

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	3,530	-11	3,555	3,585	3,533	261	3,561
NOV 23	3,526	-13	3,546	3,581	3,524	4,053	16,965
DEC 23	3,551	-14	3,575	3,611	3,547	34,732	49,956
JAN 24	3,571	-29	3,608	3,643	3,567	19,477	40,133
FEB 24	3,594	-39	3,641	3,674	3,590	11,964	23,138
MAR 24	3,609	-43	3,654	3,689	3,607	9,176	25,926
APR 24	3,611	-41	3,655	3,687	3,609	3,447	18,283
MAY 24	3,598	-32	3,641	3,675	3,598	3,802	23,016
JUN 24	3,569	-36	3,613	3,647	3,569	1,722	9,964
JUL 24	3,539	-30	3,582	3,613	3,538	2,798	10,177
AUG 24	3,517	-39	3,557	3,570	3,517	1,247	2,945
SEP 24	3,505	-38	3,549	3,570	3,503	1,648	5,671
NOV 24	3,500	-34	3,535	3,560	3,500	700	4,481
JAN 25	3,526	-34					83
MAR 25	3,526	-34					3
MAY 25	3,526	-34					
JUL 25	3,526	-34					
SEP 25	3,526	-34					
NOV 25	3,526	-34					
JAN 26	3,526	-34					
MAR 26	3,526	-34					
MAY 26	3,526	-34					
JUL 26	3,526	-34					
SEP 26	3,526	-34					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	53.52	-0.47	53.98	54.05	53.98	40	84
DEC 23	52.72	-0.51	53.30	53.60	52.49	72,463	154,086
JAN 24	52.10	-0.52	52.76	52.97	51.93	26,138	83,219
MAR 24	51.65	-0.63	52.39	52.65	51.49	18,400	60,851
MAY 24	51.45	-0.68	52.24	52.49	51.30	12,216	45,082
JUL 24	51.24	-0.69	52.12	52.24	51.11	7,849	34,923
AUG 24	50.89	-0.66	51.67	51.81	50.79	1,385	8,677
SEP 24	50.57	-0.64	51.33	51.35	50.58	832	6,384
OCT 24	50.21	-0.65	51.18	51.18	50.29	520	4,465
DEC 24	50.14	-0.69	51.07	51.07	50.01	2,603	16,116
JAN 25	50.10	-0.71	-	-	-	41	764
MAR 25	49.93	-0.69	-	-	-	9	737
MAY 25	49.79	-0.67	-	-	-	12	129
JUL 25	49.68	-0.66	-	-	-	19	295
AUG 25	49.45	-0.63	-	-	-	-	17

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
<b>Jan-24 (29d 11/10/23); CSize 25; KOF4 3571.00</b>																	
KOF4C 2350	2350	1218	0.00	-	-	-	-	-	KOF4P 2350	2350	0.5	0.00	-	-	-	-	-
KOF4C 2400	2400	1168	0.00	-	-	-	-	-	KOF4P 2400	2400	0.5	0.00	-	-	-	-	-
KOF4C 2450	2450	1118	0.00	-	-	-	-	-	KOF4P 2450	2450	0.5	0.00	-	-	-	-	-
KOF4C 2500	2500	1068.5	0.00	-	-	-	-	-	KOF4P 2500	2500	0.5	0.00	-	-	-	-	-
