

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	3,716	-10	3,727	3,727	3,681	1,886	8,357
DEC 23	3,750	5	3,755	3,765	3,698	7,943	34,839
JAN 24	3,771	13	3,770	3,780	3,711	29,051	43,453
FEB 24	3,789	13	3,788	3,797	3,728	4,665	24,328
MAR 24	3,805	18	3,802	3,808	3,736	6,762	26,696
APR 24	3,799	16	3,795	3,802	3,730	5,549	21,949
MAY 24	3,788	19	3,784	3,789	3,717	3,875	26,036
JUN 24	3,764	19	3,758	3,764	3,691	1,528	10,753
JUL 24	3,738	24	3,725	3,738	3,668	3,001	11,338
AUG 24	3,717	24	3,661	3,710	3,661	1,283	4,092
SEP 24	3,707	24	3,690	3,699	3,641	1,870	7,402
OCT 24	3,703	24	-	-	-	3	57
NOV 24	3,699	24	3,631	3,692	3,631	256	4,659
JAN 25	3,725	24	3,666	3,693	3,666	5	93
MAR 25	3,725	24	-	-	-	-	3
MAY 25	3,725	24	-	-	-	-	-
JUL 25	3,725	24	-	-	-	-	-
SEP 25	3,725	24	-	-	-	-	-
NOV 25	3,725	24	-	-	-	-	-
JAN 26	3,725	24	-	-	-	-	-
MAR 26	3,725	24	-	-	-	-	-
MAY 26	3,725	24	-	-	-	-	-
JUL 26	3,725	24	-	-	-	-	-
SEP 26	3,725	24	-	-	-	-	-

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 23	53.39	0.28	53.24	54.32	52.97	63,665	148,262
JAN 24	52.66	0.13	52.66	53.55	52.35	20,664	94,859
MAR 24	52.18	0.02	52.23	53.05	51.92	19,917	77,909
MAY 24	51.97	0.01	52.15	52.78	51.70	10,836	49,832
JUL 24	51.78	0.01	51.98	52.52	51.54	5,640	40,298
AUG 24	51.33	-0.02	51.36	51.98	51.14	1,312	10,360
SEP 24	50.88	-0.09	51.06	51.50	50.82	713	7,379
OCT 24	50.38	-0.15	50.69	50.90	50.22	290	5,285
DEC 24	50.21	-0.14	50.48	50.75	50.04	2,208	17,972
JAN 25	50.14	-0.18	50.53	50.53	50.11	213	992
MAR 25	50.00	-0.18	50.25	50.25	50.25	7	908
MAY 25	49.91	-0.20	-	-	-	3	240
JUL 25	49.84	-0.19	49.94	49.94	49.80	6	363
AUG 25	49.60	-0.20	-	-	-	-	17
SEP 25	49.33	-0.20	-	-	-	-	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 (18d 11/10/23); CSize 25; KOF4 3771.00																	
KOF4C 2550	2550	1219	0.00	-	-	-	-	-	KOF4P 2550	2550	0.5	0.00	-	-	-	-	-
KOF4C 2600	2600	1169	0.00	-	-	-	-	-	KOF4P 2600	2600	0.5	0.00	-	-	-	-	-
KOF4C 2650	2650	1119	0.00	-	-	-	-	-	KOF4P 2650	2650	0.5	0.00	-	-	-	-	-
