

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	3,769	30	3,735	3,790	3,730	1,272	11,276
DEC 23	3,793	26	3,764	3,819	3,755	7,599	37,133
JAN 24	3,810	26	3,779	3,835	3,771	29,841	43,262
FEB 24	3,827	29	3,798	3,853	3,789	3,963	23,193
MAR 24	3,836	29	3,801	3,863	3,797	5,302	26,059
APR 24	3,832	27	3,802	3,856	3,791	3,684	20,174
MAY 24	3,817	27	3,785	3,842	3,779	2,781	25,086
JUN 24	3,792	27	3,759	3,814	3,759	599	10,672
JUL 24	3,762	27	3,735	3,780	3,727	1,143	10,751
AUG 24	3,740	27	3,709	3,754	3,708	619	3,671
SEP 24	3,730	27	3,700	3,744	3,697	773	6,619
OCT 24	3,726	27	3,710	3,710	3,710	59	56
NOV 24	3,722	27	3,720	3,740	3,720	242	4,578
JAN 25	3,748	27	3,750	3,750	3,750	1	92
MAR 25	3,748	27					3
MAY 25	3,748	27					
JUL 25	3,748	27					
SEP 25	3,748	27					
NOV 25	3,748	27					
JAN 26	3,748	27					
MAR 26	3,748	27					
MAY 26	3,748	27					
JUL 26	3,748	27					
SEP 26	3,748	27					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 23	54.86	-0.49	55.44	55.90	54.73	59,129	147,429
JAN 24	54.08	-0.55	54.72	55.11	53.95	23,198	88,629
MAR 24	53.53	-0.57	54.12	54.54	53.43	19,513	70,633
MAY 24	53.25	-0.56	53.81	54.22	53.16	10,879	45,228
JUL 24	52.98	-0.53	53.54	53.90	52.90	6,043	39,065
AUG 24	52.44	-0.49	52.94	53.27	52.37	1,973	9,577
SEP 24	51.93	-0.43	52.28	52.63	51.86	1,224	6,568
OCT 24	51.36	-0.36	51.87	51.92	51.29	525	4,978
DEC 24	51.19	-0.32	51.41	51.80	51.08	1,530	17,403
JAN 25	51.13	-0.30	-	-	-	16	799
MAR 25	50.93	-0.32	-	-	-	-	740
MAY 25	50.79	-0.33	-	-	-	-	132
JUL 25	50.69	-0.33	-	-	-	-	296
AUG 25	50.39	-0.33	-	-	-	-	16
SEP 25	50.07	-0.33	-	-	-	-	21

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 (22d 11/10/23); CSize 25; KOF4 3796.00</b>																			
KOF4C 2600	2600	1207.5	0.00	-	-	-	-	-		KOF4P 2600	2600	0.5	0.00	-	-	-	-	-	
KOF4C 2650	2650	1157.5	0.00	-	-	-	-	-		KOF4P 2650	2650	0.5	0.00	-	-	-	-	-	
KOF4C 2700	2700	1108	0.00	-	-	-	-	-		KOF4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOF4C 2750	2750	1058	0.00	-	-	-	-	-		KOF4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOF4C 2800	2800	1008	0.00	-	-	-	-	-		KOF4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOF4C 2850	2850	958	0.00	-	-	-	-	-		KOF4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOF4C 2900	2900	908	0.00	-	-	-	-	-		KOF4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOF4C 2950	2950	858.5	0.00	-	-	-	-	-		KOF4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOF4C 3000	3000	808.5	0.00	-	-	-	-	-		KOF4P 3000	3000	0.5	0.00	-	-	-	-	150	
