

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	3,541	-36	3,550	3,566	3,521	70	3,724
NOV 23	3,539	-36	3,575	3,601	3,490	2,721	18,427
DEC 23	3,565	-40	3,608	3,636	3,520	28,844	52,683
JAN 24	3,600	-42	3,649	3,673	3,558	11,736	36,863
FEB 24	3,633	-45	3,699	3,705	3,595	6,028	21,069
MAR 24	3,652	-48	3,705	3,728	3,619	4,857	24,373
APR 24	3,652	-48	3,708	3,724	3,620	2,017	17,911
MAY 24	3,630	-44	3,698	3,713	3,616	2,464	23,162
JUN 24	3,605	-44	3,683	3,683	3,592	1,079	9,743
JUL 24	3,569	-44	3,648	3,648	3,559	2,307	10,118
AUG 24	3,556	-44	3,585	3,585	3,546	842	2,663
SEP 24	3,543	-44	3,570	3,579	3,535	1,169	5,162
NOV 24	3,534	-44	3,518	3,562	3,518	313	4,141
JAN 25	3,560	-30	3,560	3,560	3,560	44	83
MAR 25	3,560	-30					3
MAY 25	3,560	-30					
JUL 25	3,560	-30					
SEP 25	3,560	-30					
NOV 25	3,560	-30					
JAN 26	3,560	-30					
MAR 26	3,560	-30					
MAY 26	3,560	-30					
JUL 26	3,560	-30					
SEP 26	3,560	-30					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	53.99	-2.14	54.94	55.30	53.96	57	84
DEC 23	53.23	-0.70	54.08	54.09	52.24	99,306	154,058
JAN 24	52.62	-0.64	53.36	53.37	51.64	37,105	83,271
MAR 24	52.28	-0.50	52.88	52.93	51.36	30,063	60,851
MAY 24	52.13	-0.40	52.63	52.67	51.26	21,037	45,082
JUL 24	51.93	-0.30	52.33	52.34	51.04	12,760	34,923
AUG 24	51.55	-0.18	51.83	51.83	50.70	3,223	8,677
SEP 24	51.21	-0.06	51.37	51.44	50.30	2,830	6,384
OCT 24	50.86	0.09	50.60	50.85	49.99	1,430	4,465
DEC 24	50.83	0.21	50.82	51.13	49.86	4,779	16,116
JAN 25	50.81	0.24	49.89	50.51	49.89	124	764
MAR 25	50.62	0.24	-	-	-	109	737
MAY 25	50.46	0.24	-	-	-	4	129
JUL 25	50.34	0.27	-	-	-	2	295
AUG 25	50.08	0.29	-	-	-	-	17

Source : Bloomberg

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Jan-24 (30d 11/10/23); CSize 25; KOF4 3594.00																	
KOF4C 2400	2400	1197	0.00	-	-	-	-	-	KOF4P 2400	2400	0.5	0.00	-	-	-	-	-
KOF4C 2450	2450	1147	0.00	-	-	-	-	-	KOF4P 2450	2450	0.5	0.00	-	-	-	-	-
KOF4C 2500	2500	1097	0.00	-	-	-	-	-	KOF4P 2500	2500	0.5	0.00	-	-	-	-	-
KOF4C 2550	2550	1047.5	0.00	-	-	-	-	-	KOF4P 2550	2550	0.5	0.00	-	-	-	-	-