KOF4C 2700	2700	1069	0.00	-	-	-	-	-	KOF4P 2700	2700	0.5	0.00	-	-	-	-	-
KOF4C 2750	2750	1019	0.00	-	-	-	-	-	KOF4P 2750	2750	0.5	0.00	-	-	-	-	-
KOF4C 2800	2800	969.5	0.00	-	-	-	-	-	KOF4P 2800	2800	0.5	0.00	-	-	-	-	-
KOF4C 2850	2850	919.5	0.00	-	-	-	-	-	KOF4P 2850	2850	0.5	0.00	-	-	-	-	-
KOF4C 2900	2900	869.5	0.00	-	-	-	-	-	KOF4P 2900	2900	0.5	0.00	-	-	-	-	-
KOF4C 2950	2950	819.5	0.00	-	-	-	-	-	KOF4P 2950	2950	0.5	0.00	-	-	-	-	-
KOF4C 3000	3000	769.5	0.00	-	-	-	-	-	KOF4P 3000	3000	0.5	0.00	-	-	-	150	-
KOF4C 3050	3050	720	0.00	-	-	-	-	-	KOF4P 3050	3050	0.5	0.00	-	-	-	-	-
KOF4C 3100	3100	670	0.00	-	-	-	-	-	KOF4P 3100	3100	0.5	0.00	-	-	-	-	-
KOF4C 3150	3150	620.5	0.00	-	-	-	-	-	KOF4P 3150	3150	1	0.00	-	-	-	-	-
KOF4C 3200	3200	571.5	0.00	-	-	-	-	-	KOF4P 3200	3200	1.5	0.00	-	-	-	-	-
KOF4C 3250	3250	522.5	0.00	-	-	-	-	-	KOF4P 3250	3250	2.5	0.00	-	-	-	-	-
KOF4C 3300	3300	474.5	0.00	-	-	-	-	-	KOF4P 3300	3300	4.5	0.00	-	-	-	75	-
KOF4C 3350	3350	427	0.00	-	-	-	-	-	KOF4P 3350	3350	7	0.00	-	-	-	-	-
KOF4C 3400	3400	381	0.00	-	-	-	-	-	KOF4P 3400	3400	11	0.00	-	-	-	-	-
KOF4C 3450	3450	336.5	0.00	-	-	-	-	-	KOF4P 3450	3450	16.5	0.00	-	-	-	200	-
KOF4C 3500	3500	294.5	0.00	-	-	-	-	-	KOF4P 3500	3500	24	0.00	-	-	-	-	-
KOF4C 3550	3550	254	0.00	-	-	-	-	-	KOF4P 3550	3550	33.5	0.00	-	-	-	-	-
KOF4C 3600	3600	217	0.00	-	-	-	-	-	KOF4P 3600	3600	46.5	0.00	-	-	-	-	-
KOF4C 3650	3650	183	0.00	-	-	-	-	-	KOF4P 3650	3650	62	0.00	-	-	-	-	-
KOF4C 3700	3700	152	0.00	-	-	-	-	-	KOF4P 3700	3700	81	0.00	-	-	-	-	-
KOF4C 3750	3750	124.5	0.00	-	-	-	-	-	KOF4P 3750	3750	103.5	0.00	-	-	-	-	-
KOF4C 3800	3800	100.5	0.00	-	-	-	-	-	KOF4P 3800	3800	129.5	0.00	-	-	-	-	-
KOF4C 3850	3850	80	0.00	-	-	-	-	-	KOF4P 3850	3850	159	0.00	-	-	-	-	-
KOF4C 3900	3900	63	0.00	-	-	-	-	-	KOF4P 3900	3900	191.5	0.00	-	-	-	-	-
KOF4C 3950	3950	48.5	0.00	-	-	-	-	-	KOF4P 3950	3950	227	0.00	-	-	-	-	-
KOF4C 4000	4000	37	0.00	-	-	-	150.0	-	KOF4P 4000	4000	265.5	0.00	-	-	-	-	-
