

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	3,577	15	3,620	3,621	3,570	442	4,361
NOV 23	3,575	2	3,597	3,640	3,561	2,628	19,305
DEC 23	3,605	5	3,634	3,668	3,591	20,766	53,029
JAN 24	3,642	6	3,663	3,700	3,626	6,681	37,241
FEB 24	3,678	6	3,703	3,732	3,662	3,580	20,228
MAR 24	3,700	8	3,725	3,752	3,682	2,876	24,349
APR 24	3,700	8	3,724	3,751	3,690	1,860	17,774
MAY 24	3,674	8	3,715	3,737	3,670	2,204	23,134
JUN 24	3,649	8	3,701	3,707	3,650	867	9,714
JUL 24	3,613	8	3,666	3,670	3,620	1,193	9,908
AUG 24	3,600	24	3,630	3,637	3,600	503	2,592
SEP 24	3,587	29	3,614	3,626	3,580	629	4,819
NOV 24	3,578	29	3,614	3,622	3,575	624	4,084
JAN 25	3,590	29	3,618	3,618	3,618	11	58
MAR 25	3,590	29					3
MAY 25	3,590	29					
JUL 25	3,590	29					
SEP 25	3,590	29					
NOV 25	3,590	29					
JAN 26	3,590	29					
MAR 26	3,590	29					
MAY 26	3,590	29					
JUL 26	3,590	29					
SEP 26	3,590	29					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	56.13	-1.16	57.60	58.02	56.13	106	91
DEC 23	53.93	-1.42	56.00	56.37	53.76	96,801	156,222
JAN 24	53.26	-1.33	55.20	55.51	53.15	31,336	78,683
MAR 24	52.78	-1.17	54.57	54.83	52.68	26,637	60,451
MAY 24	52.53	-1.09	54.17	54.48	52.46	13,565	44,959
JUL 24	52.23	-1.05	53.81	54.09	52.17	8,625	34,054
AUG 24	51.73	-0.99	53.27	53.51	51.70	2,073	8,614
SEP 24	51.27	-0.95	52.66	53.04	51.26	1,568	6,443
OCT 24	50.77	-0.90	52.31	52.31	50.74	1,107	3,956
DEC 24	50.62	-0.86	51.93	52.11	50.57	2,190	15,521
JAN 25	50.57	-0.85	51.62	51.64	51.06	131	768
MAR 25	50.38	-0.84	-	-	-	2	672
MAY 25	50.22	-0.82	-	-	-	-	129
JUL 25	50.07	-0.84	50.28	50.28	50.28	1	296
AUG 25	49.79	-0.84	-	-	-	-	17

Source : Bloomberg

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
<b>Dec-23 (0d 10/10/23); CSize 25; KOZ3 3591.00</b>																	
KOZ3C 2400	2400	1205	0.00	-	-	-	-	-	KOZ3P 2400	2400	0.5	0.00	-	-	-	-	-
KOZ3C 2450	2450	1155	0.00	-	-	-	-	-	KOZ3P 2450	2450	0.5	0.00	-	-	-	-	-
KOZ3C 2500	2500	1105	0.00	-	-	-	-	-	KOZ3P 2500	2500	0.5	0.00	-	-	-	-	-
KOZ3C 2550	2550	1055	0.00	-	-	-	-	-	KOZ3P 2550	2550	0.5	0.00	-	-	-	-	-