KOF4C 2550	2550	1018.5	0.00	-	-	-	-	-	KOF4P 2550	2550	0.5	0.00	-	-	-	-	-
KOF4C 2600	2600	968.5	0.00	-	-	-	-	-	KOF4P 2600	2600	0.5	0.00	-	-	-	-	-
KOF4C 2650	2650	919	0.00	-	-	-	-	-	KOF4P 2650	2650	0.5	0.00	-	-	-	-	-
KOF4C 2700	2700	869	0.00	-	-	-	-	-	KOF4P 2700	2700	0.5	0.00	-	-	-	-	-
KOF4C 2750	2750	819.5	0.00	-	-	-	-	-	KOF4P 2750	2750	0.5	0.00	-	-	-	-	-
KOF4C 2800	2800	770	0.00	-	-	-	-	-	KOF4P 2800	2800	0.5	0.00	-	-	-	-	-
KOF4C 2850	2850	720.5	0.00	-	-	-	-	-	KOF4P 2850	2850	1.5	0.00	-	-	-	-	-
KOF4C 2900	2900	671.5	0.00	-	-	-	-	-	KOF4P 2900	2900	2	0.00	-	-	-	-	-
KOF4C 2950	2950	623	0.00	-	-	-	-	-	KOF4P 2950	2950	3.5	0.00	-	-	-	-	-
KOF4C 3000	3000	575	0.00	-	-	-	-	-	KOF4P 3000	3000	5	0.00	-	-	-	150	-
KOF4C 3050	3050	527.5	0.00	-	-	-	-	-	KOF4P 3050	3050	8	0.00	-	-	-	-	-
KOF4C 3100	3100	481.5	0.00	-	-	-	-	-	KOF4P 3100	3100	11.5	0.00	-	-	-	-	-
KOF4C 3150	3150	436.5	0.00	-	-	-	-	-	KOF4P 3150	3150	16.5	0.00	-	-	-	-	-
KOF4C 3200	3200	393	0.00	-	-	-	-	-	KOF4P 3200	3200	23	0.00	-	-	-	-	-
KOF4C 3250	3250	351	0.00	-	-	-	-	-	KOF4P 3250	3250	31	0.00	-	-	-	-	-
KOF4C 3300	3300	311.5	0.00	-	-	-	-	-	KOF4P 3300	3300	41.5	0.00	-	-	-	75	-
KOF4C 3350	3350	274.5	0.00	-	-	-	-	-	KOF4P 3350	3350	54	0.00	-	-	-	-	-
KOF4C 3400	3400	239.5	0.00	-	-	-	-	-	KOF4P 3400	3400	69	0.00	-	-	-	-	-
KOF4C 3450	3450	207.5	0.00	-	-	-	-	-	KOF4P 3450	3450	86.5	0.00	-	-	-	200	200
KOF4C 3500	3500	178	0.00	-	-	-	-	-	KOF4P 3500	3500	107	0.00	-	-	-	-	-
KOF4C 3550	3550	151.5	0.00	-	-	-	-	-	KOF4P 3550	3550	130.5	0.00	-	-	-	-	-
KOF4C 3600	3600	128	0.00	-	-	-	-	-	KOF4P 3600	3600	156.5	0.00	-	-	-	-	-
KOF4C 3650	3650	107	0.00	-	-	-	-	-	KOF4P 3650	3650	185.5	0.00	-	-	-	-	-
KOF4C 3700	3700	88.5	0.00	-	-	-	-	-	KOF4P 3700	3700	217	0.00	-	-	-	-	-
KOF4C 3750	3750	72.5	0.00	-	-	-	-	-	KOF4P 3750	3750	251	0.00	-	-	-	-	-
KOF4C 3800	3800	59	0.00	-	-	-	-	-	KOF4P 3800	3800	287.5	0.00	-	-	-	-	-
KOF4C 3850	3850	47.5	0.00	-	-	-	-	-	KOF4P 3850	3850	326	0.00	-	-	-	-	-
KOF4C 3900	3900	38	0.00	-	-	-	-	-	KOF4P 3900	3900	366	0.00	-	-	-	-	-
KOF4C 3950	3950	30	0.00	-	-	-	-	-	KOF4P 3950	3950	408	0.00	-	-	-	-	-