KOF4C 4050	4050	27.5	0.00	-	-	-	-	-	KOF4P 4050	4050	306	0.00	-	-	-	-	-
KOF4C 4100	4100	20.5	0.00	-	-	-	-	-	KOF4P 4100	4100	349	0.00	-	-	-	-	-
KOF4C 4150	4150	15	0.00	-	-	-	-	-	KOF4P 4150	4150	393	0.00	-	-	-	-	-
KOF4C 4200	4200	10.5	0.00	-	-	-	50.0	-	KOF4P 4200	4200	439	0.00	-	-	-	-	-
KOF4C 4250	4250	7.5	0.00	-	-	-	-	-	KOF4P 4250	4250	485.5	0.00	-	-	-	-	-
KOF4C 4300	4300	5	0.00	-	-	-	50.0	-	KOF4P 4300	4300	533.5	0.00	-	-	-	-	-
KOF4C 4350	4350	3.5	0.00	-	-	-	-	-	KOF4P 4350	4350	581.5	0.00	-	-	-	-	-
KOF4C 4400	4400	2.5	0.00	-	-	-	-	-	KOF4P 4400	4400	630.5	0.00	-	-	-	-	-
KOF4C 4450	4450	1.5	0.00	-	-	-	-	-	KOF4P 4450	4450	679.5	0.00	-	-	-	-	-
KOF4C 4500	4500	1	0.00	-	-	-	-	-	KOF4P 4500	4500	728.5	0.00	-	-	-	-	-
KOF4C 4550	4550	0.5	0.00	-	-	-	-	-	KOF4P 4550	4550	778.5	0.00	-	-	-	-	-
KOF4C 4600	4600	0.5	0.00	-	-	-	-	-	KOF4P 4600	4600	828	0.00	-	-	-	-	-
KOF4C 4650	4650	0.5	0.00	-	-	-	-	-	KOF4P 4650	4650	877.5	0.00	-	-	-	-	-
KOF4C 4700	4700	0.5	0.00	-	-	-	-	-	KOF4P 4700	4700	927.5	0.00	-	-	-	-	-
KOF4C 4750	4750	0.5	0.00	-	-	-	-	-	KOF4P 4750	4750	977.5	0.00	-	-	-	-	-
KOF4C 4800	4800	0.5	0.00	-	-	-	-	-	KOF4P 4800	4800	1027	0.00	-	-	-	-	-
KOF4C 4850	4850	0.5	0.00	-	-	-	-	-	KOF4P 4850	4850	1077	0.00	-	-	-	-	-
KOF4C 4900	4900	0.5	0.00	-	-	-	-	-	KOF4P 4900	4900	1127	0.00	-	-	-	-	-
KOF4C 4950	4950	0.5	0.00	-	-	-	-	-	KOF4P 4950	4950	1177	0.00	-	-	-	-	-
KOF4C 5000	5000	0.5	0.00	-	-	-	-	-	KOF4P 5000	5000	1227	0.00	-	-	-	-	-
Feb-24 (46d 12/8/23); CSize 25; KOG4 3789.00																	
KOG4C 2600	2600	1184	0.00	0.0	0	0	0	0	KOG4P 2600	2600	0.5	0.00	-	-	0	-	-
KOG4C 2650	2650	1134	0.00	-	-	-	-	-	KOG4P 2650	2650	0.5	0.00	-	-	-	-	-
KOG4C 2700	2700	1084.5	0.00	-	-	-	-	-	KOG4P 2700	2700	0.5	0.00	-	-	-	-	-
KOG4C 2750	2750	1035	0.00	-	-	-	-	-	KOG4P 2750	2750	0.5	0.00	-	-	-	-	-
KOG4C 2800	2800	985	0.00	-	-	-	-	-	KOG4P 2800	2800	0.5	0.00	-	-	-	-	-
KOG4C 2850	2850	935.5	0.00	-	-	-	-	-	KOG4P 2850	2850	0.5	0.00	-	-	-	-	-
KOG4C 2900	2900	886.5	0.00	-	-	-	-	-	KOG4P 2900	2900	1	0.00	-	-	-	-	-