KOF4C 2600	2600	997.5	0.00	-	-	-	-	-	KOF4P 2600	2600	0.5	0.00	-	-	-	-	-
KOF4C 2650	2650	947.5	0.00	-	-	-	-	-	KOF4P 2650	2650	0.5	0.00	-	-	-	-	-
KOF4C 2700	2700	898	0.00	-	-	-	-	-	KOF4P 2700	2700	0.5	0.00	-	-	-	-	-
KOF4C 2750	2750	848	0.00	-	-	-	-	-	KOF4P 2750	2750	0.5	0.00	-	-	-	-	-
KOF4C 2800	2800	798.5	0.00	-	-	-	-	-	KOF4P 2800	2800	0.5	0.00	-	-	-	-	-
KOF4C 2850	2850	749	0.00	-	-	-	-	-	KOF4P 2850	2850	1	0.00	-	-	-	-	-
KOF4C 2900	2900	699.5	0.00	-	-	-	-	-	KOF4P 2900	2900	1.5	0.00	-	-	-	-	-
KOF4C 2950	2950	651	0.00	-	-	-	-	-	KOF4P 2950	2950	2.5	0.00	-	-	-	-	-
KOF4C 3000	3000	602.5	0.00	-	-	-	-	-	KOF4P 3000	3000	4	0.00	-	-	-	-	150
KOF4C 3050	3050	554.5	0.00	-	-	-	-	-	KOF4P 3050	3050	6	0.00	-	-	-	-	-
KOF4C 3100	3100	508	0.00	-	-	-	-	-	KOF4P 3100	3100	9	0.00	-	-	-	-	-
KOF4C 3150	3150	462	0.00	-	-	-	-	-	KOF4P 3150	3150	13	0.00	-	-	-	-	-
KOF4C 3200	3200	417.5	0.00	-	-	-	-	-	KOF4P 3200	3200	18.5	0.00	-	-	-	-	-
KOF4C 3250	3250	375	0.00	-	-	-	-	-	KOF4P 3250	3250	25.5	0.00	-	-	-	-	-
KOF4C 3300	3300	334	0.00	-	-	-	-	-	KOF4P 3300	3300	34.5	0.00	-	-	-	-	75
KOF4C 3350	3350	295	0.00	-	-	-	-	-	KOF4P 3350	3350	46	0.00	-	-	-	-	-
KOF4C 3400	3400	259	0.00	-	-	-	-	-	KOF4P 3400	3400	59.5	0.00	-	-	-	-	-
KOF4C 3450	3450	225	0.00	-	-	-	-	-	KOF4P 3450	3450	75.5	0.00	-	-	-	-	-
KOF4C 3500	3500	194	0.00	-	-	-	-	-	KOF4P 3500	3500	94.5	0.00	-	-	-	-	-
KOF4C 3550	3550	166	0.00	-	-	-	-	-	KOF4P 3550	3550	116	0.00	-	-	-	-	-
KOF4C 3600	3600	140.5	0.00	-	-	-	-	-	KOF4P 3600	3600	140.5	0.00	-	-	-	-	-
KOF4C 3650	3650	118	0.00	-	-	-	-	-	KOF4P 3650	3650	168	0.00	-	-	-	-	-
KOF4C 3700	3700	98	0.00	-	-	-	-	-	KOF4P 3700	3700	198	0.00	-	-	-	-	-
KOF4C 3750	3750	81	0.00	-	-	-	-	-	KOF4P 3750	3750	230.5	0.00	-	-	-	-	-
KOF4C 3800	3800	66	0.00	-	-	-	-	-	KOF4P 3800	3800	265.5	0.00	-	-	-	-	-
KOF4C 3850	3850	53.5	0.00	-	-	-	-	-	KOF4P 3850	3850	303	0.00	-	-	-	-	-
KOF4C 3900	3900	43	0.00	-	-	-	-	-	KOF4P 3900	3900	342	0.00	-	-	-	-	-
KOF4C 3950	3950	34	0.00	-	-	-	-	-	KOF4P 3950	3950	383	0.00	-	-	-	-	-