KOF4C 4000	4000	23.5	0.00	-	-	-	150.0	-	KOF4P 4000	4000	451.5	0.00	-	-	-	-	-
KOF4C 4050	4050	18.5	0.00	-	-	-	-	-	KOF4P 4050	4050	496	0.00	-	-	-	-	-
KOF4C 4100	4100	14	0.00	-	-	-	-	-	KOF4P 4100	4100	542	0.00	-	-	-	-	-
KOF4C 4150	4150	11	0.00	-	-	-	-	-	KOF4P 4150	4150	588.5	0.00	-	-	-	-	-
KOF4C 4200	4200	8.5	0.00	-	-	-	50.0	-	KOF4P 4200	4200	635.5	0.00	-	-	-	-	-
KOF4C 4250	4250	6	0.00	-	-	-	-	-	KOF4P 4250	4250	683.5	0.00	-	-	-	-	-
KOF4C 4300	4300	4.5	0.00	-	-	-	50.0	-	KOF4P 4300	4300	732	0.00	-	-	-	-	-
KOF4C 4350	4350	3.5	0.00	-	-	-	-	-	KOF4P 4350	4350	780.5	0.00	-	-	-	-	-
KOF4C 4400	4400	2.5	0.00	-	-	-	-	-	KOF4P 4400	4400	829.5	0.00	-	-	-	-	-
KOF4C 4450	4450	2	0.00	-	-	-	-	-	KOF4P 4450	4450	878.5	0.00	-	-	-	-	-
KOF4C 4500	4500	1.5	0.00	-	-	-	-	-	KOF4P 4500	4500	928	0.00	-	-	-	-	-
KOF4C 4550	4550	1	0.00	-	-	-	-	-	KOF4P 4550	4550	977.5	0.00	-	-	-	-	-
KOF4C 4600	4600	0.5	0.00	-	-	-	-	-	KOF4P 4600	4600	1027	0.00	-	-	-	-	-
KOF4C 4650	4650	0.5	0.00	-	-	-	-	-	KOF4P 4650	4650	1077	0.00	-	-	-	-	-
KOF4C 4700	4700	0.5	0.00	-	-	-	-	-	KOF4P 4700	4700	1126.5	0.00	-	-	-	-	-
KOF4C 4750	4750	0.5	0.00	-	-	-	-	-	KOF4P 4750	4750	1176.5	0.00	-	-	-	-	-
KOF4C 4800	4800	0.5	0.00	-	-	-	-	-	KOF4P 4800	4800	1226	0.00	-	-	-	-	-
<b>Feb-24 (57d 12/8/23); CSize 25; KOG4 3595.00</b>																	
KOG4C 2400	2400	1188.5	0.00	0.0	0	0	0	0	KOG4P 2400	2400	0.5	0.00	-	-	0	-	-
KOG4C 2450	2450	1138.5	0.00	-	-	-	-	-	KOG4P 2450	2450	0.5	0.00	-	-	-	-	-
KOG4C 2500	2500	1089	0.00	-	-	-	-	-	KOG4P 2500	2500	0.5	0.00	-	-	-	-	-
KOG4C 2550	2550	1039.5	0.00	-	-	-	-	-	KOG4P 2550	2550	1	0.00	-	-	-	-	-
KOG4C 2600	2600	990.5	0.00	-	-	-	-	-	KOG4P 2600	2600	1	0.00	-	-	-	-	-
KOG4C 2650	2650	941	0.00	-	-	-	-	-	KOG4P 2650	2650	2	0.00	-	-	-	-	-
KOG4C 2700	2700	892.5	0.00	-	-	-	-	-	KOG4P 2700	2700	2.5	0.00	-	-	-	-	-
KOG4C 2750	2750	844	0.00	-	-	-	-	-	KOG4P 2750	2750	4	0.00	-	-	-	-	-
KOG4C 2800	2800	796	0.00	-	-	-	-	-	KOG4P 2800	2800	5.5	0.00	-	-	-	-	-
KOG4C 2850	2850	748	0.00	-	-	-	-	-	KOG4P 2850	2850	8	0.00	-	-	-	-	-