KOG4C 2950	2950	837.5	0.00	-	-	-	-	-	KOG4P 2950	2950	2	0.00	-	-	-	-	-
KOG4C 3000	3000	788.5	0.00	-	-	-	-	-	KOG4P 3000	3000	3	0.00	-	-	-	-	-
KOG4C 3050	3050	740	0.00	-	-	-	-	-	KOG4P 3050	3050	4	0.00	-	-	-	-	-
KOG4C 3100	3100	692	0.00	-	-	-	-	-	KOG4P 3100	3100	6	0.00	-	-	-	-	-
KOG4C 3150	3150	645	0.00	-	-	-	-	-	KOG4P 3150	3150	8.5	0.00	-	-	-	-	-
KOG4C 3200	3200	598.5	0.00	-	-	-	-	-	KOG4P 3200	3200	12	0.00	-	-	-	-	-
KOG4C 3250	3250	553	0.00	-	-	-	-	-	KOG4P 3250	3250	16	0.00	-	-	-	-	-
KOG4C 3300	3300	508.5	0.00	-	-	-											

KOG4C 4050	4050	76.5	0.00	-	-	-	-	-	KOG4P 4050	4050	336	0.00	-	-	-	-	-	-
KOG4C 4100	4100	64	0.00	-	-	-	-	-	KOG4P 4100	4100	374	0.00	-	-	-	-	-	-
KOG4C 4150	4150	53.5	0.00	-	-	-	-	-	KOG4P 4150	4150	413	0.00	-	-	-	-	-	-
KOG4C 4200	4200	44.5	0.00	-	-	-	50.0	-	KOG4P 4200	4200	454	0.00	-	-	-	-	-	-
KOG4C 4250	4250	37	0.00	-	-	-	-	-	KOG4P 4250	4250	496	0.00	-	-	-	-	-	-
KOG4C 4300	4300	30.5	0.00	-	-	-	50.0	-	KOG4P 4300	4300	539.5	0.00	-	-	-	-	-	-
KOG4C 4350	4350	25	0.00	-	-	-	-	-	KOG4P 4350	4350	583.5	0.00	-	-	-	-	-	-
KOG4C 4400	4400	20.5	0.00	-	-	-	-	-	KOG4P 4400	4400	628.5	0.00	-	-	-	-	-	-
KOG4C 4450	4450	16.5	0.00	-	-	-	-	-	KOG4P 4450	4450	674.5	0.00	-	-	-	-	-	-
KOG4C 4500	4500	13	0.00	-	-	-	-	-	KOG4P 4500	4500	721	0.00	-	-	-	-	-	-
KOG4C 4550	4550	10.5	0.00	-	-	-	-	-	KOG4P 4550	4550	768.5	0.00	-	-	-	-	-	-
KOG4C 4600	4600	8.5	0.00	-	-	-	-	-	KOG4P 4600	4600	816	0.00	-	-	-	-	-	-
KOG4C 4650	4650	6.5	0.00	-	-	-	-	-	KOG4P 4650	4650	864	0.00	-	-	-	-	-	-
KOG4C 4700	4700	5.5	0.00	-	-	-	-	-	KOG4P 4700	4700	912.5	0.00	-	-	-	-	-	-
KOG4C 4750	4750	4	0.00	-	-	-	-	-	KOG4P 4750	4750	961	0.00	-	-	-	-	-	-
KOG4C 4800	4800	3.5	0.00	-	-	-	-	-	KOG4P 4800	4800	1010	0.00	-	-	-	-	-	-
KOG4C 4850	4850	2.5	0.00	-	-	-	-	-	KOG4P 4850	4850	1059	0.00	-	-	-	-	-	-
KOG4C 4900	4900	2	0.00	-	-	-	-	-	KOG4P 4900	4900	1108.5	0.00	-	-	-	-	-	-
KOG4C 4950	4950	1.5	0.00	-	-	-	-	-	KOG4P 4950	4950	1157.5	0.00	-	-	-	-	-	-
