 2750	2750	0.5	0.00	-	-	-	-	-
KOF4C 2800	2800	834.5	0.00	-	-	-	-	-	KOF4P 2800	2800	1	0.00	-	-	-	-	-
KOF4C 2850	2850	785	0.00	-	-	-	-	-	KOF4P 2850	2850	1.5	0.00	-	-	-	-	-
KOF4C 2900	2900	736	0.00	-	-	-	-	-	KOF4P 2900	2900	2.5	0.00	-	-	-	-	-
KOF4C 2950	2950	687.5	0.00	-	-	-	-	-	KOF4P 2950	2950	3.5	0.00	-	-	-	-	-
KOF4C 3000	3000	639.5	0.00	-	-	-	-	-	KOF4P 3000	3000	5.5	0.00	-	-	-	-	-
KOF4C 3050	3050	592	0.00	-	-	-	-	-	KOF4P 3050	3050	8	0.00	-	-	-	150	-
KOF4C 3100	3100	545.5	0.00	-	-	-	-	-	KOF4P 3100	3100	11	0.00	-	-	-	-	

KOF4C 3700	3700	127.5	0.00	-	-	-	-	-	KOF4P 3700	3700	191.5	0.00	-	-	-	-	-
KOF4C 3750	3750	108	0.00	-	-	-	-	-	KOF4P 3750	3750	221.5	0.00	-	-	-	-	-
KOF4C 3800	3800	91	0.00	-	-	-	-	-	KOF4P 3800	3800	254.5	0.00	-	-	-	-	-
KOF4C 3850	3850	76	0.00	-	-	-	-	-	KOF4P 3850	3850	289	0.00	-	-	-	-	-
KOF4C 3900	3900	63	0.00	-	-	-	-	-	KOF4P 3900	3900	326	0.00	-	-	-	-	-
KOF4C 3950	3950	52	0.00	-	-	-	-	-	KOF4P 3950	3950	365	0.00	-	-	-	-	-
KOF4C 4000	4000	42.5	0.00	-	-	-	150.0	-	KOF4P 4000	4000	405.5	0.00	-	-	-	-	-
KOF4C 4050	4050	34.5	0.00	-	-	-	-	-	KOF4P 4050	4050	447	0.00	-	-	-	-	-
KOF4C 4100	4100	27.5	0.00	-	-	-	-	-	KOF4P 4100	4100	490.5	0.00	-	-	-	-	-
KOF4C 4150	4150	22	0.00	-	-	-	-	-	KOF4P 4150	4150	534.5	0.00	-	-	-	-	-
KOF4C 4200	4200	17.5	0.00	-	-	-	50.0	-	KOF4P 4200	4200	580	0.00	-	-	-	-	-
KOF4C 4250	4250	14	0.00	-	-	-	-	-	KOF4P 4250	4250	626	0.00	-	-	-	-	-
KOF4C 4300	4300	11	0.00	-	-	-	50.0	-	KOF4P 4300	4300	673	0.00	-	-	-	-	-
KOF4C 4350	4350	8.5	0.00	-	-	-	-	-	KOF4P 4350	4350	720.5	0.00	-	-	-	-	-
KOF4C 4400	4400	6.5	0.00	-	-	-	-	-	KOF4P 4400	4400	768.5	0.00	-	-	-	-	-
KOF4C 4450	4450	5	0.00	-	-	-	-	-	KOF4P 4450	4450	816.5	0.00	-	-	-	-	-
KOF4C 4500	4500	4	0.00	-	-	-	-	-	KOF4P 4500	4500	865.5	0.00	-	-	-	-	-
KOF4C 4550	4550	3	0.00	-	-	-	-	-	KOF4P 4550	4550	914.5	0.00	-	-	-	-	-
KOF4C 4600	4600	2.5	0.00	-	-	-	-	-	KOF4P 4600	4600	963.5	0.00	-	-	-	-	-
KOF4C 4650	4650	1.5	0.00	-	-	-	-	-	KOF4P 4650	4650	1013	0.00	-	-	-	-	-
KOF4C 4700	4700	1.5	0.00	-	-	-	-	-	KOF4P 4700	4700	1062	0.00	-	-	-	-	-
KOF4C 4750	4750	1	0.00	-	-	-	-	-	KOF4P 4750	4750	1111.5	0.00	-	-	-	-	-
KOF4C 4800	4800	0.5	0.00	-	-	-	-	-	KOF4P 4800	4800	1161.5	0.00	-	-	-	-	-
KOF4C 4850	4850	0.5	0.00	-	-	-	-	-	KOF4P 4850	4850	1211	0.00	-	-	-	-	-
KOF4C 4900	4900	0.5	0.00	-	-	-	-	-	KOF4P 4900	4900	1260.5	0.00	-	-	-	-	-