KOF4C 3050	3050	758.5	0.00	-	-	-	-	-		KOF4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOF4C 3100	3100	709	0.00	-	-	-	-	-		KOF4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOF4C 3150	3150	659.5	0.00	-	-	-	-	-		KOF4P 3150	3150	1	0.00	-	-	-	-	-	
KOF4C 3200	3200	610	0.00	-	-	-	-	-		KOF4P 3200	3200	1.5	0.00	-	-	-	-	-	
KOF4C 3250	3250	561.5	0.00	-	-	-	-	-		KOF4P 3250	3250	2.5	0.00	-	-	-	-	-	
KOF4C 3300	3300	513	0.00	-	-	-	-	-		KOF4P 3300	3300	4	0.00	-	-	-	-	75	
KOF4C 3350	3350	465.5	0.00	-	-	-	-	-		KOF4P 3350	3350	6.5	0.00	-	-	-	-	-	
KOF4C 3400	3400	419.5	0.00	-	-	-	-	-		KOF4P 3400	3400	10	0.00	-	-	-	-	-	
KOF4C 3450	3450	374.5	0.00	-	-	-	-	-		KOF4P 3450	3450	15	0.00	-	-	-	-	200	
KOF4C 3500	3500	331	0.00	-	-	-	-	-		KOF4P 3500	3500	22	0.00	-	-	-	-	-	
KOF4C 3550	3550	290	0.00	-	-	-	-	-		KOF4P 3550	3550	30.5	0.00	-	-	-	-	-	
KOF4C 3600	3600	251.5	0.00	-	-	-	-	-		KOF4P 3600	3600	42	0.00	-	-	-	-	-	
KOF4C 3650	3650	215.5	0.00	-	-	-	-	-		KOF4P 3650	3650	56	0.00	-	-	-	-	-	
KOF4C 3700	3700	183	0.00	-	-	-	-	-		KOF4P 3700	3700	73	0.00	-	-	-	-	-	
KOF4C 3750	3750	153	0.00	-	-	-	-	-		KOF4P 3750	3750	93.5	0.00	-	-	-	-	-	
KOF4C 3800	3800	126.5	0.00	-	-	-	-	-		KOF4P 3800	3800	116.5	0.00	-	-	-	-	-	
KOF4C 3850	3850	103.5	0.00	-	-	-	-	-		KOF4P 3850	3850	143.5	0.00	-	-	-	-	-	
KOF4C 3900	3900	83.5	0.00	-	-	-	-	-		KOF4P 3900	3900	173.5	0.00	-	-	-	-	-	
KOF4C 3950	3950	66.5	0.00	-	-	-	-	-		KOF4P 3950	3950	206	0.00	-	-	-	-	-	
KOF4C 4000	4000	52.5	0.00	-	-	-	-	150.0		KOF4P 4000	4000	242	0.00	-	-	-	-	-	
KOF4C 4050	4050	40.5	0.00	-	-	-	-	-		KOF4P 4050	4050	280	0.00	-	-	-	-	-	
KOF4C 4100	4100	31	0.00	-	-	-	-	-		KOF4P 4100	4100	320.5	0.00	-	-	-	-	-	
KOF4C 4150	4150	23.5	0.00	-	-	-	-	-		KOF4P 4150	4150	363	0.00	-	-	-	-	-	
KOF4C 4200	4200	17.5	0.00	-	-	-	-	50.0		KOF4P 4200	4200	406.5	0.00	-	-	-	-	-	
KOF4C 4250	4250	13	0.00	-	-	-	-	-		KOF4P 4250	4250	452	0.00	-	-	-	-	-	
KOF4C 4300	4300	9.5	0.00	-	-	-	-	50.0		KOF4P 4300	4300	498.5	0.00	-	-	-	-	-	
KOF4C 4350	4350	6.5	0.00	-	-	-	-	-		KOF4P 4350	4350	545.5	0.00	-	-	-	-	-	
KOF4C 4400	4400	5	0.00	-	-	-	-	-		KOF4P 4400	4400	593.5	0.00	-	-	-	-	-	
