

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	3,692	-24	3,679	3,708	3,675	1,114	6,112
DEC 23	3,728	-22	3,718	3,748	3,699	5,028	33,686
JAN 24	3,753	-18	3,739	3,772	3,717	20,058	43,871
FEB 24	3,776	-13	3,747	3,790	3,739	6,058	24,211
MAR 24	3,787	-18	3,782	3,797	3,750	5,335	26,987
APR 24	3,782	-17	3,779	3,792	3,745	2,525	22,542
MAY 24	3,771	-17	3,766	3,778	3,731	1,292	26,005
JUN 24	3,747	-17	3,717	3,748	3,708	417	10,752
JUL 24	3,721	-17	3,700	3,719	3,679	420	11,376
AUG 24	3,700	-17	3,666	3,700	3,660	232	4,175
SEP 24	3,690	-17	3,667	3,687	3,650	486	7,492
OCT 24	3,686	-17				83	107
NOV 24	3,682	-17	3,645	3,684	3,645	154	4,680
JAN 25	3,708	-17					93
MAR 25	3,708	-17					3
MAY 25	3,708	-17					
JUL 25	3,708	-17					
SEP 25	3,708	-17					
NOV 25	3,708	-17					
JAN 26	3,708	-17					
MAR 26	3,708	-17					
MAY 26	3,708	-17					
JUL 26	3,708	-17					
SEP 26	3,708	-17					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 23	51.94	-1.45	53.39	54.00	51.78	55,844	148,260
JAN 24	51.33	-1.33	52.66	53.21	51.16	21,766	94,855
MAR 24	50.88	-1.30	52.20	52.67	50.72	19,687	77,878
MAY 24	50.69	-1.28	52.00	52.43	50.55	9,344	49,814
JUL 24	50.51	-1.27	51.86	52.21	50.37	8,612	40,298
AUG 24	50.04	-1.29	51.33	51.69	49.93	2,203	10,360
SEP 24	49.59	-1.29	50.85	51.19	49.52	1,201	7,379
OCT 24	49.05	-1.33	50.33	50.47	48.99	1,000	5,285
DEC 24	48.84	-1.37	50.22	50.39	48.74	2,164	17,972
JAN 25	48.75	-1.39	50.03	50.03	48.70	426	992
MAR 25	48.62	-1.38	49.86	49.86	48.58	70	908
MAY 25	48.52	-1.39	-	-	-	4	240
JUL 25	48.42	-1.42	49.60	49.60	49.55	2	363
AUG 25	48.18	-1.42	-	-	-	-	17
SEP 25	47.88	-1.45	-	-	-	-	21

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	
Jan-24 (17d 11/10/23); CSize 25; KOF4 3738.00																			
KOF4C 2550	2550	1201	0.00	-	-	-	-	-		KOF4P 2550	2550	0.5	0.00	-	-	-	-	-	
KOF4C 2600	2600	1151	0.00	-	-	-	-	-		KOF4P 2600	2600	0.5	0.00	-	-	-	-	-	
KOF4C 2650	2650	1101.5	0.00	-	-	-	-	-		KOF4P 2650	2650	0.5	0.00	-	-	-	-	-	
KOF4C 2700	2700	1051.5	0.00	-	-	-	-	-		KOF4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOF4C 2750	2750	1001.5	0.00	-	-	-	-	-		KOF4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOF4C 2800	2800	951.5	0.00	-	-	-	-	-		KOF4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOF4C 2850	2850	901.5	0.00	-	-	-	-	-		KOF4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOF4C 2900	2900	851.5	0.00	-	-	-	-	-		KOF4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOF4C 2950	2950	802	0.00	-	-	-	-	-		KOF4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOF4C 3000	3000	752	0.00	-	-	-	-	-		KOF4P 3000	3000	0.5	0.00	-	-	-	-	150	