KOZ3C 2600	2600	1005	0.00	-	-	-	-	-	KOZ3P 2600	2600	0.5	0.00	-	-	-	-	-
KOZ3C 2650	2650	955	0.00	-	-	-	-	-	KOZ3P 2650	2650	0.5	0.00	-	-	-	-	-
KOZ3C 2700	2700	905	0.00	-	-	-	-	-	KOZ3P 2700	2700	0.5	0.00	-	-	-	-	-
KOZ3C 2750	2750	855	0.00	-	-	-	-	-	KOZ3P 2750	2750	0.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	805	0.00	-	-	-	-	-	KOZ3P 2800	2800	0.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	755	0.00	-	-	-	-	-	KOZ3P 2850	2850	0.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	705	0.00	-	-	-	-	-	KOZ3P 2900	2900	0.5	0.00	-	-	-	-	-
KOZ3C 2950	2950	655	0.00	-	-	-	-	-	KOZ3P 2950	2950	0.5	0.00	-	-	-	-	-
KOZ3C 3000	3000	605	0.00	-	-	-	-	-	KOZ3P 3000	3000	0.5	0.00	-	-	-	-	-
KOZ3C 3050	3050	555	0.00	-	-	-	-	-	KOZ3P 3050	3050	0.5	0.00	-	-	-	-	-
KOZ3C 3100	3100	505	0.00	-	-	-	-	-	KOZ3P 3100	3100	0.5	0.00	-	-	-	-	-
KOZ3C 3150	3150	455	0.00	-	-	-	-	-	KOZ3P 3150	3150	0.5	0.00	-	-	-	-	-
KOZ3C 3200	3200	405	0.00	-	-	-	-	-	KOZ3P 3200	3200	0.5	0.00	-	-	-	-	-
KOZ3C 3250	3250	355	0.00	-	-	-	-	-	KOZ3P 3250	3250	0.5	0.00	-	-	-	-	-
KOZ3C 3300	3300	305	0.00	-	-	-	-	-	KOZ3P 3300	3300	0.5	0.00	-	-	-	-	300
KOZ3C 3350	3350	255	0.00	-	-	-	-	-	KOZ3P 3350	3350	0.5	0.00	-	-	-	-	-
KOZ3C 3400	3400	205	0.00	-	-	-	-	-	KOZ3P 3400	3400	0.5	0.00	-	-	-	-	200
KOZ3C 3450	3450	155	0.00	-	-	-	-	-	KOZ3P 3450	3450	0.5	0.00	-	-	-	-	-
KOZ3C 3500	3500	106.5	0.00	-	-	-	-	-	KOZ3P 3500	3500	1.5	0.00	-	-	-	-	-
KOZ3C 3550	3550	62.5	0.00	-	-	-	-	-	KOZ3P 3550	3550	7.5	0.00	-	-	-	-	-
KOZ3C 3600	3600	29	0.00	-	-	-	-	-	KOZ3P 3600	3600	24	0.00	-	-	-	-	-
KOZ3C 3650	3650	10	0.00	-	-	-	-	-	KOZ3P 3650	3650	55	0.00	-	-	-	-	-
KOZ3C 3700	3700	2.5	0.00	-	-	-	-	-	KOZ3P 3700	3700	97.5	0.00	-	-	-	-	100
KOZ3C 3750	3750	0.5	0.00	-	-	-	-	-	KOZ3P 3750	3750	145.5	0.00	-	-	-	-	50
KOZ3C 3800	3800	0.5	0.00	-	-	-	300.0	-	KOZ3P 3800	3800	195	0.00	-	-	-	-	200
KOZ3C 3850	3850	0.5	0.00	-	-	-	-	-	KOZ3P 3850	3850	245	0.00	-	-	-	-	-
KOZ3C 3900	3900	0.5	0.00	-	-	-	-	-	KOZ3P 3900	3900	295	0.00	-	-	-	-	-
KOZ3C 3950	3950	0.5	0.00	-	-	-	-	-	KOZ3P 3950	3950	345	0.00	-	-	-	-	-
