

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	3,735	21	3,720	3,742	3,701	1,502	13,033
DEC 23	3,765	28	3,750	3,773	3,723	15,902	41,790
JAN 24	3,780	21	3,770	3,788	3,743	26,100	42,778
FEB 24	3,794	19	3,775	3,803	3,758	4,031	22,894
MAR 24	3,803	17	3,793	3,811	3,767	5,516	25,986
APR 24	3,801	17	3,791	3,807	3,760	4,078	19,180
MAY 24	3,791	17	3,789	3,793	3,744	2,409	24,244
JUN 24	3,762	17	3,731	3,765	3,716	1,650	10,863
JUL 24	3,732	17	3,723	3,738	3,695	1,179	10,558
AUG 24	3,710	17	3,699	3,702	3,677	300	3,383
SEP 24	3,698	17	3,660	3,694	3,660	343	6,276
OCT 24	3,694	13					
NOV 24	3,690	14	3,676	3,685	3,675	35	4,615
JAN 25	3,716	14					92
MAR 25	3,716	14					3
MAY 25	3,716	14					
JUL 25	3,716	14					
SEP 25	3,716	14					
NOV 25	3,716	14					
JAN 26	3,716	14					
MAR 26	3,716	14					
MAY 26	3,716	14					
JUL 26	3,716	14					
SEP 26	3,716	14					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 23	55.90	0.55	54.49	56.16	54.45	69,680	149,229
JAN 24	55.12	0.74	53.79	55.40	53.79	22,593	88,146
MAR 24	54.52	0.80	53.31	54.84	53.31	20,329	69,425
MAY 24	54.20	0.92	53.10	54.56	53.09	12,271	44,289
JUL 24	53.88	0.82	52.93	54.25	52.90	7,647	38,962
AUG 24	53.32	0.45	52.48	53.69	52.44	1,400	9,472
SEP 24	52.78	0.38	51.97	53.21	51.97	1,064	6,341
OCT 24	52.21	0.28	51.61	52.57	51.48	549	4,612
DEC 24	52.03	0.61	51.65	52.45	51.28	1,598	17,148
JAN 25	51.93	0.66	51.81	51.83	51.81	17	782
MAR 25	51.74	0.57	-	-	-	-	740
MAY 25	51.61	0.63	-	-	-	-	132
JUL 25	51.51	0.67	-	-	-	-	296
AUG 25	51.26	0.52	-	-	-	-	17
SEP 25	50.93	0.44	-	-	-	-	21

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jan-24 (24d 11/10/23); CSize 25; KOF4 3781.00																	
KOF4C 2600	2600	1177.5	0.00	-	-	-	-	-	KOF4P 2600	2600	0.5	0.00	-	-	-	-	-
KOF4C 2650	2650	1127.5	0.00	-	-	-	-	-	KOF4P 2650	2650	0.5	0.00	-	-	-	-	-
KOF4C 2700	2700	1077.5	0.00	-	-	-	-	-	KOF4P 2700	2700	0.5	0.00	-	-	-	-	-
KOF4C 2750	2750	1028	0.00	-	-	-	-	-	KOF4P 2750	2750	0.5	0.00	-	-	-	-	-
KOF4C 2800	2800	978	0.00	-	-	-	-	-	KOF4P 2800	2800	0.5	0.00	-	-	-	-	-
KOF4C 2850	2850	928	0.00	-	-	-	-	-	KOF4P 2850	2850	0.5	0.00	-	-	-	-	-
KOF4C 2900	2900	878	0.00	-	-	-	-	-	KOF4P 2900	2900	0.5	0.00	-	-	-	-	-
KOF4C 2950	2950	828.5	0.00	-	-	-	-	-	KOF4P 2950	2950	0.5	0.00	-	-	-	-	-
KOF4C 3000	3000	779	0.00	-	-	-	-	-	KOF4P 3000	3000	0.5	0.00	-	-	-	-	150