KOF4C 3050	3050	702	0.00	-	-	-	-	-		KOF4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOF4C 3100	3100	652	0.00	-	-	-	-	-		KOF4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOF4C 3150	3150	602.5	0.00	-	-	-	-	-		KOF4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOF4C 3200	3200	553	0.00	-	-	-	-	-		KOF4P 3200	3200	1	0.00	-	-	-	-	-	
KOF4C 3250	3250	504	0.00	-	-	-	-	-		KOF4P 3250	3250	2	0.00	-	-	-	-	-	
KOF4C 3300	3300	455.5	0.00	-	-	-	-	-		KOF4P 3300	3300	3.5	0.00	-	-	-	-	75	
KOF4C 3350	3350	408	0.00	-	-	-	-	-		KOF4P 3350	3350	5.5	0.00	-	-	-	-	-	
KOF4C 3400	3400	361.5	0.00	-	-	-	-	-		KOF4P 3400	3400	9	0.00	-	-	-	-	-	
KOF4C 3450	3450	317	0.00	-	-	-	-	-		KOF4P 3450	3450	14.5	0.00	-	-	-	-	200	
KOF4C 3500	3500	274	0.00	-	-	-	-	-		KOF4P 3500	3500	21.5	0.00	-	-	-	-	-	
KOF4C 3550	3550	234	0.00	-	-	-	-	-		KOF4P 3550	3550	31.5	0.00	-	-	-	-	-	
KOF4C 3600	3600	197	0.00	-	-	-	-	-		KOF4P 3600	3600	44	0.00	-	-	-	-	-	
KOF4C 3650	3650	163	0.00	-	-	-	-	-		KOF4P 3650	3650	60.5	0.00	-	-	-	-	-	
KOF4C 3700	3700	133	0.00	-	-	-	-	-		KOF4P 3700	3700	80	0.00	-	-	-	-	-	
KOF4C 3750	3750	106.5	0.00	-	-	-	-	-		KOF4P 3750	3750	103.5	0.00	-	-	-	-	-	
KOF4C 3800	3800	84	0.00	-	-	-	-	-		KOF4P 3800	3800	131	0.00	-	-	-	-	-	
KOF4C 3850	3850	65	0.00	-	-	-	-	-		KOF4P 3850	3850	162	0.00	-	-	-	-	-	
KOF4C 3900	3900	49.5	0.00	-	-	-	-	-		KOF4P 3900	3900	196	0.00	-	-	-	-	-	
KOF4C 3950	3950	37	0.00	-	-	-	-	-		KOF4P 3950	3950	233.5	0.00	-	-	-	-	-	
KOF4C 4000	4000	27	0.00	-	-	-	150.0	-		KOF4P 4000	4000	273.5	0.00	-	-	-	-	-	
KOF4C 4050	4050	19.5	0.00	-	-	-	-	-		KOF4P 4050	4050	316	0.00	-	-	-	-	-	
KOF4C 4100	4100	13.5	0.00	-	-	-	-	-		KOF4P 4100	4100	360	0.00	-	-	-	-	-	
KOF4C 4150	4150	9.5	0.00	-	-	-	-	-		KOF4P 4150	4150	406	0.00	-	-	-	-	-	
KOF4C 4200	4200	6.5	0.00	-	-	-	50.0	-		KOF4P 4200	4200	453	0.00	-	-	-	-	-	
KOF4C 4250	4250	4.5	0.00	-	-	-	-	-		KOF4P 4250	4250	500.5	0.00	-	-	-	-	-	
KOF4C 4300	4300	3	0.00	-	-	-	50.0	-		KOF4P 4300	4300	549	0.00	-	-	-	-	-	
KOF4C 4350	4350	2	0.00	-	-	-	-	-		KOF4P 4350	4350	598	0.00	-	-	-	-	-	
KOF4C 4400	4400	1	0.00	-	-	-	-	-		KOF4P 4400	4400	647	0.00	-	-	-	-	-	