KOZ3C 4000	4000	0.5	0.00	-	-	-	200.0	-	KOZ3P 4000	4000	395	0.00	-	-	-	-	-
KOZ3C 4050	4050	0.5	0.00	-	-	-	-	-	KOZ3P 4050	4050	445	0.00	-	-	-	-	-
KOZ3C 4100	4100	0.5	0.00	-	-	-	-	-	KOZ3P 4100	4100	495	0.00	-	-	-	-	-
KOZ3C 4150	4150	0.5	0.00	-	-	-	-	-	KOZ3P 4150	4150	545	0.00	-	-	-	-	-
KOZ3C 4200	4200	0.5	0.00	-	-	-	-	-	KOZ3P 4200	4200	595	0.00	-	-	-	-	-
KOZ3C 4250	4250	0.5	0.00	-	-	-	-	-	KOZ3P 4250	4250	645	0.00	-	-	-	-	-
KOZ3C 4300	4300	0.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	695	0.00	-	-	-	-	-
KOZ3C 4350	4350	0.5	0.00	-	-	-	-	-	KOZ3P 4350	4350	745	0.00	-	-	-	-	-
KOZ3C 4400	4400	0.5	0.00	-	-	-	100.0	-	KOZ3P 4400	4400	795	0.00	-	-	-	-	-
KOZ3C 4450	4450	0.5	0.00	-	-	-	-	-	KOZ3P 4450	4450	845	0.00	-	-	-	-	-
KOZ3C 4500	4500	0.5	0.00	-	-	-	-	-	KOZ3P 4500	4500	895	0.00	-	-	-	-	-
KOZ3C 4550	4550	0.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	945	0.00	-	-	-	-	-
KOZ3C 4600	4600	0.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	995	0.00	-	-	-	-	-
KOZ3C 4650	4650	0.5	0.00	-	-	-	-	-	KOZ3P 4650	4650	1045	0.00	-	-	-	-	-
KOZ3C 4700	4700	0.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	1095	0.00	-	-	-	-	-
KOZ3C 4750	4750	0.5	0.00	-	-	-	-	-	KOZ3P 4750	4750	1145	0.00	-	-	-	-	-
KOZ3C 4800	4800	0.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	1195	0.00	-	-	-	-	-
KOZ3C 4850	4850	0.5	0.00	-	-	-	-	-	KOZ3P 4850	4850	1245	0.00	-	-	-	-	-
<b>Jan-24 (31d 11/10/23); CSize 25; KOF4 3625.00</b>																	
KOF4C 2400	2400	1238.5	0.00	0.0	0	0	0	0	KOF4P 2400	2400	0.5	0.00	-	-	0	-	-
KOF4C 2450	2450	1189	0.00	-	-	-	-	-	KOF4P 2450	2450	0.5	0.00	-	-	-	-	-
KOF4C 2500	2500	1139	0.00	-	-	-	-	-	KOF4P 2500	2500	0.5	0.00	-	-	-	-	-
KOF4C 2550	2550	1089	0.00	-	-	-	-	-	KOF4P 2550	2550	0.5	0.00	-	-	-	-	-
KOF4C 2600	2600	1039.5	0.00	-	-	-	-	-	KOF4P 2600	2600	0.5	0.00	-	-	-	-	-
KOF4C 2650	2650	989.5	0.00	-	-	-	-	-	KOF4P 2650	2650	0.5	0.00	-	-	-	-	-
KOF4C 2700	2700	939.5	0.00	-	-	-	-	-	KOF4P 2700	2700	0.5	0.00	-	-	-	-	-
KOF4C 2750	2750	890	0.00	-	-	-	-	-	KOF4P 2750	2750	0.5	0.00	-	-	-	-	-
KOF4C 2800	2800	840.5	0.00	-	-	-	-	-	KOF4P 2800	2800	0.5	0.00	-	-	-	-	-