KOF4C 3050	3050	729.5	0.00	-	-	-	-	-	KOF4P 3050	3050	1	0.00	-	-	-	-	-
KOF4C 3100	3100	680	0.00	-	-	-	-	-	KOF4P 3100	3100	1.5	0.00	-	-	-	-	-
KOF4C 3150	3150	631	0.00	-	-	-	-	-	KOF4P 3150	3150	2.5	0.00	-	-	-	-	-
KOF4C 3200	3200	582.5	0.00	-	-	-	-	-	KOF4P 3200	3200	4	0.00	-	-	-	-	-
KOF4C 3250	3250	534.5	0.00	-	-	-	-	-	KOF4P 3250	3250	6	0.00	-	-	-	-	-
KOF4C 3300	3300	488	0.00	-	-	-	-	-	KOF4P 3300	3300	9	0.00	-	-	-	-	75
KOF4C 3350	3350	442	0.00	-	-	-	-	-	KOF4P 3350	3350	13	0.00	-	-	-	-	-
KOF4C 3400	3400	397.5	0.00	-	-	-	-	-	KOF4P 3400	3400	18.5	0.00	-	-	-	-	-
KOF4C 3450	3450	355	0.00	-	-	-	-	-	KOF4P 3450	3450	26	0.00	-	-	-	-	200
KOF4C 3500	3500	314.5	0.00	-	-	-	-	-	KOF4P 3500	3500	35	0.00	-	-	-	-	-
KOF4C 3550	3550	276	0.00	-	-	-	-	-	KOF4P 3550	3550	46.5	0.00	-	-	-	-	-
KOF4C 3600	3600	240	0.00	-	-	-	-	-	KOF4P 3600	3600	60.5	0.00	-	-	-	-	-
KOF4C 3650	3650	207	0.00	-	-	-	-	-	KOF4P 3650	3650	77.5	0.00	-	-	-	-	-
KOF4C 3700	3700	177	0.00	-	-	-	-	-	KOF4P 3700	3700	97	0.00	-	-	-	-	-
KOF4C 3750	3750	149.5	0.00	-	-	-	-	-	KOF4P 3750	3750	119.5	0.00	-	-	-	-	-
KOF4C 3800	3800	125	0.00	-	-	-	-	-	KOF4P 3800	3800	145	0.00	-	-	-	-	-
KOF4C 3850	3850	103.5	0.00	-	-	-	-	-	KOF4P 3850	3850	173.5	0.00	-	-	-	-	-
KOF4C 3900	3900	85	0.00	-	-	-	-	-	KOF4P 3900	3900	205	0.00	-	-	-	-	-
KOF4C 3950	3950	69	0.00	-	-	-	-	-	KOF4P 3950	3950	238.5	0.00	-	-	-	-	-
KOF4C 4000	4000	55.5	0.00	-	-	-	150.0	-	KOF4P 4000	4000	275	0.00	-	-	-	-	-
KOF4C 4050	4050	44	0.00	-	-	-	-	-	KOF4P 4050	4050	313.5	0.00	-	-	-	-	-
KOF4C 4100	4100	34.5	0.00	-	-	-	-	-	KOF4P 4100	4100	354	0.00	-	-	-	-	-
KOF4C 4150	4150	27	0.00	-	-	-	-	-	KOF4P 4150	4150	396	0.00	-	-	-	-	-
KOF4C 4200	4200	21	0.00	-	-	-	50.0	-	KOF4P 4200	4200	440	0.00	-	-	-	-	-
KOF4C 4250	4250	16	0.00	-	-	-	-	-	KOF4P 4250	4250	485	0.00	-	-	-	-	-
KOF4C 4300	4300	12	0.00	-	-	-	50.0	-	KOF4P 4300	4300	531	0.00	-	-	-	-	-
KOF4C 4350	4350	9	0.00	-	-	-	-	-	KOF4P 4350	4350	578	0.00	-	-	-	-	-
KOF4C 4400	4400	6.5	0.00	-	-	-	-	-	KOF4P 4400	4400	625.5	0.00	-	-	-	-	-
KOF4C 4450	4450	5	0.00	-	-	-	-	-	KOF4P 4450	4450	673.5	0.00	-	-	-	-	-
KOF4C 4500	4500	3.5	0.00	-	-	-	-	-	KOF4P 4500	4500	722	0.00	-	-	-	-	-
KOF4C 4550	4550	2.5	0.00	-	-	-	-	-	KOF4P 4550	4550	771	0.00	-	-	-	-	-
KOF4C 4600	4600	2	0.00	-	-	-	-	-	KOF4P 4600	4600	820	0.00	-	-	-	-	-