KOF4C 4450	4450	3.5	0.00	-	-	-	-	-		KOF4P 4450	4450	642	0.00	-	-	-	-	-	
KOF4C 4500	4500	2.5	0.00	-	-	-	-	-		KOF4P 4500	4500	691	0.00	-	-	-	-	-	
KOF4C 4550	4550	1.5	0.00	-	-	-	-	-		KOF4P 4550	4550	740	0.00	-	-	-	-	-	
KOF4C 4600	4600	1	0.00	-	-	-	-	-		KOF4P 4600	4600	789.5	0.00	-	-	-	-	-	
KOF4C 4650	4650	0.5	0.00	-	-	-	-	-		KOF4P 4650	4650	839	0.00	-	-	-	-	-	
KOF4C 4700	4700	0.5	0.00	-	-	-	-	-		KOF4P 4700	4700	888.5	0.00	-	-	-	-	-	
KOF4C 4750	4750	0.5	0.00	-	-	-	-	-		KOF4P 4750	4750	938.5	0.00	-	-	-	-	-	
KOF4C 4800	4800	0.5	0.00	-	-	-	-	-		KOF4P 4800	4800	988	0.00	-	-	-	-	-	
KOF4C 4850	4850	0.5	0.00	-	-	-	-	-		KOF4P 4850	4850	1038	0.00	-	-	-	-	-	
KOF4C 4900	4900	0.5	0.00	-	-	-	-	-		KOF4P 4900	4900	1088	0.00	-	-	-	-	-	
KOF4C 4950	4950	0.5	0.00	-	-	-	-	-		KOF4P 4950	4950	1137.5	0.00	-	-	-	-	-	
KOF4C 5000	5000	0.5	0.00	-	-	-	-	-		KOF4P 5000	5000	1187.5	0.00	-	-	-	-	-	
KOF4C 5050	5050	0.5	0.00	-	-	-	-	-		KOF4P 5050	5050	1237.5	0.00	-	-	-	-	-	
<b>Feb-24 (50d 12/8/23); CSize 25; KOG4 3814.00</b>																			
KOG4C 2600	2600	1221.5	0.00	0.0	0	0	0	0		KOG4P 2600	2600	0.5	0.00	-	-	-	0	-	
KOG4C 2650	2650	1171.5	0.00	-	-	-	-	-		KOG4P 2650	2650	0.5	0.00	-	-	-	-	-	
KOG4C 2700	2700	1122	0.00	-	-	-	-	-		KOG4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOG4C 2750	2750	1072.5	0.00	-	-	-	-	-		KOG4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOG4C 2800	2800	1023	0.00	-	-	-	-	-		KOG4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOG4C 2850	2850	973.5	0.00	-	-	-	-	-		KOG4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOG4C 2900	2900	924	0.00	-	-	-	-	-		KOG4P 2900	2900	1	0.00	-	-	-	-	-	
KOG4C 2950	2950	875	0.00	-	-	-	-	-		KOG4P 2950	2950	2	0.00	-	-	-	-	-	
KOG4C 3000	3000	826	0.00	-	-	-	-	-		KOG4P 3000	3000	2.5	0.00	-	-	-	-	-	
KOG4C 3050	3050	777.5	0.00	-	-	-	-	-		KOG4P 3050	3050	4	0.00	-	-	-	-	-	
KOG4C 3100	3100	729.5	0.00	-	-	-	-	-		KOG4P 3100	3100	5.5	0.00	-	-	-	-	-	
KOG4C 3150	3150	682	0.0																

KOG4C 4050	4050	93	0.00	-	-	-	-	-	KOG4P 4050	4050	315	0.00	-	-	-	-	-	-
KOG4C 4100	4100	79.5	0.00	-	-	-	-	-	KOG4P 4100	4100	351	0.00	-	-	-	-	-	-
KOG4C 4150	4150	67	0.00	-	-	-	-	-	KOG4P 4150	4150	389	0.00	-	-	-	-	-	-
KOG4C 4200	4200	56.5	0.00	-	-	-	50.0	-	KOG4P 4200	4200	428	0.00	-	-	-	-	-	-