KOF4C 2850	2850	791	0.00	-	-	-	-	-	KOF4P 2850	2850	1	0.00	-	-	-	-	-
KOF4C 2900	2900	741.5	0.00	-	-	-	-	-	KOF4P 2900	2900	1.5	0.00	-	-	-	-	-
KOF4C 2950	2950	692.5	0.00	-	-	-	-	-	KOF4P 2950	2950	2.5	0.00	-	-	-	-	-
KOF4C 3000	3000	644	0.00	-	-	-	-	-	KOF4P 3000	3000	4	0.00	-	-	-	-	150
KOF4C 3050	3050	596	0.00	-	-	-	-	-	KOF4P 3050	3050	6	0.00	-	-	-	-	-
KOF4C 3100	3																

KOF4C 3650	3650	145	0.00	-	-	-	-	-	KOF4P 3650	3650	153	0.00	-	-	-	-	-
KOF4C 3700	3700	122.5	0.00	-	-	-	-	-	KOF4P 3700	3700	180.5	0.00	-	-	-	-	-
KOF4C 3750	3750	103	0.00	-	-	-	-	-	KOF4P 3750	3750	211	0.00	-	-	-	-	-
KOF4C 3800	3800	86	0.00	-	-	-	-	-	KOF4P 3800	3800	243.5	0.00	-	-	-	-	-
KOF4C 3850	3850	71	0.00	-	-	-	-	-	KOF4P 3850	3850	278.5	0.00	-	-	-	-	-
KOF4C 3900	3900	58.5	0.00	-	-	-	-	-	KOF4P 3900	3900	315.5	0.00	-	-	-	-	-
KOF4C 3950	3950	47.5	0.00	-	-	-	-	-	KOF4P 3950	3950	354.5	0.00	-	-	-	-	-
KOF4C 4000	4000	38.5	0.00	-	-	-	-	150.0	KOF4P 4000	4000	395.5	0.00	-	-	-	-	-
KOF4C 4050	4050	30.5	0.00	-	-	-	-	-	KOF4P 4050	4050	437.5	0.00	-	-	-	-	-
KOF4C 4100	4100	24.5	0.00	-	-	-	-	-	KOF4P 4100	4100	481	0.00	-	-	-	-	-
KOF4C 4150	4150	19	0.00	-	-	-	-	-	KOF4P 4150	4150	526	0.00	-	-	-	-	-
KOF4C 4200	4200	15	0.00	-	-	-	-	50.0	KOF4P 4200	4200	571.5	0.00	-	-	-	-	-
KOF4C 4250	4250	11.5	0.00	-	-	-	-	-	KOF4P 4250	4250	618	0.00	-	-	-	-	-
KOF4C 4300	4300	9	0.00	-	-	-	-	50.0	KOF4P 4300	4300	665.5	0.00	-	-	-	-	-
KOF4C 4350	4350	7	0.00	-	-	-	-	-	KOF4P 4350	4350	713	0.00	-	-	-	-	-
KOF4C 4400	4400	5.5	0.00	-	-	-	-	-	KOF4P 4400	4400	761	0.00	-	-	-	-	-
KOF4C 4450	4450	4	0.00	-	-	-	-	-	KOF4P 4450	4450	810	0.00	-	-	-	-	-
KOF4C 4500	4500	3	0.00	-	-	-	-	-	KOF4P 4500	4500	858.5	0.00	-	-	-	-	-
KOF4C 4550	4550	2	0.00	-	-	-	-	-	KOF4P 4550	4550	908	0.00	-	-	-	-	-
KOF4C 4600	4600	1.5	0.00	-	-	-	-	-	KOF4P 4600	4600	957	0.00	-	-	-	-	-
KOF4C 4650	4650	1	0.00	-	-	-	-	-	KOF4P 4650	4650	1006.5	0.00	-	-	-	-	-
KOF4C 4700	4700	1	0.00	-	-	-	-	-	KOF4P 4700	4700	1056	0.00	-	-	-	-	-
KOF4C 4750	4750	0.5	0.00	-	-	-	-	-	KOF4P 4750	4750	1105.5	0.00	-	-	-	-	-