KOF4C 4650	4650	1.5	0.00	-	-	-	-	-	KOF4P 4650	4650	869.5	0.00	-	-	-	-	-
KOF4C 4700	4700	1	0.00	-	-	-	-	-	KOF4P 4700	4700	919	0.00	-	-	-	-	-
KOF4C 4750	4750	0.5	0.00	-	-	-	-	-	KOF4P 4750	4750	968.5	0.00	-	-	-	-	-
KOF4C 4800	4800	0.5	0.00	-	-	-	-	-	KOF4P 4800	4800	1018.5	0.00	-	-	-	-	-
KOF4C 4850	4850	0.5	0.00	-	-	-	-	-	KOF4P 4850	4850	1068	0.00	-	-	-	-	-
KOF4C 4900	4900	0.5	0.00	-	-	-	-	-	KOF4P 4900	4900	1118	0.00	-	-	-	-	-
KOF4C 4950	4950	0.5	0.00	-	-	-	-	-	KOF4P 4950	4950	1167.5	0.00	-	-	-	-	-
KOF4C 5000	5000	0.5	0.00	-	-	-	-	-	KOF4P 5000	5000	1217.5	0.00	-	-	-	-	-
KOF4C 5050	5050	0.5	0.00	-	-	-	-	-	KOF4P 5050	5050	1267.5	0.00	-	-	-	-	-
Feb-24 (52d 12/8/23); CSize 25; KOG4 3795.00																	
KOG4C 2600	2600	1188.5	0.00	0.0	0	0	0	0	KOG4P 2600	2600	0.5	0.00	-	-	0	-	-
KOG4C 2650	2650	1139	0.00	-	-	-	-	-	KOG4P 2650	2650	0.5	0.00	-	-	-	-	-
KOG4C 2700	2700	1089.5	0.00	-	-	-	-	-	KOG4P 2700	2700	0.5	0.00	-	-	-	-	-
KOG4C 2750	2750	1040	0.00	-	-	-	-	-	KOG4P 2750	2750	1	0.00	-	-	-	-	-
KOG4C 2800	2800	990.5	0.00	-	-	-	-	-	KOG4P 2800	2800	1	0.00	-	-	-	-	-
KOG4C 2850	2850	941.5	0.00	-	-	-	-	-	KOG4P 2850	2850	2	0.00	-	-	-	-	-
KOG4C 2900	2900	892.5	0.00	-	-	-	-	-	KOG4P 2900	2900	2.5	0.00	-	-	-	-	-
KOG4C 2950	2950	844	0.00	-	-	-	-	-	KOG4P 2950	2950	4	0.00	-	-	-	-	-
KOG4C 3000	3000	796	0.00	-	-	-	-	-	KOG4P 3000	3000	5.5	0.00	-	-	-	-	-
KOG4C 3050	3050	748.5	0.00	-	-	-	-	-	KOG4P 3050	3050	7.5	0.00	-	-	-	-	-
KOG4C 3100	3100	701.5	0.00	-	-	-	-	-	KOG4P 3100	3100	10.5	0.00	-	-	-	-	-
KOG4C 3150	3150	655	0.00	-	-	-	-	-	KOG4P 3150	3150	14	0.00	-	-	-	-	-
KOG4C 3200	3200	610	0.00	-	-	-	-	-	KOG4P 3200	3200	18.5	0.00	-	-	-	-	-
KOG4C 3250	3250	566	0.00	-	-	-	-	-	KOG4P 3250	3250	24.5	0.00	-	-	-	-	-
KOG4C 3300	3300	523	0.00	-	-	-	-	-	KOG4P 3300	3300	31.5	0.00	-	-	-	-	-
KOG4C 3350	3350	481.5	0.00	-													

KOG4C 4050	4050	96.5	0.00	-	-	-	-	KOG4P 4050	4050	351.5	0.00	-	-	-	-
KOG4C 4100	4100	83.5	0.00	-	-	-	-	KOG4P 4100	4100	388	0.00	-	-	-	-
KOG4C 4150	4150	71.5	0.00	-	-	-	-	KOG4P 4150	4150	426	0.00	-	-	-	-
KOG4C 4200	4200	61.5	0.00	-	-	-	50.0	KOG4P 4200	4200	465.5	0.00	-	-	-	-
KOG4C 4250	4250	52	0.00	-	-	-	-	KOG4P 4250	4250	506	0.00	-	-	-	-
KOG4C 4300	4300	44.5	0.00	-	-	-	50.0	KOG4P 4300	4300	548	0.00	-	-	-	-