KOF4C 4450	4450	0.5	0.00	-	-	-	-	-		KOF4P 4450	4450	696.5	0.00	-	-	-	-	-	
KOF4C 4500	4500	0.5	0.00	-	-	-	-	-		KOF4P 4500	4500	746.5	0.00	-	-	-	-	-	
KOF4C 4550	4550	0.5	0.00	-	-	-	-	-		KOF4P 4550	4550	796	0.00	-	-	-	-	-	
KOF4C 4600	4600	0.5	0.00	-	-	-	-	-		KOF4P 4600	4600	846	0.00	-	-	-	-	-	
KOF4C 4650	4650	0.5	0.00	-	-	-	-	-		KOF4P 4650	4650	895.5	0.00	-	-	-	-	-	
KOF4C 4700	4700	0.5	0.00	-	-	-	-	-		KOF4P 4700	4700	945.5	0.00	-	-	-	-	-	
KOF4C 4750	4750	0.5	0.00	-	-	-	-	-		KOF4P 4750	4750	995.5	0.00	-	-	-	-	-	
KOF4C 4800	4800	0.5	0.00	-	-	-	-	-		KOF4P 4800	4800	1045.5	0.00	-	-	-	-	-	
KOF4C 4850	4850	0.5	0.00	-	-	-	-	-		KOF4P 4850	4850	1095.5	0.00	-	-	-	-	-	
KOF4C 4900	4900	0.5	0.00	-	-	-	-	-		KOF4P 4900	4900	1145	0.00	-	-	-	-	-	
KOF4C 4950	4950	0.5	0.00	-	-	-	-	-		KOF4P 4950	4950	1195	0.00	-	-	-	-	-	
KOF4C 5000	5000	0.5	0.00	-	-	-	-	-		KOF4P 5000	5000	1245	0.00	-	-	-	-	-	
Feb-24 (45d 12/8/23); CSize 25; KOG4 3759.00																			
KOG4C 2550	2550	1221	0.00	0.0	0	0	0	0		KOG4P 2550	2550	0.5	0.00	-	-	-	0	-	
KOG4C 2600	2600	1171	0.00	-	-	-	-	-		KOG4P 2600	2600	0.5	0.00	-	-	-	-	-	
KOG4C 2650	2650	1121.5	0.00	-	-	-	-	-		KOG4P 2650	2650	0.5	0.00	-	-	-	-	-	
KOG4C 2700	2700	1071.5	0.00	-	-	-	-	-		KOG4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOG4C 2750	2750	1022	0.00	-	-	-	-	-		KOG4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOG4C 2800	2800	972.5	0.00	-	-	-	-	-		KOG4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOG4C 2850	2850	923	0.00	-	-	-	-	-		KOG4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOG4C 2900	2900	873.5	0.00	-	-	-	-	-		KOG4P 2900	2900	1	0.00	-	-	-	-	-	
KOG4C 2950	2950	824	0.00	-	-	-	-	-		KOG4P 2950	2950	1.5	0.00	-	-	-	-	-	
KOG4C 3000	3000	775.5	0.00	-	-	-	-	-		KOG4P 3000	3000	2.5	0.00	-	-	-	-	-	
KOG4C 3050	3050	726.5	0.00	-	-	-	-	-		KOG4P 3050	3050	3.5	0.00	-	-	-	-	-	
KOG4C 3100	3100	678.5	0.																

KOG4C 4000	4000	81	0.00	-	-	-	-	-	KOG4P 4000	4000	304	0.00	-	-	-	-	-	-
KOG4C 4050	4050	68	0.00	-	-	-	-	-	KOG4P 4050	4050	341	0.00	-	-	-	-	-	-
KOG4C 4100	4100	56.5	0.00	-	-	-	-	-	KOG4P 4100	4100	379.5	0.00	-	-	-	-	-	-
KOG4C 4150	4150	47	0.00	-	-	-	-	-	KOG4P 4150	4150	419.5	0.00	-	-	-	-	-	-
KOG4C 4200	4200	38.5	0.00	-	-	-	-	50.0	KOG4P 4200	4200	461	0.00	-	-	-	-	-	-
KOG4C 4250	4250	31.5	0.00	-	-	-	-	-	KOG4P 4250	4250	503.5	0.00	-	-	-	-	-	-