KOF4C 4000	4000	27	0.00	-	-	-	150.0	-	KOF4P 4000	4000	426	0.00	-	-	-	-	-
KOF4C 4050	4050	21	0.00	-	-	-	-	-	KOF4P 4050	4050	470	0.00	-	-	-	-	-
KOF4C 4100	4100	16	0.00	-	-	-	-	-	KOF4P 4100	4100	515	0.00	-	-	-	-	-
KOF4C 4150	4150	12.5	0.00	-	-	-	-	-	KOF4P 4150	4150	561	0.00	-	-	-	-	-
KOF4C 4200	4200	9.5	0.00	-	-	-	50.0	-	KOF4P 4200	4200	608	0.00	-	-	-	-	-
KOF4C 4250	4250	7	0.00	-	-	-	-	-	KOF4P 4250	4250	655.5	0.00	-	-	-	-	-
KOF4C 4300	4300	5.5	0.00	-	-	-	50.0	-	KOF4P 4300	4300	703.5	0.00	-	-	-	-	-
KOF4C 4350	4350	4	0.00	-	-	-	-	-	KOF4P 4350	4350	752	0.00	-	-	-	-	-
KOF4C 4400	4400	3	0.00	-	-	-	-	-	KOF4P 4400	4400	801	0.00	-	-	-	-	-
KOF4C 4450	4450	2	0.00	-	-	-	-	-	KOF4P 4450	4450	850	0.00	-	-	-	-	-
KOF4C 4500	4500	1.5	0.00	-	-	-	-	-	KOF4P 4500	4500	899	0.00	-	-	-	-	-
KOF4C 4550	4550	1	0.00	-	-	-	-	-	KOF4P 4550	4550	948.5	0.00	-	-	-	-	-
KOF4C 4600	4600	1	0.00	-	-	-	-	-	KOF4P 4600	4600	998	0.00	-	-	-	-	-
KOF4C 4650	4650	0.5	0.00	-	-	-	-	-	KOF4P 4650	4650	1048	0.00	-	-	-	-	-
KOF4C 4700	4700	0.5	0.00	-	-	-	-	-	KOF4P 4700	4700	1097.5	0.00	-	-	-	-	-
KOF4C 4750	4750	0.5	0.00	-	-	-	-	-	KOF4P 4750	4750	1147.5	0.00	-	-	-	-	-
KOF4C 4800	4800	0.5	0.00	-	-	-	-	-	KOF4P 4800	4800	1197	0.00	-	-	-	-	-
KOF4C 4850	4850	0.5	0.00	-	-	-	-	-	KOF4P 4850	4850	1247	0.00	-	-	-	-	-
Feb-24 (58d 12/8/23); CSize 25; KOG4 3629.00																	
KOG4C 2450	2450	1177.5	0.00	0.0	0	0	0	0	KOG4P 2450	2450	0.5	0.00	-	-	0	-	-
KOG4C 2500	2500	1127.5	0.00	-	-	-	-	-	KOG4P 2500	2500	0.5	0.00	-	-	-	-	-
KOG4C 2550	2550	1078	0.00	-	-	-	-	-	KOG4P 2550	2550	0.5	0.00	-	-	-	-	-
KOG4C 2600	2600	1028.5	0.00	-	-	-	-	-	KOG4P 2600	2600	1	0.00	-	-	-	-	-
KOG4C 2650	2650	979.5	0.00	-	-	-	-	-	KOG4P 2650	2650	1	0.00	-	-	-	-	-
KOG4C 2700	2700	930	0.00	-	-	-	-	-	KOG4P 2700	2700	2	0.00	-	-	-	-	-
KOG4C 2750	2750	881.5	0.00	-	-	-	-	-	KOG4P 2750	2750	3	0.00	-	-	-	-	-
KOG4C 2800	2800	833	0.00	-	-	-	-	-	KOG4P 2800	2800	4	0.00	-	-	-	-	-
KOG4C 2850	2850	785	0.00	-	-	-	-	-	KOG4P 2850	2850	6	0.00	-	-	-	-	-
KOG4C 2900	2900	737.5	0.00	-	-	-	-	-	KOG4P 2900	2900	8	0.00	-	-	-	-	-