KOF4C 4800	4800	0.5	0.00	-	-	-	-	-	KOF4P 4800	4800	1155.5	0.00	-	-	-	-	-
KOF4C 4850	4850	0.5	0.00	-	-	-	-	-	KOF4P 4850	4850	1205	0.00	-	-	-	-	-

**Feb-24 (59d 12/8/23); CSize 25; KOG4 3659.00**

KOG4C 2450	2450	1222	0.00	-	-	-	-	-	KOG4P 2450	2450	0.5	0.00	-	-	-	-	-
KOG4C 2500	2500	1172.5	0.00	-	-	-	-	-	KOG4P 2500	2500	0.5	0.00	-	-	-	-	-
KOG4C 2550	2550	1123	0.00	-	-	-	-	-	KOG4P 2550	2550	0.5	0.00	-	-	-	-	-
KOG4C 2600	2600	1073.5	0.00	-	-	-	-	-	KOG4P 2600	2600	1	0.00	-	-	-	-	-
KOG4C 2650	2650	1024	0.00	-	-	-	-	-	KOG4P 2650	2650	1.5	0.00	-	-	-	-	-
KOG4C 2700	2700	975	0.00	-	-	-	-	-	KOG4P 2700	2700	2	0.00	-	-	-	-	-
KOG4C 2750	2750	926	0.00	-	-	-	-	-	KOG4P 2750	2750	3	0.00	-	-	-	-	-
KOG4C 2800	2800	877.5	0.00	-	-	-	-	-	KOG4P 2800	2800	4	0.00	-	-	-	-	-
KOG4C 2850	2850	829.5	0.00	-	-	-	-	-	KOG4P 2850	2850	5.5	0.00	-	-	-	-	-
KOG4C 2900	2900	782	0.00	-	-	-	-	-	KOG4P 2900	2900	8	0.00	-	-	-	-	-
KOG4C 2950	2950	735	0.00	-	-	-	-	-	KOG4P 2950	2950	10.5	0.00	-	-	-	-	-
KOG4C 3000	3000	689	0.00	-	-	-	-	-	KOG4P 3000	3000	14.5	0.00	-	-	-	-	-
KOG4C 3050	3050	643.5	0.00	-	-	-	-	-	KOG4P 3050	3050	19	0.00	-	-	-	-	-
KOG4C 3100	3100	599.5	0.00	-	-	-	-	-	KOG4P 3100	3100	24.5	0.00	-	-	-	-	-
KOG4C 3150	3150	556.5	0.00	-	-	-	-	-	KOG4P 3150	3150	31	0.00	-	-	-	-	-
KOG4C 3200	3200	514.5	0.00	-	-	-	-	-	KOG4P 3200	3200	39	0.00	-	-	-	-	-
KOG4C 3250	3250	474	0.00	-	-	-	-	-	KOG4P 3250	3250	48.5	0.00	-	-	-	-	-
KOG4C 3300	3300	435.5	0.00	-	-	-	-	-	KOG4P 3300	3300	59.5	0.00	-	-	-	-	-
KOG4C 3350	3350	398.5	0.00	-	-	-	-	-	KOG4P 3350	3350	72	0.00	-	-	-	-	-
KOG4C 3400	3400	363	0.00	-	-	-	-	-	KOG4P 3400	3400	86.5	0.00	-	-	-	-	-
KOG4C 3450	3450	329.5	0.00	-	-	-	-	-	KOG4P 3450	3450	103	0.00	-	-	-	-	-
KOG4C 3500	3500	298	0.00	-	-	-	-	-	KOG4P 3500	3500	121	0.00	-	-	-	-	-
KOG4C 3550	3550	268.5	0.00	-	-	-	-	-	KOG4P 3550	3550	141.5	0.00	-	-	-	-	-
KOG4C 3600	3600	241	0.00	-	-	-	-	-	KOG4P 3600	3600	163.5	0.00	-	-	-	-	-
KOG4C 3650	3650	215.5	0.00	-	-	-	-	-	KOG4P 3650	3650	187.5	0.00	-	-	-	-	-
KOG4C 3700	3700	192	0.00	-	-	-	-	-	KOG4P 3700	3700	214	0.00	-	-	-	-	-