KOG4C 4300	4300	25.5	0.00	-	-	-	-	50.0	KOG4P 4300	4300	547.5	0.00	-	-	-	-	-	-
KOG4C 4350	4350	21	0.00	-	-	-	-	-	KOG4P 4350	4350	592.5	0.00	-	-	-	-	-	-
KOG4C 4400	4400	16.5	0.00	-	-	-	-	-	KOG4P 4400	4400	638	0.00	-	-	-	-	-	-
KOG4C 4450	4450	13.5	0.00	-	-	-	-	-	KOG4P 4450	4450	684.5	0.00	-	-	-	-	-	-
KOG4C 4500	4500	10.5	0.00	-	-	-	-	-	KOG4P 4500	4500	731.5	0.00	-	-	-	-	-	-
KOG4C 4550	4550	8.5	0.00	-	-	-	-	-	KOG4P 4550	4550	779	0.00	-	-	-	-	-	-
KOG4C 4600	4600	6.5	0.00	-	-	-	-	-	KOG4P 4600	4600	827	0.00	-	-	-	-	-	-
KOG4C 4650	4650	5	0.00	-	-	-	-	-	KOG4P 4650	4650	875.5	0.00	-	-	-	-	-	-
KOG4C 4700	4700	4	0.00	-	-	-	-	-	KOG4P 4700	4700	924	0.00	-	-	-	-	-	-
KOG4C 4750	4750	3	0.00	-	-	-	-	-	KOG4P 4750	4750	973	0.00	-	-	-	-	-	-
KOG4C 4800	4800	2.5	0.00	-	-	-	-	-	KOG4P 4800	4800	1022	0.00	-	-	-	-	-	-
KOG4C 4850	4850	2	0.00	-	-	-	-	-	KOG4P 4850	4850	1071.5	0.00	-	-	-	-	-	-
KOG4C 4900	4900	1.5	0.00	-	-	-	-	-	KOG4P 4900	4900	1121	0.00	-	-	-	-	-	-
KOG4C 4950	4950	1	0.00	-	-	-	-	-	KOG4P 4950	4950	1170	0.00	-	-	-	-	-	-
KOG4C 5000	5000	1	0.00	-	-	-	-	-	KOG4P 5000	5000	1220	0.00	-	-	-	-	-	-

Mar-24 (78d 1/10/24); CSize 25; KOH4 3768.00

KOH4C 2550	2550	1229	0.00	-	-	-	-	-	KOH4P 2550	2550	0.5	0.00	-	-	-	-	-	-
KOH4C 2600	2600	1179.5	0.00	-	-	-	-	-	KOH4P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOH4C 2650	2650	1130	0.00	-	-	-	-	-	KOH4P 2650	2650	1	0.00	-	-	-	-	-	-
KOH4C 2700	2700	1081	0.00	-	-	-	-	-	KOH4P 2700	2700	1.5	0.00	-	-	-	-	-	-
KOH4C 2750	2750	1032	0.00	-	-	-	-	-	KOH4P 2750	2750	2	0.00	-	-	-	-	-	-
KOH4C 2800	2800	983	0.00	-	-	-	-	-	KOH4P 2800	2800	3	0.00	-	-	-	-	-	-
KOH4C 2850	2850	934.5	0.00	-	-	-	-	-	KOH4P 2850	2850	4	0.00	-	-	-	-	-	-
KOH4C 2900	2900	886.5	0.00	-	-	-	-	-	KOH4P 2900	2900	5.5	0.00	-	-	-	-	-	-
KOH4C 2950	2950	839	0.00	-	-	-	-	-	KOH4P 2950	2950	7.5	0.00	-	-	-	-	-	-
KOH4C 3000	3000	792	0.00	-	-	-	-	-	KOH4P 3000	3000	10.5	0.00	-	-	-	-	-	-
KOH4C 3050	3050	745.5	0.00	-	-	-	-	-	KOH4P 3050	3050	13.5	0.00	-	-	-	-	-	-
KOH4C 3100	3100	700	0.00	-	-	-	-	-	KOH4P 3100	3100	17.5	0.00	-	-	-	-	-	-
KOH4C 3150	3150	655.5	0.00	-	-	-	-	-	KOH4P 3150	3150	22.5	0.00	-	-	-	-	-	-
KOH4C 3200	3200	611.5	0.00	-	-	-	-	-	KOH4P 3200	3200	29	0.00	-	-	-	-	-	-
KOH4C 3250	3250	569.5	0.00	-	-	-	-	-	KOH4P 3250	3250	36	0.00	-	-	-	-	-	-
KOH4C 3300	3300	528	0.00	-	-	-	-	-	KOH4P 3300	3300	44.5	0.00	-	-	-	-	-	-