Feb-24 (60d 12/8/23); CSize 25; KOG4 3672.00

KOG4C 2450	2450	1216	0.00	-	-	-	-	-	KOG4P 2450	2450	0.5	0.00	-	-	-	-	-
KOG4C 2500	2500	1166	0.00	-	-	-	-	-	KOG4P 2500	2500	0.5	0.00	-	-	-	-	-
KOG4C 2550	2550	1116.5	0.00	-	-	-	-	-	KOG4P 2550	2550	0.5	0.00	-	-	-	-	-
KOG4C 2600	2600	1067.5	0.00	-	-	-	-	-	KOG4P 2600	2600	1	0.00	-	-	-	-	-
KOG4C 2650	2650	1018	0.00	-	-	-	-	-	KOG4P 2650	2650	1.5	0.00	-	-	-	-	-
KOG4C 2700	2700	969.5	0.00	-	-	-	-	-	KOG4P 2700	2700	2.5	0.00	-	-	-	-	-
KOG4C 2750	2750	920.5	0.00	-	-	-	-	-	KOG4P 2750	2750	3.5	0.00	-	-	-	-	-
KOG4C 2800	2800	872.5	0.00	-	-	-	-	-	KOG4P 2800	2800	5	0.00	-	-	-	-	-
KOG4C 2850	2850	824.5	0.00	-	-	-	-	-	KOG4P 2850	2850	7	0.00	-	-	-	-	-
KOG4C 2900	2900	777.5	0.00	-	-	-	-	-	KOG4P 2900	2900	9.5	0.00	-	-	-	-	-
KOG4C 2950	2950	730.5	0.00	-	-	-	-	-	KOG4P 2950	2950	12.5	0.00	-	-	-	-	-
KOG4C 3000	3000	685	0.00	-	-	-	-	-	KOG4P 3000	3000	16.5	0.00	-	-	-	-	-
KOG4C 3050	3050	640	0.00	-	-	-	-	-	KOG4P 3050	3050	21.5	0.00	-	-	-	-	-
KOG4C 3100	3100	596.5	0.00	-	-	-	-	-	KOG4P 3100	3100	27.5	0.00	-	-	-	-	-
KOG4C 3150	3150	554	0.00	-	-	-	-	-	KOG4P 3150	3150	34.5	0.00	-	-	-	-	-
KOG4C 3200	3200	512.5	0.00	-	-	-	-	-	KOG4P 3200	3200	43.5	0.00	-	-	-	-	-
KOG4C 3250	3250	473	0.00	-	-	-	-	-	KOG4P 3250	3250	53	0.00	-	-	-	-	-
KOG4C 3300	3300	435	0.00	-	-	-	-	-	KOG4P 3300	3300	65	0.00	-	-	-	-	-
KOG4C 3350	3350	398.5	0.00	-	-	-	-	-	KOG4P 3350	3350	78	0.00	-	-	-	-	-
KOG4C 3400	3400	363.5	0.00	-	-	-	-	-	KOG4P 3400	3400	93	0.00	-	-	-	-	-
KOG4C 3450	3450	330.5	0.00	-	-	-	-	-	KOG4P 3450	3450	110	0.00	-	-	-	-	-
KOG4C 3500	3500	299.5	0.00	-	-	-	-	-	KOG4P 3500	3500	128.5	0.00	-	-	-	-	-
KOG4C 3550	3550	270.5	0.00	-	-	-	-	-	KOG4P 3550	3550	149	0.00	-	-	-	-	-
KOG4C 3600	3600	243.5	0.00	-	-	-	-	-	KOG4P 3600	3600	172	0.00	-	-	-	-	-
KOG4C 3650	3650	218	0.00	-	-	-	-	-	KOG4P 3650	3650	196.5	0.00	-	-	-	-	-