KOG4C 4250	4250	47.5	0.00	-	-	-	-	-	KOG4P 4250	4250	468.5	0.00	-	-	-	-	-	-
KOG4C 4300	4300	39.5	0.00	-	-	-	50.0	-	KOG4P 4300	4300	510.5	0.00	-	-	-	-	-	-
KOG4C 4350	4350	33	0.00	-	-	-	-	-	KOG4P 4350	4350	553.5	0.00	-	-	-	-	-	-
KOG4C 4400	4400	27.5	0.00	-	-	-	-	-	KOG4P 4400	4400	597.5	0.00	-	-	-	-	-	-
KOG4C 4450	4450	22.5	0.00	-	-	-	-	-	KOG4P 4450	4450	642.5	0.00	-	-	-	-	-	-
KOG4C 4500	4500	18.5	0.00	-	-	-	-	-	KOG4P 4500	4500	688.5	0.00	-	-	-	-	-	-
KOG4C 4550	4550	15	0.00	-	-	-	-	-	KOG4P 4550	4550	734.5	0.00	-	-	-	-	-	-
KOG4C 4600	4600	12	0.00	-	-	-	-	-	KOG4P 4600	4600	781.5	0.00	-	-	-	-	-	-
KOG4C 4650	4650	10	0.00	-	-	-	-	-	KOG4P 4650	4650	829	0.00	-	-	-	-	-	-
KOG4C 4700	4700	8	0.00	-	-	-	-	-	KOG4P 4700	4700	877	0.00	-	-	-	-	-	-
KOG4C 4750	4750	6.5	0.00	-	-	-	-	-	KOG4P 4750	4750	925	0.00	-	-	-	-	-	-
KOG4C 4800	4800	5	0.00	-	-	-	-	-	KOG4P 4800	4800	973.5	0.00	-	-	-	-	-	-
KOG4C 4850	4850	4	0.00	-	-	-	-	-	KOG4P 4850	4850	1022.5	0.00	-	-	-	-	-	-
KOG4C 4900	4900	3	0.00	-	-	-	-	-	KOG4P 4900	4900	1071.5	0.00	-	-	-	-	-	-
KOG4C 4950	4950	2.5	0.00	-	-	-	-	-	KOG4P 4950	4950	1120.5	0.00	-	-	-	-	-	-
KOG4C 5000	5000	2	0.00	-	-	-	-	-	KOG4P 5000	5000	1169.5	0.00	-	-	-	-	-	-
KOG4C 5050	5050	1.5	0.00	-	-	-	-	-	KOG4P 5050	5050	1219	0.00	-	-	-	-	-	-

**Mar-24 (83d 1/10/24); CSize 25; KOH4 3823.00**

KOH4C 2600	2600	1227.5	0.00	-	-	-	-	-	KOH4P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOH4C 2650	2650	1178.5	0.00	-	-	-	-	-	KOH4P 2650	2650	1	0.00	-	-	-	-	-	-
KOH4C 2700	2700	1129	0.00	-	-	-	-	-	KOH4P 2700	2700	1.5	0.00	-	-	-	-	-	-
KOH4C 2750	2750	1080	0.00	-	-	-	-	-	KOH4P 2750	2750	2	0.00	-	-	-	-	-	-
KOH4C 2800	2800	1031.5	0.00	-	-	-	-	-	KOH4P 2800	2800	3	0.00	-	-	-	-	-	-
KOH4C 2850	2850	983	0.00	-	-	-	-	-	KOH4P 2850	2850	4	0.00	-	-	-	-	-	-
KOH4C 2900	2900	935	0.00	-	-	-	-	-	KOH4P 2900	2900	5.5	0.00	-	-	-	-	-	-
KOH4C 2950	2950	887	0.00	-	-	-	-	-	KOH4P 2950	2950	7.5	0.00	-	-	-	-	-	-
KOH4C 3000	3000	840	0.00	-	-	-	-	-	KOH4P 3000	3000	10	0.00	-	-	-	-	-	-
KOH4C 3050	3050	793.5	0.00	-	-	-	-	-	KOH4P 3050	3050	13.5	0.00	-	-	-	-	-	-
KOH4C 3100	3100	748	0.00	-	-	-	-	-	KOH4P 3100	3100	17.5	0.00	-	-	-	-	-	-
KOH4C 3150	3150	703	0.00	-	-	-	-	-	KOH4P 3150	3150	22	0.00	-	-	-	-	-	-
KOH4C 3200	3200	659	0.00	-	-	-	-	-	KOH4P 3200	3200	28	0.00	-	-	-	-	-	-