KOG4C 5000	5000	1	0.00	-	-	-	-	-	KOG4P 5000	5000	1207	0.00	-	-	-	-	-	-
KOG4C 5050	5050	1	0.00	-	-	-	-	-	KOG4P 5050	5050	1256.5	0.00	-	-	-	-	-	-

Mar-24 (79d 1/10/24); CSize 25; KOH4 3805.00

KOH4C 2600	2600	1197	0.00	-	-	-	-	-	KOH4P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOH4C 2650	2650	1147.5	0.00	-	-	-	-	-	KOH4P 2650	2650	1	0.00	-	-	-	-	-	-
KOH4C 2700	2700	1098.5	0.00	-	-	-	-	-	KOH4P 2700	2700	1.5	0.00	-	-	-	-	-	-
KOH4C 2750	2750	1049.5	0.00	-	-	-	-	-	KOH4P 2750	2750	2	0.00	-	-	-	-	-	-
KOH4C 2800	2800	1001	0.00	-	-	-	-	-	KOH4P 2800	2800	3	0.00	-	-	-	-	-	-
KOH4C 2850	2850	952.5	0.00	-	-	-	-	-	KOH4P 2850	2850	4	0.00	-	-	-	-	-	-
KOH4C 2900	2900	904.5	0.00	-	-	-	-	-	KOH4P 2900	2900	5.5	0.00	-	-	-	-	-	-
KOH4C 2950	2950	856.5	0.00	-	-	-	-	-	KOH4P 2950	2950	8	0.00	-	-	-	-	-	-
KOH4C 3000	3000	809.5	0.00	-	-	-	-	-	KOH4P 3000	3000	10.5	0.00	-	-	-	-	-	-
KOH4C 3050	3050	763.5	0.00	-	-	-	-	-	KOH4P 3050	3050	13.5	0.00	-	-	-	-	-	-
KOH4C 3100	3100	717.5	0.00	-	-	-	-	-	KOH4P 3100	3100	18	0.00	-	-	-	-	-	-
KOH4C 3150	3150	673	0.00	-	-	-	-	-	KOH4P 3150	3150	22.5	0.00	-	-	-	-	-	-
KOH4C 3200	3200	629.5	0.00	-	-	-	-	-	KOH4P 3200	3200	28.5	0.00	-	-	-	-	-	-
KOH4C 3250	3250	587	0.00	-	-	-	-	-	KOH4P 3250	3250	36	0.00	-	-	-	-	-	-
KOH4C 3300	3300	545.5	0.00	-	-	-	-	-	KOH4P 3300	3300	44	0.00	-	-	-	-	-	500
KOH4C 3350	3350	505.5	0.00	-	-	-	-	-	KOH4P 3350	3350	54	0.00	-	-	-	-	-	-
KOH4C 3400	3400	467.5	0.00	-	-	-	-	-	KOH4P 3400	3400	65	0.00	-	-	-	-	-	-
KOH4C 3450	3450	430.5	0.00	-	-	-	-	-	KOH4P 3450	3450	78	0.00	-	-	-	-	-	-
KOH4C 3500	3500	395	0.00	-	-	-	-	-	KOH4P 3500	3500	92.5	0.00	-	-	-	-	-	-
KOH4C 3550	3550	362	0.00	-	-	-	-	-	KOH4P 3550	3550	108.5	0.00	-	-	-	-	-	-
KOH4C 3600	3600	330	0.00	-	-	-	-	-	KOH4P 3600	3600	126.5	0.00	-	-	-	-	-	-
KOH4C 3650	3650	300	0.00	-	-	-	-	-	KOH4P 3650	3650	146	0.00	-	-	-	-	-	-
KOH4C 3700	3700	272	0.00	-	-	-	-	-	KOH4P 3700	3700	167.5	0.00	-	-	-	-	-	-
KOH4C 3750	3750	245.5	0.00	-	-	-	250.0	-	KOH4P 3750	3750	191	0.00	-	-	-	-	-	-