KOG4C 2950	2950	690.5	0.00	-	-	-	-	-	KOG4P 2950	2950	11	0.00	-	-	-	-	-
KOG4C 3000	3000	644.5	0.00	-	-	-	-	-	KOG4P 3000	3000	15	0.00	-	-	-	-	-
KOG4C 3050	3050	599.5	0.00	-	-	-	-	-	KOG4P 3050	3050	19.5	0.00	-	-	-	-	-
KOG4C 3100	3100	556	0.00	-	-	-	-	-	KOG4P 3100	3100	25.5	0.00	-	-	-	-	-
KOG4C 3150	3150	513	0.00	-	-	-	-	-	KOG4P 3150	3150	32.5	0.00	-	-	-	-</	

KOG4C 3700	3700	162.5	0.00	-	-	-	-	-	KOG4P 3700	3700	229	0.00	-	-	-	-	-
KOG4C 3750	3750	142.5	0.00	-	-	-	-	-	KOG4P 3750	3750	259	0.00	-	-	-	-	-
KOG4C 3800	3800	124.5	0.00	-	-	-	-	-	KOG4P 3800	3800	290.5	0.00	-	-	-	-	-
KOG4C 3850	3850	108.5	0.00	-	-	-	-	-	KOG4P 3850	3850	324.5	0.00	-	-	-	-	-
KOG4C 3900	3900	94	0.00	-	-	-	-	-	KOG4P 3900	3900	359.5	0.00	-	-	-	-	-
KOG4C 3950	3950	81	0.00	-	-	-	-	-	KOG4P 3950	3950	396.5	0.00	-	-	-	-	-
KOG4C 4000	4000	69.5	0.00	-	-	-	-	-	KOG4P 4000	4000	434.5	0.00	-	-	-	-	-
KOG4C 4050	4050	59.5	0.00	-	-	-	-	-	KOG4P 4050	4050	474.5	0.00	-	-	-	-	-
KOG4C 4100	4100	50.5	0.00	-	-	-	-	-	KOG4P 4100	4100	515.5	0.00	-	-	-	-	-
KOG4C 4150	4150	43	0.00	-	-	-	-	-	KOG4P 4150	4150	557.5	0.00	-	-	-	-	-
KOG4C 4200	4200	36.5	0.00	-	-	-	50.0	-	KOG4P 4200	4200	600.5	0.00	-	-	-	-	-
KOG4C 4250	4250	30.5	0.00	-	-	-	-	-	KOG4P 4250	4250	644.5	0.00	-	-	-	-	-
KOG4C 4300	4300	25.5	0.00	-	-	-	50.0	-	KOG4P 4300	4300	689.5	0.00	-	-	-	-	-
KOG4C 4350	4350	21.5	0.00	-	-	-	-	-	KOG4P 4350	4350	735	0.00	-	-	-	-	-
KOG4C 4400	4400	18	0.00	-	-	-	-	-	KOG4P 4400	4400	781	0.00	-	-	-	-	-
KOG4C 4450	4450	15	0.00	-	-	-	-	-	KOG4P 4450	4450	828	0.00	-	-	-	-	-
KOG4C 4500	4500	12.5	0.00	-	-	-	-	-	KOG4P 4500	4500	875	0.00	-	-	-	-	-
KOG4C 4550	4550	10	0.00	-	-	-	-	-	KOG4P 4550	4550	922.5	0.00	-	-	-	-	-
KOG4C 4600	4600	8.5	0.00	-	-	-	-	-	KOG4P 4600	4600	970.5	0.00	-	-	-	-	-
KOG4C 4650	4650	7	0.00	-	-	-	-	-	KOG4P 4650	4650	1019	0.00	-	-	-	-	-
KOG4C 4700	4700	5.5	0.00	-	-	-	-	-	KOG4P 4700	4700	1067.5	0.00	-	-	-	-	-
KOG4C 4750	4750	4.5	0.00	-	-	-	-	-	KOG4P 4750	4750	1116	0.00	-	-	-	-	-
KOG4C 4800	4800	3.5	0.00	-	-	-	-	-	KOG4P 4800	4800	1165	0.00	-	-	-	-	-