KOG4C 3700	3700	195	0.00	-	-	-	-	-	KOG4P 3700	3700	222.5	0.00	-	-	-	-	-
KOG4C 3750	3750	173.5	0.00	-	-	-	-	-	KOG4P 3750	3750	251	0.00	-	-	-	-	-
KOG4C 3800	3800	153.5	0.00	-	-	-	-	-	KOG4P 3800	3800	281	0.00	-	-	-	-	-
KOG4C 3850	3850	135.5	0.00	-	-	-	-	-	KOG4P 3850	3850	313	0.00	-	-	-	-	-
KOG4C 3900	3900	119.5	0.00	-	-	-	-	-	KOG4P 3900	3900	346.5	0.00	-	-	-	-	-
KOG4C 3950	3950	105	0.00	-	-	-	-	-	KOG4P 3950	3950	381.5	0.00	-	-	-	-	-
KOG4C 4000	4000	91.5	0.00	-	-	-	-	-	KOG4P 4000	4000	418	0.00	-	-	-	-	-
KOG4C 4050	4050	80	0.00	-	-	-	-	-	KOG4P 4050	4050	456	0.00	-	-	-	-	-
KOG4C 4100	4100	69.5	0.00	-	-	-	-	-	KOG4P 4100	4100	495	0.00	-	-	-	-	-
KOG4C 4150	4150	60	0.00	-	-	-	-	-	KOG4P 4150	4150	535.5	0.00	-	-	-	-	-
KOG4C 4200	4200	51.5	0.00	-	-	-	50.0	-	KOG4P 4200	4200	577	0.00	-	-	-	-	-
KOG4C 4250	4250	44.5	0.00	-	-	-	-	-	KOG4P 4250	4250	619.5	0.00	-	-	-	-	-
KOG4C 4300	4300	38	0.00	-	-	-	50.0	-	KOG4P 4300	4300	662.5	0.00	-	-	-	-	-
KOG4C 4350	4350	32.5	0.00	-	-	-	-	-	KOG4P 4350	4350	707	0.00	-	-	-	-	-
KOG4C 4400	4400	27.5	0.00	-	-	-	-	-	KOG4P 4400	4400	752	0.00	-	-	-	-	-
KOG4C 4450	4450	23.5	0.00	-	-	-	-	-	KOG4P 4450	4450	797.5	0.00	-	-	-	-	-
KOG4C 4500	4500	20	0.00	-	-	-	-	-	KOG4P 4500	4500	843.5	0.00	-	-	-	-	-
KOG4C 4550	4550	17	0.00	-	-	-	-	-	KOG4P 4550	4550	890	0.00	-	-	-	-	-
KOG4C 4600	4600	14	0.00	-	-	-	-	-	KOG4P 4600	4600	937	0.00	-	-	-	-	-
KOG4C 4650	4650	12	0.00	-	-	-	-	-	KOG4P 4650	4650	984.5	0.00	-	-	-	-	-
KOG4C 4700	4700	10	0.00	-	-	-	-	-	KOG4P 4700	4700	1032.5	0.00	-	-	-	-	-
KOG4C 4750	4750	8.5	0.00	-	-	-	-	-	KOG4P 4750	4750	1080.5	0.00	-	-	-	-	-
KOG4C 4800	4800	7	0.00	-	-	-	-	-	KOG4P 4800	4800	1129	0.00	-	-	-	-	-
KOG4C 4850	4850	6	0.00	-	-	-	-	-	KOG4P 4850	4850	1177.5	0.00	-	-	-	-	-
KOG4C 4900	4900	5	0.00	-	-	-	-	-	KOG4P 4900	4900	1226	0.00	-	-	-	-	-