KOH4C 3800	3800	221.5	0.00	-	-	-	-	-	KOH4P 3800	3800	216.5	0.00	-	-	-	-	-	-
KOH4C 3850	3850	198.5	0.00	-	-	-	-	-	KOH4P 3850	3850	243.5	0.00	-	-	-	-	-	-
KOH4C 3900	3900	177.5	0.00	-	-	-	-	-	KOH4P 3900	3900	272	0.00	-	-	-	-	-	-
KOH4C 3950	3950	158.5	0.00	-	-	-	-	-	KOH4P 3950	3950	302.5	0.00	-	-	-	-	-	-
KOH4C 4000	4000	141	0.00	-	-	-	200.0	-	KOH4P 4000	4000	334.5	0.00	-	-	-	-	-	-
KOH4C 4050	4050	125	0.00	-	-	-	-	-	KOH4P 4050	4050	368	0.00	-	-	-	-	-	-
KOH4C 4100	4100	110	0.00	-	-	-	-	-	KOH4P 4100	4100	403	0.00	-	-	-	-	-	-
KOH4C 4150	4150	97	0.00	-	-	-	-	-	KOH4P 4150	4150	439.5	0.00	-	-	-	-	-	-
KOH4C 4200	4200	85	0.00	-	-	-	350.0	-	KOH4P 4200	4200	477.5	0.00	-	-	-	-	-	-
KOH4C 4250	4250	74.5	0.00	-	-	-	250.0	-	KOH4P 4250	4250	516.5	0.00	-	-	-	-	-	-
KOH4C 4300	4300	65	0.00	-	-	-	50.0	-	KOH4P 4300	4300	556.5	0.00	-	-	-	-	-	-
KOH4C 4350	4350	56.5	0.00	-	-	-	-	-	KOH4P 4350	4350	598	0.00	-	-	-	-	-	-
KOH4C 4400	4400	49	0.00	-	-	-	-	-	KOH4P 4400	4400	640	0.00	-	-	-	-	-	-
KOH4C 4450	4450	42.5	0.00	-	-	-	-	-	KOH4P 4450	4450	683	0.00	-	-	-	-	-	-
KOH4C 4500	4500	36.5	0.00	-	-	-	-	-	KOH4P 4500	4500	727	0.00	-	-	-	-	-	-
KOH4C 4550	4550	31.5	0.00	-	-	-	-	-	KOH4P 4550	4550	771.5	0.00	-	-	-	-	-	-
KOH4C 4600	4600	27	0.00	-	-	-	-	-	KOH4P 4600	4600	816.5	0.00	-	-	-	-	-	-
KOH4C 4650	4650	23	0.00	-	-	-	-	-	KOH4P 4650	4650	862	0.00	-	-	-	-	-	-
KOH4C 4700	4700	20	0.00	-	-	-	-	-	KOH4P 4700	4700	908.5	0.00	-	-	-	-	-	-
KOH4C 4750	4750	17	0.00	-	-	-	-	-	KOH4P 4750	4750	955	0.00	-	-	-	-	-	-
KOH4C 4800	4800	14.5	0.00	-	-	-	-	-	KOH4P 4800	4800	1002.5	0.00	-	-	-	-	-	-
KOH4C 4850	4850	12	0.00	-	-	-	-	-	KOH4P 4850	4850	1050	0.00	-	-	-	-	-	-
KOH4C 4900	4900	10.5	0.00	-	-	-	-	-	KOH4P 4900	4900	1097.5	0.00	-	-	-	-	-	-
KOH4C 4950	4950	8.5	0.00	-	-	-	-	-	KOH4P 4950	4950	1145.5	0.00	-	-	-	-	-	-
KOH4C 5000	5000	7.5	0.00	-	-	-	-	-	KOH4P 5000	5000	1194	0.00	-	-	-	-	-	-
KOH4C 5050	5050	6	0.00	-	-	-	-	-	KOH4P 5050	5050	1242.5	0.00	-	-	-	-	-	-