KOG4C 4850	4850	3	0.00	-	-	-	-	-	KOG4P 4850	4850	1214	0.00	-	-	-	-	-
KOG4C 4900	4900	2.5	0.00	-	-	-	-	-	KOG4P 4900	4900	1263	0.00	-	-	-	-	-

Mar-24 (91d 1/10/24); CSize 25; KOH4 3642.00

KOH4C 2450	2450	1193.5	0.00	-	-	-	-	-	KOH4P 2450	2450	1	0.00	-	-	-	-	-
KOH4C 2500	2500	1144.5	0.00	-	-	-	-	-	KOH4P 2500	2500	2	0.00	-	-	-	-	-
KOH4C 2550	2550	1096	0.00	-	-	-	-	-	KOH4P 2550	2550	2.5	0.00	-	-	-	-	-
KOH4C 2600	2600	1047.5	0.00	-	-	-	-	-	KOH4P 2600	2600	3.5	0.00	-	-	-	-	-
KOH4C 2650	2650	999	0.00	-	-	-	-	-	KOH4P 2650	2650	5	0.00	-	-	-	-	-
KOH4C 2700	2700	951	0.00	-	-	-	-	-	KOH4P 2700	2700	6.5	0.00	-	-	-	-	-
KOH4C 2750	2750	904	0.00	-	-	-	-	-	KOH4P 2750	2750	9	0.00	-	-	-	-	-
KOH4C 2800	2800	857	0.00	-	-	-	-	-	KOH4P 2800	2800	12	0.00	-	-	-	-	-
KOH4C 2850	2850	811	0.00	-	-	-	-	-	KOH4P 2850	2850	15.5	0.00	-	-	-	-	-
KOH4C 2900	2900	765.5	0.00	-	-	-	-	-	KOH4P 2900	2900	19.5	0.00	-	-	-	-	-
KOH4C 2950	2950	721	0.00	-	-	-	-	-	KOH4P 2950	2950	24.5	0.00	-	-	-	-	-
KOH4C 3000	3000	677.5	0.00	-	-	-	-	-	KOH4P 3000	3000	30.5	0.00	-	-	-	-	-
KOH4C 3050	3050	635	0.00	-	-	-	-	-	KOH4P 3050	3050	38	0.00	-	-	-	-	-
KOH4C 3100	3100	594	0.00	-	-	-	-	-	KOH4P 3100	3100	46	0.00	-	-	-	-	-
KOH4C 3150	3150	554	0.00	-	-	-	-	-	KOH4P 3150	3150	56	0.00	-	-	-	-	-
KOH4C 3200	3200	515.5	0.00	-	-	-	-	-	KOH4P 3200	3200	67	0.00	-	-	-	-	-
KOH4C 3250	3250	478	0.00	-	-	-	-	-	KOH4P 3250	3250	79.5	0.00	-	-	-	-	-
KOH4C 3300	3300	442.5	0.00	-	-	-	-	-	KOH4P 3300	3300	93.5	0.00	-	-	-	-	-
KOH4C 3350	3350	408.5	0.00	-	-	-	-	-	KOH4P 3350	3350	109	0.00	-	-	-	-	-
KOH4C 3400	3400	376	0.00	-	-	-	-	-	KOH4P 3400	3400	126	0.00	-	-	-	-	-
KOH4C 3450	3450	345	0.00	-	-	-	-	-	KOH4P 3450	3450	145	0.00	-	-	-	-	-
KOH4C 3500	3500	316	0.00	-	-	-	-	-	KOH4P 3500	3500	165.5	0.00	-	-	-	-	-
KOH4C 3550	3550	288.5	0.00	-	-	-	-	-	KOH4P 3550	3550	187.5	0.00	-	-	-	-	-
KOH4C 3600	3600	263	0.00	-	-	-	-	-	KOH4P 3600	3600	211.5	0.00	-	-	-	-	-
KOH4C 3650	3650	239	0.00	-	-	-	-	-	KOH4P 3650	3650	237	0.00	-	-	-	-	-
KOH4C 3700	3700	216.5	0.00	-	-	-	-	-	KOH4P 3700	3700	264	0.00	-	-	-	-	-