KOG4C 4350	4350	37.5	0.00	-	-	-	-	KOG4P 4350	4350	591	0.00	-	-	-	-
KOG4C 4400	4400	31.5	0.00	-	-	-	-	KOG4P 4400	4400	634.5	0.00	-	-	-	-
KOG4C 4450	4450	26.5	0.00	-	-	-	-	KOG4P 4450	4450	679.5	0.00	-	-	-	-
KOG4C 4500	4500	22	0.00	-	-	-	-	KOG4P 4500	4500	725	0.00	-	-	-	-
KOG4C 4550	4550	18.5	0.00	-	-	-	-	KOG4P 4550	4550	771	0.00	-	-	-	-
KOG4C 4600	4600	15	0.00	-	-	-	-	KOG4P 4600	4600	817.5	0.00	-	-	-	-
KOG4C 4650	4650	12.5	0.00	-	-	-	-	KOG4P 4650	4650	864.5	0.00	-	-	-	-
KOG4C 4700	4700	10.5	0.00	-	-	-	-	KOG4P 4700	4700	912	0.00	-	-	-	-
KOG4C 4750	4750	8.5	0.00	-	-	-	-	KOG4P 4750	4750	960	0.00	-	-	-	-
KOG4C 4800	4800	7	0.00	-	-	-	-	KOG4P 4800	4800	1008.5	0.00	-	-	-	-
KOG4C 4850	4850	5.5	0.00	-	-	-	-	KOG4P 4850	4850	1057	0.00	-	-	-	-
KOG4C 4900	4900	4.5	0.00	-	-	-	-	KOG4P 4900	4900	1105.5	0.00	-	-	-	-
KOG4C 4950	4950	3.5	0.00	-	-	-	-	KOG4P 4950	4950	1154.5	0.00	-	-	-	-
KOG4C 5000	5000	3	0.00	-	-	-	-	KOG4P 5000	5000	1203.5	0.00	-	-	-	-
KOG4C 5050	5050	2.5	0.00	-	-	-	-	KOG4P 5050	5050	1252.5	0.00	-	-	-	-

Mar-24 (85d 1/10/24); CSize 25; KOH4 3806.00

KOH4C 2600	2600	1195.5	0.00	-	-	-	-	KOH4P 2600	2600	1.5	0.00	-	-	-	-
KOH4C 2650	2650	1146.5	0.00	-	-	-	-	KOH4P 2650	2650	2	0.00	-	-	-	-
KOH4C 2700	2700	1098	0.00	-	-	-	-	KOH4P 2700	2700	3	0.00	-	-	-	-
KOH4C 2750	2750	1049.5	0.00	-	-	-	-	KOH4P 2750	2750	4	0.00	-	-	-	-
KOH4C 2800	2800	1001.5	0.00	-	-	-	-	KOH4P 2800	2800	5.5	0.00	-	-	-	-
KOH4C 2850	2850	953.5	0.00	-	-	-	-	KOH4P 2850	2850	7.5	0.00	-	-	-	-
KOH4C 2900	2900	906.5	0.00	-	-	-	-	KOH4P 2900	2900	10	0.00	-	-	-	-
KOH4C 2950	2950	860	0.00	-	-	-	-	KOH4P 2950	2950	13	0.00	-	-	-	-
KOH4C 3000	3000	814	0.00	-	-	-	-	KOH4P 3000	3000	17	0.00	-	-	-	-
KOH4C 3050	3050	768.5	0.00	-	-	-	-	KOH4P 3050	3050	21.5	0.00	-	-	-	-
KOH4C 3100	3100	724.5	0.00	-	-	-	-	KOH4P 3100	3100	26.5	0.00	-	-	-	-
KOH4C 3150	3150	681	0.00	-	-	-	-	KOH4P 3150	3150	33	0.00	-	-	-	-
KOH4C 3200	3200	639	0.00	-	-	-	-	KOH4P 3200	3200	40.5	0.00	-	-	-	-
KOH4C 3250	3250	598	0.00	-	-	-	-	KOH4P 3250	3250	49	0.00	-	-	-	-
KOH4C 3300	3300	558	0.00	-	-	-	-	KOH4P 3300	3300	58.5	0.00	-	-	-	500
KOH4C 3350	3350	519.5	0.00	-	-	-	-	KOH4P 3350	3350	70	0.00	-	-	-	-
KOH4C 3400	3400	482.5	0.00	-	-	-	-	KOH4P 3400	3400	82.5	0.00	-	-	-	-
KOH4C 3450	3450	447	0.00	-	-	-	-	KOH4P 3450	3450	96.5	0.00	-	-	-	-