KOG4C 3750	3750	170	0.00	-	-	-	-	-	KOG4P 3750	3750	242	0.00	-	-	-	-	-
KOG4C 3800	3800	150.5	0.00	-	-	-	-	-	KOG4P 3800	3800	272	0.00	-	-	-	-	-
KOG4C 3850	3850	132.5	0.00	-	-	-	-	-	KOG4P 3850	3850	303.5	0.00	-	-	-	-	-
KOG4C 3900	3900	116	0.00	-	-	-	-	-	KOG4P 3900	3900	337	0.00	-	-	-	-	-
KOG4C 3950	3950	101.5	0.00	-	-	-	-	-	KOG4P 3950	3950	372	0.00	-	-	-	-	-
KOG4C 4000	4000	88	0.00	-	-	-	-	-	KOG4P 4000	4000	408.5	0.00	-	-	-	-	-
KOG4C 4050	4050	76.5	0.00	-	-	-	-	-	KOG4P 4050	4050	446.5	0.00	-	-	-	-	-
KOG4C 4100	4100	66	0.00	-	-	-	-	-	KOG4P 4100	4100	486	0.00	-	-	-	-	-
KOG4C 4150	4150	57	0.00	-	-	-	-	-	KOG4P 4150	4150	526.5	0.00	-	-	-	-	-
KOG4C 4200	4200	49	0.00	-	-	-	-	50.0	KOG4P 4200	4200	568	0.00	-	-	-	-	-
KOG4C 4250	4250	41.5	0.00	-	-	-	-	-	KOG4P 4250	4250	611	0.00	-	-	-	-	-
KOG4C 4300	4300	35.5	0.00	-	-	-	-	50.0	KOG4P 4300	4300	654.5	0.00	-	-	-	-	-
KOG4C 4350	4350	30	0.00	-	-	-	-	-	KOG4P 4350	4350	699	0.00	-	-	-	-	-
KOG4C 4400	4400	25.5	0.00	-	-	-	-	-	KOG4P 4400	4400	744	0.00	-	-	-	-	-
KOG4C 4450	4450	21.5	0.00	-	-	-	-	-	KOG4P 4450	4450	789.5	0.00	-	-	-	-	-
KOG4C 4500	4500	18	0.00	-	-	-	-	-	KOG4P 4500	4500	836	0.00	-	-	-	-	-
KOG4C 4550	4550	15	0.00	-	-	-	-	-	KOG4P 4550	4550	883	0.00	-	-	-	-	-
KOG4C 4600	4600	12.5	0.00	-	-	-	-	-	KOG4P 4600	4600	930	0.00	-	-	-	-	-
KOG4C 4650	4650	10.5	0.00	-	-	-	-	-	KOG4P 4650	4650	977.5	0.00	-	-	-	-	-
KOG4C 4700	4700	9	0.00	-	-	-	-	-	KOG4P 4700	4700	1025.5	0.00	-	-	-	-	-
KOG4C 4750	4750	7.5	0.00	-	-	-	-	-	KOG4P 4750	4750	1074	0.00	-	-	-	-	-
KOG4C 4800	4800	6	0.00	-	-	-	-	-	KOG4P 4800	4800	1122.5	0.00	-	-	-	-	-
KOG4C 4850	4850	5	0.00	-	-	-	-	-	KOG4P 4850	4850	1171	0.00	-	-	-	-	-
KOG4C 4900	4900	4	0.00	-	-	-	-	-	KOG4P 4900	4900	1220	0.00	-	-	-	-	-

**Mar-24 (92d 1/10/24); CSize 25; KOH4 3681.00**

KOH4C 2500	2500	1192.5	0.00	-	-	-	-	-	KOH4P 2500	2500	2	0.00	-	-	-	-	-
KOH4C 2550	2550	1143.5	0.00	-	-	-	-	-	KOH4P 2550	2550	2.5	0.00	-	-	-	-	-
KOH4C 2600	2600	1095	0.00	-	-	-	-	-	KOH4P 2600	2600	3.5	0.00	-	-	-	-	-
KOH4C 2650	2650	1046.5	0.00	-	-	-	-	-	KOH4P 2650	2650	5	0.00	-	-	-	-	-
KOH4C 2700	2700	999	0.00	-	-	-	-	-	KOH4P 2700	2700	7	0.00	-	-	-	-	-