KOH4C 3250	3250	616.5	0.00	-	-	-	-	-	KOH4P 3250	3250	34.5	0.00	-	-	-	-	-	-
KOH4C 3300	3300	575	0.00	-	-	-	-	-	KOH4P 3300	3300	42.5	0.00	-	-	-	-	-	500
KOH4C 3350	3350	534.5	0.00	-	-	-	-	-	KOH4P 3350	3350	52	0.00	-	-	-	-	-	-
KOH4C 3400	3400	495.5	0.00	-	-	-	-	-	KOH4P 3400	3400	62.5	0.00	-	-	-	-	-	-
KOH4C 3450	3450	458	0.00	-	-	-	-	-	KOH4P 3450	3450	75	0.00	-	-	-	-	-	-
KOH4C 3500	3500	422	0.00	-	-	-	-	-	KOH4P 3500	3500	88.5	0.00	-	-	-	-	-	-
KOH4C 3550	3550	388	0.00	-	-	-	-	-	KOH4P 3550	3550	104	0.00	-	-	-	-	-	-
KOH4C 3600	3600	355.5	0.00	-	-	-	-	-	KOH4P 3600	3600	121	0.00	-	-	-	-	-	-
KOH4C 3650	3650	324.5	0.00	-	-	-	-	-	KOH4P 3650	3650	140	0.00	-	-	-	-	-	-
KOH4C 3700	3700	295.5	0.00	-	-	-	-	-	KOH4P 3700	3700	160.5	0.00	-	-	-	-	-	-
KOH4C 3750	3750	268.5	0.00	-	-	-	250.0	-	KOH4P 3750	3750	183	0.00	-	-	-	-	-	-
KOH4C 3800	3800	243	0.00	-	-	-	-	-	KOH4P 3800	3800	207	0.00	-	-	-	-	-	-
KOH4C 3850	3850	219	0.00	-	-	-	-	-	KOH4P 3850	3850	233	0.00	-	-	-	-	-	-
KOH4C 3900	3900	197	0.00	-	-	-	-	-	KOH4P 3900	3900	261	0.00	-	-	-	-	-	-
KOH4C 3950	3950	177	0.00	-	-	-	-	-	KOH4P 3950	3950	290	0.00	-	-	-	-	-	-
KOH4C 4000	4000	158	0.00	-	-	-	200.0	-	KOH4P 4000	4000	321	0.00	-	-	-	-	-	-
KOH4C 4050	4050	141	0.00	-	-	-	-	-	KOH4P 4050	4050	353.5	0.00	-	-	-	-	-	-
KOH4C 4100	4100	125.5	0.00	-	-	-	-	-	KOH4P 4100	4100	387.5	0.00	-	-	-	-	-	-
KOH4C 4150	4150	111	0.00	-	-	-	-	-	KOH4P 4150	4150	423	0.00	-	-	-	-	-	-
KOH4C 4200	4200	98.5	0.00	-	-	-	250.0	-	KOH4P 4200	4200	459.5	0.00	-	-	-	-	-	-
KOH4C 4250	4250	86.5	0.00	-	-	-	250.0	-	KOH4P 4250	4250	497.5	0.00	-	-	-	-	-	-
KOH4C 4300	4300	76	0.00	-	-	-	50.0	-	KOH4P 4300	4300	536.5	0.00	-	-	-	-	-	-
KOH4C 4350	4350	66.5	0.00	-	-	-	-	-	KOH4P 4350	4350	577	0.00	-	-	-	-	-	-
KOH4C 4400	4400	58.5	0.00	-	-	-	-	-	KOH4P 4400	4400	618	0.00	-	-	-	-	-	-
KOH4C 4450	4450	51	0.00	-	-	-	-	-	KOH4P 4450	4450	660.5	0.00	-	-	-	-	-	-
KOH4C 4500	4500	44.5	0.00	-	-	-	-	-	KOH4P 4500	4500	703.5	0.00	-	-	-	-	-	-
KOH4C 4550	4550	38.5	0.00	-	-	-	-	-	KOH4P 4550	4550	747	0.00	-	-	-	-	-	-
KOH4C 4600	4600	33	0.00	-	-	-	-	-	KOH4P 4600	4600	791.5	0.00	-	-	-	-	-	-
KOH4C 4650	4650	28.5	0.00	-	-	-	-	-	KOH4P 4650	4650	836.5	0.00	-	-	-	-	-	-
KOH4C 4700	4700	24.5	0.00	-	-	-	-	-	KOH4P 4700	4700	882.5	0.00	-	-	-	-	-	-
KOH4C 4750	4750	21	0.00	-	-	-	-	-	KOH4P 4750	4750	928.5	0.00	-	-	-	-	-	-