KOH4C 3350	3350	488.5	0.00	-	-	-	-	-	KOH4P 3350	3350	54.5	0.00	-	-	-	-	-	500
KOH4C 3400	3400	450.5	0.00	-	-	-	-	-	KOH4P 3400	3400	66	0.00	-	-	-	-	-	-
KOH4C 3450	3450	413.5	0.00	-	-	-	-	-	KOH4P 3450	3450	79	0.00	-	-	-	-	-	-
KOH4C 3500	3500	379	0.00	-	-	-	-	-	KOH4P 3500	3500	94	0.00	-	-	-	-	-	-
KOH4C 3550	3550	345.5	0.00	-	-	-	-	-	KOH4P 3550	3550	110.5	0.00	-	-	-	-	-	-
KOH4C 3600	3600	314.5	0.00	-	-	-	-	-	KOH4P 3600	3600	128.5	0.00	-	-	-	-	-	-
KOH4C 3650	3650	285	0.00	-	-	-	-	-	KOH4P 3650	3650	149	0.00	-	-	-	-	-	-
KOH4C 3700	3700	257.5	0.00	-	-	-	-	-	KOH4P 3700	3700	171	0.00	-	-	-	-	-	-
KOH4C 3750	3750	231.5	0.00	-	-	-	250.0	-	KOH4P 3750	3750	195	0.00	-	-	-	-	-	-
KOH4C 3800	3800	208	0.00	-	-	-	-	-	KOH4P 3800	3800	221	0.00	-	-	-	-	-	-
KOH4C 3850	3850	186	0.00	-	-	-	-	-	KOH4P 3850	3850	248.5	0.00	-	-	-	-	-	-
KOH4C 3900	3900	165.5	0.00	-	-	-	-	-	KOH4P 3900	3900	278	0.00	-	-	-	-	-	-
KOH4C 3950	3950	147	0.00	-	-	-	-	-	KOH4P 3950	3950	309	0.00	-	-	-	-	-	-
KOH4C 4000	4000	130	0.00	-	-	-	200.0	-	KOH4P 4000	4000	341.5	0.00	-	-	-	-	-	-
KOH4C 4050	4050	114.5	0.00	-	-	-	-	-	KOH4P 4050	4050	376	0.00	-	-	-	-	-	-
KOH4C 4100	4100	101	0.00	-	-	-	-	-	KOH4P 4100	4100	411.5	0.00	-	-	-	-	-	-
KOH4C 4150	4150	88.5	0.00	-	-	-	-	-	KOH4P 4150	4150	449	0.00	-	-	-	-	-	-
KOH4C 4200	4200	77	0.00	-	-	-	350.0	-	KOH4P 4200	4200	487.5	0.00	-	-	-	-	-	-
KOH4C 4250	4250	67	0.00	-	-	-	250.0	-	KOH4P 4250	4250	527	0.00	-	-	-	-	-	-
KOH4C 4300	4300	58.5	0.00	-	-	-	50.0	-	KOH4P 4300	4300	568	0.00	-	-	-	-	-	-
KOH4C 4350	4350	50.5	0.00	-	-	-	-	-	KOH4P 4350	4350	609.5	0.00	-	-	-	-	-	-
KOH4C 4400	4400	43.5	0.00	-	-	-	-	-	KOH4P 4400	4400	652.5	0.00	-	-	-	-	-	-
KOH4C 4450	4450	37.5	0.00	-	-	-	-	-	KOH4P 4450	4450	696	0.00	-	-	-	-	-	-
KOH4C 4500	4500	32	0.00	-	-	-	-	-	KOH4P 4500	4500	740	0.00	-	-	-	-	-	-
KOH4C 4550	4550	27.5	0.00	-	-	-	-	-	KOH4P 4550	4550	785	0.00	-	-	-	-	-	-
KOH4C 4600	4600	23.5	0.00	-	-	-	-	-	KOH4P 4600	4600	831	0.00	-	-	-	-	-	-
KOH4C 4650	4650	20	0.00	-	-	-	-	-	KOH4P 4650	4650	877	0.00	-	-	-	-	-	-
KOH4C 4700	4700	17	0.00	-	-	-	-	-	KOH4P 4700	4700	923.5	0.00	-	-	-	-	-	-
KOH4C 4750	4750	14.5	0.00	-	-	-	-	-	KOH4P 4750	4750	970.5	0.00	-	-	-	-	-	-
KOH4C 4800	4800	12	0.00	-	-	-	-	-	KOH4P 4800	4800	1018	0.00	-	-	-	-	-	-
KOH4C 4850	4850	10	0.00	-	-	-	-	-	KOH4P 4850	4850	1066	0.00	-	-	-	-	-	-
KOH4C 4900	4900	8.5	0.00	-	-	-	-	-	KOH4P 4900	4900	1114	0.00	-	-	-	-	-	-