KOH4C 3500	3500	413	0.00	-	-	-	-	KOH4P 3500	3500	112.5	0.00	-	-	-	-
KOH4C 3550	3550	380.5	0.00	-	-	-	-	KOH4P 3550	3550	129.5	0.00	-	-	-	-
KOH4C 3600	3600	350	0.00	-	-	-	-	KOH4P 3600	3600	148.5	0.00	-	-	-	-
KOH4C 3650	3650	321	0.00	-	-	-	-	KOH4P 3650	3650	169	0.00	-	-	-	-
KOH4C 3700	3700	293.5	0.00	-	-	-	-	KOH4P 3700	3700	191.5	0.00	-	-	-	-
KOH4C 3750	3750	267.5	0.00	-	-	-	250.0	KOH4P 3750	3750	215	0.00	-	-	-	-
KOH4C 3800	3800	243.5	0.00	-	-	-	-	KOH4P 3800	3800	240.5	0.00	-	-	-	-
KOH4C 3850	3850	221	0.00	-	-	-	-	KOH4P 3850	3850	267.5	0.00	-	-	-	-
KOH4C 3900	3900	200	0.00	-	-	-	-	KOH4P 3900	3900	296.5	0.00	-	-	-	-
KOH4C 3950	3950	180.5	0.00	-	-	-	-	KOH4P 3950	3950	326.5	0.00	-	-	-	-
KOH4C 4000	4000	163	0.00	-	-	-	200.0	KOH4P 4000	4000	358.5	0.00	-	-	-	-
KOH4C 4050	4050	146.5	0.00	-	-	-	-	KOH4P 4050	4050	391.5	0.00	-	-	-	-
KOH4C 4100	4100	131	0.00	-	-	-	-	KOH4P 4100	4100	426	0.00	-	-	-	-
KOH4C 4150	4150	117.5	0.00	-	-	-	-	KOH4P 4150	4150	461.5	0.00	-	-	-	-
KOH4C 4200	4200	104.5	0.00	-	-	-	250.0	KOH4P 4200	4200	498.5	0.00	-	-	-	-
KOH4C 4250	4250	93	0.00	-	-	-	250.0	KOH4P 4250	4250	537	0.00	-	-	-	-
KOH4C 4300	4300	83	0.00	-	-	-	50.0	KOH4P 4300	4300	576	0.00	-	-	-	-
KOH4C 4350	4350	73.5	0.00	-	-	-	-	KOH4P 4350	4350	616.5	0.00	-	-	-	-
KOH4C 4400	4400	65	0.00	-	-	-	-	KOH4P 4400	4400	657.5	0.00	-	-	-	-
KOH4C 4450	4450	57	0.00	-	-	-	-	KOH4P 4450	4450	699.5	0.00	-	-	-	-
KOH4C 4500	4500	50.5	0.00	-	-	-	-	KOH4P 4500	4500	742	0.00	-	-	-	-
KOH4C 4550	4550	44.5	0.00	-	-	-	-	KOH4P 4550	4550	785.5	0.00	-	-	-	-
KOH4C 4600	4600	39	0.00	-	-	-	-	KOH4P 4600	4600	830	0.00	-	-	-	-
KOH4C 4650	4650	34	0.00	-	-	-	-	KOH4P 4650	4650	874.5	0.00	-	-	-	-
KOH4C 4700	4700	29.5	0.00	-	-	-	-	KOH4P 4700	4700	920	0.00	-	-	-	-
KOH4C 4750	4750	26	0.00	-	-	-	-	KOH4P 4750	4750	966	0.00	-	-	-	-
KOH4C 4800	4800	22.5	0.00	-	-	-	-	KOH4P 4800	4800	1012	0.00	-	-	-	-
KOH4C 4850	4850	19.5	0.00	-	-	-	-	KOH4P 4850	4850	1059	0.00	-	-	-	-
KOH4C 4900	4900	17	0.00	-	-	-	-	KOH4P 4900	4900	1106	0.00	-	-	-	-
KOH4C 4950	4950	14.5	0.00	-	-	-	-	KOH4P 4950	4950	1153	0.00	-	-	-	-
KOH4C 5000	5000	12.5	0.00	-	-	-	-	KOH4P 5000	5000	1201	0.00	-	-	-	-
KOH4C 5050	5050	11	0.00	-	-	-	-	KOH4P 5050	5050	1248.5	0.00	-	-	-	-

Apr-24 (115d 2/9/24); CSize 25; KOJ4 3796.00

KOJ4C 2600	2600	1193	0.00	-	-	-	-	KOJ4P 2600	2600	4	0.00	-	-	-	-