KOG4C 2900	2900	701.5	0.00	-	-	-	-	-	KOG4P 2900	2900	11	0.00	-	-	-	-	-
KOG4C 2950	2950	655.5	0.00	-	-	-	-	-	KOG4P 2950	2950	14.5	0.00	-	-	-	-	-
KOG4C 3000	3000	610	0.00	-	-	-	-	-	KOG4P 3000	3000	19	0.00	-	-	-	-	-
KOG4C 3050	3050	566	0.00	-	-	-	-	-	KOG4P 3050	3050	25	0.00	-	-	-	-	-
KOG4C 3100	3100	523.5	0.00	-	-	-	-	-	KOG4P 3100	3100	32	0.00	-	-	-	-	-

KOG4C 3650	3650	169	0.00	-	-	-	-	-	KOG4P 3650	3650	225	0.00	-	-	-	-	-
KOG4C 3700	3700	149	0.00	-	-	-	-	-	KOG4P 3700	3700	254.5	0.00	-	-	-	-	-
KOG4C 3750	3750	130.5	0.00	-	-	-	-	-	KOG4P 3750	3750	285.5	0.00	-	-	-	-	-
KOG4C 3800	3800	113.5	0.00	-	-	-	-	-	KOG4P 3800	3800	318.5	0.00	-	-	-	-	-
KOG4C 3850	3850	99	0.00	-	-	-	-	-	KOG4P 3850	3850	353.5	0.00	-	-	-	-	-
KOG4C 3900	3900	85.5	0.00	-	-	-	-	-	KOG4P 3900	3900	390	0.00	-	-	-	-	-
KOG4C 3950	3950	73.5	0.00	-	-	-	-	-	KOG4P 3950	3950	428	0.00	-	-	-	-	-
KOG4C 4000	4000	63.5	0.00	-	-	-	-	-	KOG4P 4000	4000	467.5	0.00	-	-	-	-	-
KOG4C 4050	4050	54	0.00	-	-	-	-	-	KOG4P 4050	4050	508	0.00	-	-	-	-	-
KOG4C 4100	4100	46	0.00	-	-	-	-	-	KOG4P 4100	4100	549.5	0.00	-	-	-	-	-
KOG4C 4150	4150	39	0.00	-	-	-	-	-	KOG4P 4150	4150	592.5	0.00	-	-	-	-	-
KOG4C 4200	4200	33	0.00	-	-	-	50.0	-	KOG4P 4200	4200	636	0.00	-	-	-	-	-
KOG4C 4250	4250	28	0.00	-	-	-	-	-	KOG4P 4250	4250	680.5	0.00	-	-	-	-	-
KOG4C 4300	4300	23.5	0.00	-	-	-	50.0	-	KOG4P 4300	4300	726	0.00	-	-	-	-	-
KOG4C 4350	4350	19.5	0.00	-	-	-	-	-	KOG4P 4350	4350	772	0.00	-	-	-	-	-
KOG4C 4400	4400	16.5	0.00	-	-	-	-	-	KOG4P 4400	4400	818.5	0.00	-	-	-	-	-
KOG4C 4450	4450	13.5	0.00	-	-	-	-	-	KOG4P 4450	4450	865.5	0.00	-	-	-	-	-
KOG4C 4500	4500	11	0.00	-	-	-	-	-	KOG4P 4500	4500	913	0.00	-	-	-	-	-
KOG4C 4550	4550	9.5	0.00	-	-	-	-	-	KOG4P 4550	4550	960.5	0.00	-	-	-	-	-
KOG4C 4600	4600	7.5	0.00	-	-	-	-	-	KOG4P 4600	4600	1008.5	0.00	-	-	-	-	-
KOG4C 4650	4650	6.5	0.00	-	-	-	-	-	KOG4P 4650	4650	1057	0.00	-	-	-	-	-
KOG4C 4700	4700	5	0.00	-	-	-	-	-	KOG4P 4700	4700	1105.5	0.00	-	-	-	-	-
KOG4C 4750	4750	4	0.00	-	-	-	-	-	KOG4P 4750	4750	1154.5	0.00	-	-	-	-	-