KOH4C 3750	3750	195.5	0.00	-	-	250.0	-	-	KOH4P 3750	3750	293	0.00	-	-	-	-	-
KOH4C 3800	3800	176.5	0.00	-	-	-	-	-	KOH4P 3800	3800	323	0.00	-	-	-	-	-
KOH4C 3850	3850	158.5	0.00	-	-	-	-	-	KOH4P 3850	3850	355	0.00	-	-	-	-	-
KOH4C 3900	3900	142.5	0.00	-	-	-	-	-	KOH4P 3900	3900	388.5	0.00	-	-	-	-	-
KOH4C 3950	3950	127.5	0.00	-	-	-	-	-	KOH4P 3950	3950	423	0.00	-	-	-	-	-
KOH4C 4000	4000	113.5	0.00	-	-	200.0	-	-	KOH4P 4000	4000	459	0.00	-	-	-	-	-
KOH4C 4050	4050	101	0.00	-	-	-	-	-	KOH4P 4050	4050	496	0.00	-	-	-	-	-
KOH4C 4100	4100	90	0.00	-	-	-	-	-	KOH4P 4100	4100	534.5	0.00	-	-	-	-	-
KOH4C 4150	4150	79.5	0.00	-	-	-	-	-	KOH4P 4150	4150	574	0.00	-	-	-	-	-
KOH4C 4200	4200	70.5	0.00	-	-	250.0	100.0	-	KOH4P 4200	4200	614	0.00	-	-	-	-	-
KOH4C 4250	4250	62	0.00	-	-	250.0	-	-	KOH4P 4250	4250	655.5	0.00	-	-	-	-	-
KOH4C 4300	4300	55	0.00	-	-	50.0	-	-	KOH4P 4300	4300	697.5	0.00	-	-	-	-	-
KOH4C 4350	4350	48	0.00	-	-	-	-	-	KOH4P 4350	4350	740.5	0.00	-	-	-	-	-
KOH4C 4400	4400	42	0.00	-	-	-	-	-	KOH4P 4400	4400	784.5	0.00	-	-	-	-	-
KOH4C 4450	4450	37	0.00	-	-	-	-	-	KOH4P 4450	4450	828.5	0.00	-	-	-	-	-
KOH4C 4500	4500	32.5	0.00	-	-	-	-	-	KOH4P 4500	4500	873.5	0.00	-	-	-	-	-
KOH4C 4550	4550	28	0.00	-	-	-	-	-	KOH4P 4550	4550	919	0.00	-	-	-	-	-
KOH4C 4600	4600	24.5	0.00	-	-	-	-	-	KOH4P 4600	4600	965	0.00	-	-	-	-	-
KOH4C 4650	4650	21.5	0.00	-	-	-	-	-	KOH4P 4650	4650	1011.5	0.00	-	-	-	-	-
KOH4C 4700	4700	18.5	0.00	-	-	-	-	-	KOH4P 4700	4700	1058	0.00	-	-	-	-	-
KOH4C 4750	4750	16	0.00	-	-	-	-	-	KOH4P 4750	4750	1105.5	0.00	-	-	-	-	-
KOH4C 4800	4800	14	0.00	-	-	-	-	-	KOH4P 4800	4800	1152.5	0.00	-	-	-	-	-
KOH4C 4850	4850	12	0.00	-	-	-	-	-	KOH4P 4850	4850	1200.5	0.00	-	-	-	-	-
KOH4C 4900	4900	10.5	0.00	-	-	-	-	-	KOH4P 4900	4900	1248.5	0.00	-	-	-	-	-

Apr-24 (121d 2/9/24); CSize 25; KOJ4 3643.00

KOJ4C 2450	2450	1192.5	0.00	-	-	-	-	-	KOJ4P 2450	2450	3	0.00	-	-	-	-	-
KOJ4C 2500	2500	1144	0.00	-	-	-	-	-	KOJ4P 2500	2500	4.5	0.00	-	-	-	-	-
KOJ4C 2550	2550	1096	0.00	-	-	-	-	-	KOJ4P 2550	2550	5.5	0.00	-	-	-	-	-
KOJ4C 2600	2600	1048.5	0.00	-	-	-	-	-	KOJ4P 2600	2600	7.5	0.00	-	-	-	-	-