KOJ4C 2650	2650	1145	0.00	-	-	-	-	KOJ4P 2650	2650	5.5	0.00	-	-	-	-
KOJ4C 2700	2700	1097	0.00	-	-	-	-	KOJ4P 2700	2700	7	0.00	-	-	-	-
KOJ4C 2750	2750	1050	0.00	-	-	-	-	KOJ4P 2750	2750	9.5	0.00	-	-	-	-
KOJ4C 2800	2800	1003	0.00	-	-	-	-	KOJ4P 2800	2800	12	0.00	-	-	-	-
KOJ4C 2850	2850	956.5	0.00	-	-	-	-	KOJ4P 2850	2850	15	0.00	-	-	-	-
KOJ4C 2900	2900	911	0.00	-	-	-	-	KOJ4P 2900	2900	19	0.00	-	-	-	-
KOJ4C 2950	2950	866	0.00	-	-	-	-	KOJ4P 2950	2950	23.5	0.00	-	-	-	-
KOJ4C 3000	3000	822	0.00	-	-	-	-	KOJ4P 3000	3000	29	0.00	-	-	-	-
KOJ4C 3050	3050	778.5	0.00	-	-	-	-	KOJ4P 3050	3050	35	0.00	-	-	-	-
KOJ4C 3100	3100	736	0.00	-	-	-	-	KOJ4P 3100	3100	42.5	0.00	-	-	-	-
KOJ4C 3150	3150	695	0.00	-	-	-	-	KOJ4P 3150	3150	50.5	0.00	-	-	-	-
KOJ4C 3200	3200	655	0.00	-	-	-	-	KOJ4P 3200	3200	60	0.00	-	-	-	-
KOJ4C 3250	3250	615.5	0.00	-	-	-	-	KOJ4P 3250	3250	70.5	0.00	-	-	-	-
KOJ4C 3300	3300	578	0.00	-	-	-	-	KOJ4P 3300	3300	82	0.00	-	-	-	-
KOJ4C 3350	3350	541.5	0.00	-	-	-	-	KOJ4P 3350	3350	95	0.00	-	-	-	-
KOJ4C 3400	3400	506.5	0.00	-	-	-	-	KOJ4P 3400	3400	109.5	0.00	-	-	-	-
KOJ4C 3450	3450	472.5	0.00	-	-	-	-	KOJ4P 3450	3450	125	0.00	-	-	-	-
KOJ4C 3500	3500	440	0.00	-	-	-	-	KOJ4P 3500	3500	142	0.00	-	-	-	-
KOJ4C 3550	3550	409.5	0.00	-	-	-	-	KOJ4P 3550	3550	161	0.00	-	-	-	-
KOJ4C 3600	3600	380	0.00	-	-	-	-	KOJ4P 3600	3600	181	0.00	-	-	-	-
KOJ4C 3650	3650	352	0.00	-	-	-	-	KOJ4P 3650	3650	202.5	0.00	-	-	-	-
KOJ4C 3700	3700	325.5	0.00	-	-	-	-	KOJ4P 3700	3700	225.5	0.00	-	-	-	-
KOJ4C 3750	3750	300	0.00	-	-	-	-	KOJ4P 3750	3750	249.5	0.00	-	-	-	-
KOJ4C 3800	3800	276.5	0.00	-	-	-	-	KOJ4P 3800	3800	275.5	0.00	-	-	-	-
KOJ4C 3850	3850	254.5	0.00	-	-	-	-	KOJ4P 3850	3850	303					

KOJ4C 4900	4900	30	0.00	-	-	-	-	-	KOJ4P 4900	4900	1118	0.00	-	-	-	-	-
KOJ4C 4950	4950	27	0.00	-	-	-	-	-	KOJ4P 4950	4950	1164.5	0.00	-	-	-	-	-
KOJ4C 5000	5000	24	0.00	-	-	-	-	-	KOJ4P 5000	5000	1211	0.00	-	-	-	-	-
KOJ4C 5050	5050	21	0.00	-	-	-	-	-	KOJ4P 5050	5050	1257.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG
JAN 24	CALL	34.02	34.02
	PUT	34.02	33.97
	MEAN	34.02	34.00
FEB 24	CALL	34.32	34.29
	PUT	34.32	34.29
	MEAN	34.32	34.29
MAR 24	CALL	34.02	34.02
	PUT	34.02	33.97
	MEAN	34.02	34.00

	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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