KOG4C 4800	4800	3.5	0.00	-	-	-	-	-	KOG4P 4800	4800	1203.5	0.00	-	-	-	-	-
KOG4C 4850	4850	3	0.00	-	-	-	-	-	KOG4P 4850	4850	1252.5	0.00	-	-	-	-	-

**Mar-24 (90d 1/10/24); CSize 25; KOH4 3608.00**

KOH4C 2400	2400	1201	0.00	-	-	-	-	-	KOH4P 2400	2400	1.5	0.00	-	-	-	-	-
KOH4C 2450	2450	1152	0.00	-	-	-	-	-	KOH4P 2450	2450	2	0.00	-	-	-	-	-
KOH4C 2500	2500	1103	0.00	-	-	-	-	-	KOH4P 2500	2500	2.5	0.00	-	-	-	-	-
KOH4C 2550	2550	1054.5	0.00	-	-	-	-	-	KOH4P 2550	2550	3.5	0.00	-	-	-	-	-
KOH4C 2600	2600	1006	0.00	-	-	-	-	-	KOH4P 2600	2600	5	0.00	-	-	-	-	-
KOH4C 2650	2650	958.5	0.00	-	-	-	-	-	KOH4P 2650	2650	7	0.00	-	-	-	-	-
KOH4C 2700	2700	911	0.00	-	-	-	-	-	KOH4P 2700	2700	9	0.00	-	-	-	-	-
KOH4C 2750	2750	864	0.00	-	-	-	-	-	KOH4P 2750	2750	12	0.00	-	-	-	-	-
KOH4C 2800	2800	818	0.00	-	-	-	-	-	KOH4P 2800	2800	15.5	0.00	-	-	-	-	-
KOH4C 2850	2850	773	0.00	-	-	-	-	-	KOH4P 2850	2850	20	0.00	-	-	-	-	-
KOH4C 2900	2900	728.5	0.00	-	-	-	-	-	KOH4P 2900	2900	25	0.00	-	-	-	-	-
KOH4C 2950	2950	685	0.00	-	-	-	-	-	KOH4P 2950	2950	31	0.00	-	-	-	-	-
KOH4C 3000	3000	642.5	0.00	-	-	-	-	-	KOH4P 3000	3000	38	0.00	-	-	-	-	-
KOH4C 3050	3050	601	0.00	-	-	-	-	-	KOH4P 3050	3050	46.5	0.00	-	-	-	-	-
KOH4C 3100	3100	561	0.00	-	-	-	-	-	KOH4P 3100	3100	56	0.00	-	-	-	-	-
KOH4C 3150	3150	522.5	0.00	-	-	-	-	-	KOH4P 3150	3150	67	0.00	-	-	-	-	-
KOH4C 3200	3200	485.5	0.00	-	-	-	-	-	KOH4P 3200	3200	79.5	0.00	-	-	-	-	-
KOH4C 3250	3250	449.5	0.00	-	-	-	-	-	KOH4P 3250	3250	93.5	0.00	-	-	-	-	-
KOH4C 3300	3300	415.5	0.00	-	-	-	-	-	KOH4P 3300	3300	109	0.00	-	-	-	-	-
KOH4C 3350	3350	383	0.00	-	-	-	-	-	KOH4P 3350	3350	126	0.00	-	-	-	-	-
KOH4C 3400	3400	352	0.00	-	-	-	-	-	KOH4P 3400	3400	145	0.00	-	-	-	-	-
KOH4C 3450	3450	323	0.00	-	-	-	-	-	KOH4P 3450	3450	165	0.00	-	-	-	-	-
KOH4C 3500	3500	295.5	0.00	-	-	-	-	-	KOH4P 3500	3500	187	0.00	-	-	-	-	-
KOH4C 3550	3550	269.5	0.00	-	-	-	-	-	KOH4P 3550	3550	211	0.00	-	-	-	-	-
KOH4C 3600	3600	245	0.00	-	-	-	-	-	KOH4P 3600	3600	236.5	0.00	-	-	-	-	-
KOH4C 3650	3650	222.5	0.00	-	-	-	-	-	KOH4P 3650	3650	263.5	0.00	-	-	-	-	-