Mar-24 (93d 1/10/24); CSize 25; KOH4 3692.00

KOH4C 2500	2500	1184.5	0.00	-	-	-	-	-	KOH4P 2500	2500	2.5	0.00	-	-	-	-	-
KOH4C 2550	2550	1135.5	0.00	-	-	-	-	-	KOH4P 2550	2550	3	0.00	-	-	-	-	-
KOH4C 2600	2600	1087.5	0.00	-	-	-	-	-	KOH4P 2600	2600	4.5	0.00	-	-	-	-	-
KOH4C 2650	2650	1039.5	0.00	-	-	-	-	-	KOH4P 2650	2650	6	0.00	-	-	-	-	-
KOH4C 2700	2700	991.5	0.00	-	-	-	-	-	KOH4P 2700	2700	8	0.00	-	-	-	-	-
KOH4C 2750	2750	944.5	0.00	-	-	-	-	-	KOH4P 2750	2750	10.5	0.00	-	-	-	-	-
KOH4C 2800	2800	898	0.00	-	-	-	-	-	KOH4P 2800	2800	13.5	0.00	-	-	-	-	-
KOH4C 2850	2850	852	0.00	-	-	-	-	-	KOH4P 2850	2850	17	0.00	-	-	-	-	-
KOH4C 2900	2900	807	0.00	-	-	-	-	-	KOH4P 2900	2900	21.5	0.00	-	-	-	-	-
KOH4C 2950	2950	762.5	0.00	-	-	-	-	-	KOH4P 2950	2950	26.5	0.00	-	-	-	-	-
KOH4C 3000	3000	719	0.00	-	-	-	-	-	KOH4P 3000	3000	33	0.00	-	-	-	-	-
KOH4C 3050	3050	676.5	0.00	-	-	-	-	-	KOH4P 3050	3050	40	0.00	-	-	-	-	-
KOH4C 3100	3100	635.5	0.00	-	-	-	-	-	KOH4P 3100	3100	48.5	0.00	-	-	-	-	-
KOH4C 3150	3150	595.5	0.00	-	-	-	-	-	KOH4P 3150	3150	58	0.00	-	-	-	-	-
KOH4C 3200	3200	556.5	0.00	-	-	-	-	-	KOH4P 3200	3200	69	0.00	-	-	-	-	-
KOH4C 3250</																	

KOH4C 4400	4400	57.5	0.00	-	-	-	-	-	KOH4P 4400	4400	759.5	0.00	-	-	-	-	-
KOH4C 4450	4450	51	0.00	-	-	-	-	-	KOH4P 4450	4450	802.5	0.00	-	-	-	-	-
KOH4C 4500	4500	45	0.00	-	-	-	-	-	KOH4P 4500	4500	846.5	0.00	-	-	-	-	-
KOH4C 4550	4550	40	0.00	-	-	-	-	-	KOH4P 4550	4550	890.5	0.00	-	-	-	-	-
KOH4C 4600	4600	35	0.00	-	-	-	-	-	KOH4P 4600	4600	935.5	0.00	-	-	-	-	-
KOH4C 4650	4650	31	0.00	-	-	-	-	-	KOH4P 4650	4650	981	0.00	-	-	-	-	-
KOH4C 4700	4700	27.5	0.00	-	-	-	-	-	KOH4P 4700	4700	1027	0.00	-	-	-	-	-
KOH4C 4750	4750	24	0.00	-	-	-	-	-	KOH4P 4750	4750	1073	0.00	-	-	-	-	-
KOH4C 4800	4800	21	0.00	-	-	-	-	-	KOH4P 4800	4800	1120	0.00	-	-	-	-	-
KOH4C 4850	4850	18.5	0.00	-	-	-	-	-	KOH4P 4850	4850	1167	0.00	-	-	-	-	-
KOH4C 4900	4900	16	0.00	-	-	-	-	-	KOH4P 4900	4900	1214	0.00	-	-	-	-	-
KOH4C 4950	4950	14	0.00	-	-	-	-	-	KOH4P 4950	4950	1261.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG
DEC 23	CALL	34.34	0.06
	PUT	34.35	0.03
	MEAN	34.35	0.04
JAN 24	CALL	34.88	0.26
	PUT	34.88	0.26
	MEAN	34.88	0.26
FEB 24	CALL	34.34	0.06
	PUT	34.35	0.03
	MEAN	34.35	0.04

	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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