KOH4C 4800	4800	18	0.00	-	-	-	-	-	KOH4P 4800	4800	975	0.00	-	-	-	-	-	-
KOH4C 4850	4850	15.5	0.00	-	-	-	-	-	KOH4P 4850	4850	1022	0.00	-	-	-	-	-	-
KOH4C 4900	4900	13.5	0.00	-	-	-	-	-	KOH4P 4900	4900	1069.5	0.00	-	-	-	-	-	-
KOH4C 4950	4950	11.5	0.00	-	-	-	-	-	KOH4P 4950	4950	1117	0.00	-	-	-	-	-	-
KOH4C 5000	5000	9.5	0.00	-	-	-	-	-	KOH4P 5000	5000	1165	0.00	-	-	-	-	-	-
KOH4C 5050	5050	8	0.00	-	-	-	-	-	KOH4P 5050	5050	1213.5	0.00	-	-	-	-	-	-

**Apr-24 (113d 2/9/24); CSize 25; KOJ4 3818.00**

KOJ4C 2600	2600	1222	0.00	-	-	-	-	-	KOJ4P 2600	2600	2	0.00	-	-	-	-	-	-
KOJ4C 2650	2650	1173.5	0.00	-	-	-	-	-	KOJ4P 2650	2650	3	0.00	-	-	-	-	-	-
KOJ4C 2700	2700	1125	0.00	-	-	-	-	-	KOJ4P 2700	2700	4	0.00	-	-	-	-	-	-
KOJ4C 2750	2750	1077	0.00	-	-	-	-	-	KOJ4P 2750	2750	5.5	0.00	-	-	-	-	-	-
KOJ4C 2800	2800	1029	0.00	-	-	-	-	-	KOJ4P 2800	2800	7.5	0.00	-	-	-	-	-	-
KOJ4C 2850	2850	982	0.00	-	-	-	-	-	KOJ4P 2850	2850	9.5	0.00	-	-	-	-	-	-
KOJ4C 2900	2900	935	0.00	-	-	-	-	-	KOJ4P 2900	2900	12.5	0.00	-	-	-	-	-	-
KOJ4C 2950	2950	889	0.00	-	-	-	-	-	KOJ4P 2950	2950	15.5	0.00	-	-	-	-	-	-
KOJ4C 3000	3000	843.5	0.00	-	-	-	-	-	KOJ4P 3000	3000	20	0.00	-	-	-	-	-	-
KOJ4C 3050	3050	799	0.00	-	-	-	-	-	KOJ4P 3050	3050	24.5	0.00	-	-	-	-	-	-
KOJ4C 3100	3100	755	0.00	-	-	-	-	-	KOJ4P 3100	3100	30.5	0.00	-	-	-	-	-	-
KOJ4C 3150	3150	712.5	0.00	-	-	-	-	-	KOJ4P 3150	3150	37	0.00	-	-	-	-	-	-
KOJ4C 3200	3200	670.5	0.00	-	-	-	-	-	KOJ4P 3200	3200	44.5	0.00	-	-	-	-	-	-
KOJ4C 3250	3250	630	0.00	-	-	-	-	-	KOJ4P 3250	3250	53.5	0.00	-	-	-	-	-	-
KOJ4C 3300	3300	590.5	0.00	-	-	-	-	-	KOJ4P 3300	3300	63.5	0.00	-	-	-	-	-	-
KOJ4C 3350	3350	552.5	0.00	-	-	-	-	-	KOJ4P 3350	3350</								

KOJ4C 4900	4900	25	0.00	-	-	-	-	-	KOJ4P 4900	4900	1082.5	0.00	-	-	-	-	-
KOJ4C 4950	4950	22	0.00	-	-	-	-	-	KOJ4P 4950	4950	1129	0.00	-	-	-	-	-
KOJ4C 5000	5000	19.5	0.00	-	-	-	-	-	KOJ4P 5000	5000	1176	0.00	-	-	-	-	-
KOJ4C 5050	5050	17	0.00	-	-	-	-	-	KOJ4P 5050	5050	1223	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG
JAN 24	CALL	30.71	31.40
	PUT	30.73	31.39
	MEAN	30.72	31.40
FEB 24	CALL	31.31	32.16
	PUT	31.31	32.16
	MEAN	31.31	32.16
MAR 24	CALL	31.00	31.84
	PUT	31.00	31.83
	MEAN	31.00	31.84

	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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