KOH4C 3700	3700	201.5	0.00	-	-	-	-	-	KOH4P 3700	3700	292	0.00	-	-	-	-	-
KOH4C 3750	3750	182	0.00	-	-	250.0	-	-	KOH4P 3750	3750	322	0.00	-	-	-	-	-
KOH4C 3800	3800	164	0.00	-	-	-	-	-	KOH4P 3800	3800	353.5	0.00	-	-	-	-	-
KOH4C 3850	3850	147.5	0.00	-	-	-	-	-	KOH4P 3850	3850	386.5	0.00	-	-	-	-	-
KOH4C 3900	3900	132.5	0.00	-	-	-	-	-	KOH4P 3900	3900	421	0.00	-	-	-	-	-
KOH4C 3950	3950	118.5	0.00	-	-	-	-	-	KOH4P 3950	3950	456.5	0.00	-	-	-	-	-
KOH4C 4000	4000	105.5	0.00	-	-	200.0	-	-	KOH4P 4000	4000	493.5	0.00	-	-	-	-	-
KOH4C 4050	4050	94	0.00	-	-	-	-	-	KOH4P 4050	4050	531.5	0.00	-	-	-	-	-
KOH4C 4100	4100	83.5	0.00	-	-	-	-	-	KOH4P 4100	4100	571	0.00	-	-	-	-	-
KOH4C 4150	4150	74	0.00	-	-	-	-	-	KOH4P 4150	4150	611	0.00	-	-	-	-	-
KOH4C 4200	4200	65.5	0.00	-	-	250.0	-	-	KOH4P 4200	4200	652	0.00	-	-	-	-	-
KOH4C 4250	4250	58	0.00	-	-	250.0	-	-	KOH4P 4250	4250	694	0.00	-	-	-	-	-
KOH4C 4300	4300	51	0.00	-	-	50.0	-	-	KOH4P 4300	4300	736.5	0.00	-	-	-	-	-
KOH4C 4350	4350	45	0.00	-	-	-	-	-	KOH4P 4350	4350	780	0.00	-	-	-	-	-
KOH4C 4400	4400	39.5	0.00	-	-	-	-	-	KOH4P 4400	4400	824.5	0.00	-	-	-	-	-
KOH4C 4450	4450	34.5	0.00	-	-	-	-	-	KOH4P 4450	4450	869	0.00	-	-	-	-	-
KOH4C 4500	4500	30.5	0.00	-	-	-	-	-	KOH4P 4500	4500	914.5	0.00	-	-	-	-	-
KOH4C 4550	4550	26.5	0.00	-	-	-	-	-	KOH4P 4550	4550	960	0.00	-	-	-	-	-
KOH4C 4600	4600	23	0.00	-	-	-	-	-	KOH4P 4600	4600	1006.5	0.00	-	-	-	-	-
KOH4C 4650	4650	20	0.00	-	-	-	-	-	KOH4P 4650	4650	1053	0.00	-	-	-	-	-
KOH4C 4700	4700	17.5	0.00	-	-	-	-	-	KOH4P 4700	4700	1100	0.00	-	-	-	-	-
KOH4C 4750	4750	15	0.00	-	-	-	-	-	KOH4P 4750	4750	1147	0.00	-	-	-	-	-
KOH4C 4800	4800	13	0.00	-	-	-	-	-	KOH4P 4800	4800	1194.5	0.00	-	-	-	-	-
KOH4C 4850	4850	11.5	0.00	-	-	-	-	-	KOH4P 4850	4850	1242.5	0.00	-	-	-	-	-

**Apr-24 (120d 2/9/24); CSize 25; KOJ4 3612.00**

KOJ4C 2400	2400	1201.5	0.00	-	-	-	-	-	KOJ4P 2400	2400	3	0.00	-	-	-	-	-
KOJ4C 2450	2450	1153	0.00	-	-	-	-	-	KOJ4P 2450	2450	4.5	0.00	-	-	-	-	-
KOJ4C 2500	2500	1105	0.00	-	-	-	-	-	KOJ4P 2500	2500	6	0.00	-	-	-	-	-
KOJ4C 2550	2550	1057.5	0.00	-	-	-	-	-	KOJ4P 2550	2550	7.5	0.00	-	-	-	-	-