KOH4C 2750	2750	951.5	0.00	-	-	-	-	-	KOH4P 2750	2750	9	0.00	-	-	-	-	-
KOH4C 2800	2800	904.5	0.00	-	-	-	-	-	KOH4P 2800	2800	11.5	0.00	-	-	-	-	-
KOH4C 2850	2850	858	0.00	-	-	-	-	-	KOH4P 2850	2850	15	0.00	-	-	-	-	-
KOH4C 2900	2900	812.5	0.00	-	-	-	-	-	KOH4P 2900	2900	19	0.00	-	-	-	-	-
KOH4C 2950	2950	768	0.00	-	-	-	-	-	KOH4P 2950	2950	24	0.00	-	-	-	-	-
KOH4C 3000	3000	724	0.00	-	-	-	-	-	KOH4P 3000	3000	30	0.00	-	-	-	-	-
KOH4C 3050	3050	681.5	0.00	-	-	-	-	-	KOH4P 3050	3050	36.5	0.00	-	-	-	-	-
KOH4C 3100	3100	639.5	0.00	-	-	-	-	-	KOH4P 3100	3100	44.5	0.00	-	-	-	-	-
KOH4C 3150	3150	599	0.00	-	-	-	-	-	KOH4P 3150	3150	53.5	0.00	-	-	-	-	-
KOH4C 3200	3200	560	0.00	-	-	-	-	-	KOH4P 3200	3200	64	0.00	-	-	-	-	-
KOH4C 3250	3250	522	0.00	-													

KOH4C 4400	4400	55	0.00	-	-	-	-	-	KOH4P 4400	4400	749.5	0.00	-	-	-	-	-
KOH4C 4450	4450	49	0.00	-	-	-	-	-	KOH4P 4450	4450	793	0.00	-	-	-	-	-
KOH4C 4500	4500	43	0.00	-	-	-	-	-	KOH4P 4500	4500	836.5	0.00	-	-	-	-	-
KOH4C 4550	4550	38	0.00	-	-	-	-	-	KOH4P 4550	4550	881	0.00	-	-	-	-	-
KOH4C 4600	4600	33.5	0.00	-	-	-	-	-	KOH4P 4600	4600	926	0.00	-	-	-	-	-
KOH4C 4650	4650	29.5	0.00	-	-	-	-	-	KOH4P 4650	4650	972	0.00	-	-	-	-	-
KOH4C 4700	4700	26	0.00	-	-	-	-	-	KOH4P 4700	4700	1018	0.00	-	-	-	-	-
KOH4C 4750	4750	22.5	0.00	-	-	-	-	-	KOH4P 4750	4750	1064	0.00	-	-	-	-	-
KOH4C 4800	4800	19.5	0.00	-	-	-	-	-	KOH4P 4800	4800	1111	0.00	-	-	-	-	-
KOH4C 4850	4850	17	0.00	-	-	-	-	-	KOH4P 4850	4850	1158	0.00	-	-	-	-	-
KOH4C 4900	4900	15	0.00	-	-	-	-	-	KOH4P 4900	4900	1205.5	0.00	-	-	-	-	-
KOH4C 4950	4950	13	0.00	-	-	-	-	-	KOH4P 4950	4950	1253	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
DEC 23	CALL	34.18	34.34	-0.47
	PUT	34.18	34.35	-0.49
	MEAN	34.18	34.35	-0.48
JAN 24	CALL	34.69	34.88	-0.54
	PUT	34.71	34.88	-0.49
	MEAN	34.70	34.88	-0.52
FEB 24	CALL	34.18	34.34	-0.47
	PUT	34.18	34.35	-0.49
	MEAN	34.18	34.35	-0.48

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

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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