Apr-24 (109d 2/9/24); CSize 25; KOJ4 3799.00

KOJ4C 2600	2600	1189.5	0.00	-	-	-	-	-	KOJ4P 2600	2600	2	0.00	-	-	-	-	-	-
KOJ4C 2650	2650	1141	0.00	-	-	-	-	-	KOJ4P 2650	2650	3	0.00	-	-	-	-	-	-
KOJ4C 2700	2700	1092.5	0.00	-	-	-	-	-	KOJ4P 2700	2700	4	0.00	-	-	-	-	-	-
KOJ4C 2750	2750	1044.5	0.00	-	-	-	-	-	KOJ4P 2750	2750	5.5	0.00	-	-	-	-	-	-
KOJ4C 2800	2800	996.5	0.00	-	-	-	-	-	KOJ4P 2800	2800	7.5	0.00	-	-	-	-	-	-
KOJ4C 2850	2850	949.5	0.00	-	-	-	-	-	KOJ4P 2850	2850	9.5	0.00	-	-	-	-	-	-
KOJ4C 2900	2900	903	0.00	-	-	-	-	-	KOJ4P 2900	2900	12.5	0.00	-	-	-	-	-	-
KOJ4C 2950	2950	857	0.00	-	-	-	-	-	KOJ4P 2950	2950	16	0.00	-	-	-	-	-	-
KOJ4C 3000	3000	811.5	0.00	-	-	-	-	-	KOJ4P 3000	3000	20.5	0.00	-	-	-	-	-	-
KOJ4C 3050	3050	767	0.00	-	-	-	-	-	KOJ4P 3050	3050	25.5	0.00	-	-	-	-	-	-
KOJ4C 3100	3100	723.5	0.00	-	-	-	-	-	KOJ4P 3100	3100	31.5	0.00	-	-	-	-	-	-
KOJ4C 3150	3150	681	0.00	-	-	-	-	-	KOJ4P 3150	3150	38	0.00	-	-	-	-	-	-
KOJ4C 3200	3200	639.5	0.00	-	-	-	-	-	KOJ4P 3200	3200	46.5	0.00	-	-	-	-	-	-
KOJ4C 3250	3250	599	0.00	-	-	-	-	-	KOJ4P 3250	3250	55.5	0.00	-	-	-	-	-	-
KOJ4C 3300	3300	560	0.00	-	-	-	-	-	KOJ4P 3300	3300	66	0.00	-	-	-	-	-	-
KOJ4C 3350	3350	522.5	0.00	-	-	-	-	-	KOJ4P 335									

KOJ4C 4900	4900	20.5	0.00	-	-	-	-	-	KOJ4P 4900	4900	1110.5	0.00	-	-	-	-	-
KOJ4C 4950	4950	17.5	0.00	-	-	-	-	-	KOJ4P 4950	4950	1157.5	0.00	-	-	-	-	-
KOJ4C 5000	5000	15.5	0.00	-	-	-	-	-	KOJ4P 5000	5000	1205	0.00	-	-	-	-	-
KOJ4C 5050	5050	13.5	0.00	-	-	-	-	-	KOJ4P 5050	5050	1252.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
JAN 24	CALL	30.38	30.72	-1.11
	PUT	30.38	30.72	-1.11
	MEAN	30.38	30.72	-1.11
FEB 24	CALL	30.97	31.32	-1.12
	PUT	30.99	31.32	-1.05
	MEAN	30.98	31.32	-1.09
MAR 24	CALL	30.72	31.03	-1.00
	PUT	30.72	31.03	-1.00
	MEAN	30.72	31.03	-1.00

	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)

Dealing Desk: (603) 2172 3820 Fax: (603) 2172 2729 Email: futures@kenanga.com.my

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