KOH4C 4950	4950	7	0.00	-	-	-	-	-	KOH4P 4950	4950	1162	0.00	-	-	-	-	-	-
KOH4C 5000	5000	6	0.00	-	-	-	-	-	KOH4P 5000	5000	1210.5	0.00	-	-	-	-	-	-

Apr-24 (108d 2/9/24); CSize 25; KOJ4 3762.00

KOJ4C 2550	2550	1222	0.00	-	-	-	-	-	KOJ4P 2550	2550	1.5	0.00	-	-	-	-	-	-
KOJ4C 2600	2600	1173	0.00	-	-	-	-	-	KOJ4P 2600	2600	2	0.00	-	-	-	-	-	-
KOJ4C 2650	2650	1124	0.00	-	-	-	-	-	KOJ4P 2650	2650	3	0.00	-	-	-	-	-	-
KOJ4C 2700	2700	1075.5	0.00	-	-	-	-	-	KOJ4P 2700	2700	4	0.00	-	-	-	-	-	-
KOJ4C 2750	2750	1027.5	0.00	-	-	-	-	-	KOJ4P 2750	2750	5.5	0.00	-	-	-	-	-	-
KOJ4C 2800	2800	980	0.00	-	-	-	-	-	KOJ4P 2800	2800	7	0.00	-	-	-	-	-	-
KOJ4C 2850	2850	932.5	0.00	-	-	-	-	-	KOJ4P 2850	2850	9.5	0.00	-	-	-	-	-	-
KOJ4C 2900	2900	886	0.00	-	-	-	-	-	KOJ4P 2900	2900	12	0.00	-	-	-	-	-	-
KOJ4C 2950	2950	840	0.00	-	-	-	-	-	KOJ4P 2950	2950	15.5	0.00	-	-	-	-	-	-
KOJ4C 3000	3000	794.5	0.00	-	-	-	-	-	KOJ4P 3000	3000	20	0.00	-	-	-	-	-	-
KOJ4C 3050	3050	750	0.00	-	-	-	-	-	KOJ4P 3050	3050	25	0.00	-	-	-	-	-	-
KOJ4C 3100	3100	706.5	0.00	-	-	-	-	-	KOJ4P 3100	3100	31	0.00	-	-	-	-	-	-
KOJ4C 3150	3150	664	0.00	-	-	-	-	-	KOJ4P 3150	3150	38	0.00	-	-	-	-	-	-
KOJ4C 3200	3200	622.5	0.00	-	-	-	-	-	KOJ4P 3200	3200	46	0.00	-	-	-	-	-	-
KOJ4C 3250	3250	582.5	0.00	-	-	-	-	-	KOJ4P 3250	3250	55.5	0.00	-	-	-	-	-	-
KOJ4C 3300	3300	543.5	0.00	-	-	-	-	-	KOJ4P 3300	3300	66	0.00	-					

KOJ4C 4850	4850	20	0.00	-	-	-	-	-	KOJ4P 4850	4850	1078	0.00	-	-	-	-	-
KOJ4C 4900	4900	17.5	0.00	-	-	-	-	-	KOJ4P 4900	4900	1125	0.00	-	-	-	-	-
KOJ4C 4950	4950	15	0.00	-	-	-	-	-	KOJ4P 4950	4950	1172	0.00	-	-	-	-	-
KOJ4C 5000	5000	13	0.00	-	-	-	-	-	KOJ4P 5000	5000	1219.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
JAN 24	CALL	30.22	30.38	-0.53
	PUT	30.19	30.38	-0.63
	MEAN	30.21	30.38	-0.58
FEB 24	CALL	30.99	30.97	0.06
	PUT	31.04	30.99	0.16
	MEAN	31.02	30.98	0.11
MAR 24	CALL	30.69	30.72	-0.10
	PUT	30.71	30.72	-0.03
	MEAN	30.70	30.72	-0.07

	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

Disclaimer: This document has been prepared for general circulation based on information from sources believed to be reliable but we do not make any representations as to its accuracy. Kenanga Futures Sdn Bhd shall not be liable for any negligence, default or lack of care and accepts no liability whatsoever for any direct or consequential loss arising from any use of this document.