KOJ4C 2600	2600	1010.5	0.00	-	-	-	-	-	KOJ4P 2600	2600	10	0.00	-	-	-	-	-
KOJ4C 2650	2650	964	0.00	-	-	-	-	-	KOJ4P 2650	2650	13	0.00	-	-	-	-	-
KOJ4C 2700	2700	918	0.00	-	-	-	-	-	KOJ4P 2700	2700	16.5	0.00	-	-	-	-	-
KOJ4C 2750	2750	872.5	0.00	-	-	-	-	-	KOJ4P 2750	2750	20.5	0.00	-	-	-	-	-
KOJ4C 2800	2800	828	0.00	-	-	-	-	-	KOJ4P 2800	2800	25.5	0.00	-	-	-	-	-
KOJ4C 2850	2850	784	0.00	-	-	-	-	-	KOJ4P 2850	2850	31.5	0.00	-	-	-	-	-
KOJ4C 2900	2900	741.5	0.00	-	-	-	-	-	KOJ4P 2900	2900	38	0.00	-	-	-	-	-
KOJ4C 2950	2950	700	0.00	-	-	-	-	-	KOJ4P 2950	2950	46	0.00	-	-	-	-	-
KOJ4C 3000	3000	659	0.00	-	-	-	-	-	KOJ4P 3000	3000	54.5	0.00	-	-	-	-	-
KOJ4C 3050	3050	619.5	0.00	-	-	-	-	-	KOJ4P 3050	3050	64.5	0.00	-	-	-	-	-
KOJ4C 3100	3100	581.5	0.00	-	-	-	-	-	KOJ4P 3100	3100	76	0.00	-				

KOJ4C 4300	4300	72.5	0.00	-	-	-	-	-	KOJ4P 4300	4300	754.5	0.00	-	-	-	-	-
KOJ4C 4350	4350	65.5	0.00	-	-	-	-	-	KOJ4P 4350	4350	796.5	0.00	-	-	-	-	-
KOJ4C 4400	4400	58.5	0.00	-	-	-	-	-	KOJ4P 4400	4400	839	0.00	-	-	-	-	-
KOJ4C 4450	4450	52.5	0.00	-	-	-	-	-	KOJ4P 4450	4450	882.5	0.00	-	-	-	-	-
KOJ4C 4500	4500	47	0.00	-	-	-	-	-	KOJ4P 4500	4500	926.5	0.00	-	-	-	-	-
KOJ4C 4550	4550	42	0.00	-	-	-	-	-	KOJ4P 4550	4550	971	0.00	-	-	-	-	-
KOJ4C 4600	4600	37.5	0.00	-	-	-	-	-	KOJ4P 4600	4600	1016	0.00	-	-	-	-	-
KOJ4C 4650	4650	33.5	0.00	-	-	-	-	-	KOJ4P 4650	4650	1061.5	0.00	-	-	-	-	-
KOJ4C 4700	4700	29.5	0.00	-	-	-	-	-	KOJ4P 4700	4700	1107	0.00	-	-	-	-	-
KOJ4C 4750	4750	26.5	0.00	-	-	-	-	-	KOJ4P 4750	4750	1153.5	0.00	-	-	-	-	-
KOJ4C 4800	4800	23.5	0.00	-	-	-	-	-	KOJ4P 4800	4800	1200	0.00	-	-	-	-	-
KOJ4C 4850	4850	21	0.00	-	-	-	-	-	KOJ4P 4850	4850	1247	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
DEC 23	CALL	34.19	33.19	3.01
	PUT	34.21	33.17	3.14
	MEAN	34.20	33.18	3.07
JAN 24	CALL	34.70	33.67	3.06
	PUT	34.65	33.67	2.91
	MEAN	34.68	33.67	2.98
FEB 24	CALL	34.19	33.19	3.01
	PUT	34.21	33.17	3.14
	MEAN	34.20	33.18	3.07

	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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