KOJ4C 2650	2650	1001	0.00	-	-	-	-	-	KOJ4P 2650	2650	10	0.00	-	-	-	-	-
KOJ4C 2700	2700	954.5	0.00	-	-	-	-	-	KOJ4P 2700	2700	12.5	0.00	-	-	-	-	-
KOJ4C 2750	2750	908.5	0.00	-	-	-	-	-	KOJ4P 2750	2750	16	0.00	-	-	-	-	-
KOJ4C 2800	2800	863	0.00	-	-	-	-	-	KOJ4P 2800	2800	20	0.00	-	-	-	-	-
KOJ4C 2850	2850	818.5	0.00	-	-	-	-	-	KOJ4P 2850	2850	25	0.00	-	-	-	-	-
KOJ4C 2900	2900	775	0.00	-	-	-	-	-	KOJ4P 2900	2900	31	0.00	-	-	-	-	-
KOJ4C 2950	2950	732	0.00	-	-	-	-	-	KOJ4P 2950	2950	37.5	0.00	-	-	-	-	-
KOJ4C 3000	3000	690.5	0.00	-	-	-	-	-	KOJ4P 3000	3000	45.5	0.00	-	-	-	-	-
KOJ4C 3050	3050	650	0.00	-	-	-	-	-	KOJ4P 3050	3050	54	0.00	-	-	-	-	-
KOJ4C 3100	3100	610.5	0.00	-	-	-	-	-	KOJ4P 3100	3100	64	0.00	-	-	-	-	-
KOJ4C 3150	3150	572	0.00	-	-	-	-	-	KOJ4P 3150	3150	75.5						

KOJ4C 4350	4350	68	0.00	-	-	-	-	-	KOJ4P 4350	4350	759	0.00	-	-	-	-	-
KOJ4C 4400	4400	61	0.00	-	-	-	-	-	KOJ4P 4400	4400	801	0.00	-	-	-	-	-
KOJ4C 4450	4450	54.5	0.00	-	-	-	-	-	KOJ4P 4450	4450	844	0.00	-	-	-	-	-
KOJ4C 4500	4500	49	0.00	-	-	-	-	-	KOJ4P 4500	4500	888	0.00	-	-	-	-	-
KOJ4C 4550	4550	43.5	0.00	-	-	-	-	-	KOJ4P 4550	4550	932	0.00	-	-	-	-	-
KOJ4C 4600	4600	39	0.00	-	-	-	-	-	KOJ4P 4600	4600	976.5	0.00	-	-	-	-	-
KOJ4C 4650	4650	34.5	0.00	-	-	-	-	-	KOJ4P 4650	4650	1022	0.00	-	-	-	-	-
KOJ4C 4700	4700	30.5	0.00	-	-	-	-	-	KOJ4P 4700	4700	1067.5	0.00	-	-	-	-	-
KOJ4C 4750	4750	27	0.00	-	-	-	-	-	KOJ4P 4750	4750	1113.5	0.00	-	-	-	-	-
KOJ4C 4800	4800	24	0.00	-	-	-	-	-	KOJ4P 4800	4800	1160	0.00	-	-	-	-	-
KOJ4C 4850	4850	21.5	0.00	-	-	-	-	-	KOJ4P 4850	4850	1206.5	0.00	-	-	-	-	-
KOJ4C 4900	4900	19	0.00	-	-	-	-	-	KOJ4P 4900	4900	1253.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
DEC 23	CALL	33.19	34.18	-2.90
	PUT	33.17	34.18	-2.95
	MEAN	33.18	34.18	-2.93
JAN 24	CALL	33.67	34.69	-2.94
	PUT	33.67	34.71	-3.00
	MEAN	33.67	34.70	-2.97
FEB 24	CALL	33.19	34.18	-2.90
	PUT	33.17	34.18	-2.95
	MEAN	33.18	34.18	-2.93

	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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