

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	3,671	65	3,589	3,695	3,589	1,269	4,749
DEC 23	3,731	76	3,640	3,757	3,637	5,175	26,317
JAN 24	3,762	83	3,669	3,794	3,661	34,585	44,344
FEB 24	3,784	82	3,686	3,815	3,684	6,375	26,251
MAR 24	3,794	77	3,700	3,825	3,699	7,100	31,614
APR 24	3,788	73	3,700	3,820	3,700	3,978	18,870
MAY 24	3,771	73	3,689	3,797	3,686	3,224	23,404
JUN 24	3,744	70	3,662	3,766	3,662	1,118	11,160
JUL 24	3,716	68	3,633	3,730	3,633	1,883	11,565
AUG 24	3,691	61	3,643	3,701	3,643	601	4,309
SEP 24	3,684	65	3,632	3,693	3,632	757	7,708
OCT 24	3,680	65	3,640	3,686	3,640	85	120
NOV 24	3,676	65	3,628	3,682	3,627	293	4,869
JAN 25	3,702	65	3,678	3,682	3,678	98	164
MAR 25	3,702	65	-	-	-	-	3
MAY 25	3,702	65	-	-	-	-	-
JUL 25	3,702	65	-	-	-	-	-
SEP 25	3,702	65	-	-	-	-	-
NOV 25	3,702	65	-	-	-	-	-
JAN 26	3,702	65	-	-	-	-	-
MAR 26	3,702	65	-	-	-	-	-
MAY 26	3,702	65	-	-	-	-	-
JUL 26	3,702	65	-	-	-	-	-
SEP 26	3,702	65	-	-	-	-	-

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 23	51.74	-0.86	52.69	53.49	51.56	66,576	149,301
JAN 24	51.10	-0.65	51.83	52.61	50.94	29,481	100,055
MAR 24	50.71	-0.53	51.29	52.10	50.57	27,346	80,966
MAY 24	50.48	-0.53	51.05	51.85	50.35	15,306	51,093
JUL 24	50.31	-0.51	50.89	51.61	50.18	14,345	42,902
AUG 24	49.93	-0.46	50.59	51.17	49.80	2,553	11,725
SEP 24	49.55	-0.44	50.13	50.76	49.44	1,803	9,152
OCT 24	49.11	-0.37	49.60	50.28	48.99	1,218	6,126
DEC 24	48.93	-0.32	49.46	50.14	48.80	3,038	17,694
JAN 25	48.87	-0.30	49.39	49.92	49.30	277	1,046
MAR 25	48.76	-0.28	49.20	49.81	49.20	534	972
MAY 25	48.70	-0.24	49.13	49.78	49.13	413	240
JUL 25	48.65	-0.22	49.10	49.75	49.10	195	363
AUG 25	48.40	-0.24	-	-	-	6	17
SEP 25	48.14	-0.20	-	-	-	4	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 (14d 11/10/23); CSize 25; KOF4 3742.00																	
KOF4C 2550	2550	1210.5	0.00	-	-	-	-	-	KOF4P 2550	2550	0.5	0.00	-	-	-	-	-
KOF4C 2600	2600	1160.5	0.00	-	-	-	-	-	KOF4P 2600	2600	0.5	0.00	-	-	-	-	-
KOF4C 2650	2650	1110.5	0.00	-	-	-	-	-	KOF4P 2650	2650	0.5	0.00	-	-	-	-	-
KOF4C 2700	2700	1060.5	0.00	-	-	-	-	-	KOF4P 2700	2700	0.5	0.00	-	-	-	-	-
KOF4C 2750	2750	1010.5	0.00	-	-	-	-	-	KOF4P 2750	2750	0.5	0.00	-	-	-	-	-
KOF4C 2800	2800	961	0.00	-	-	-	-	-	KOF4P 2800	2800	0.5	0.00	-	-	-	-	-
KOF4C 2850	2850	911	0.00	-	-	-	-	-	KOF4P 2850	2850	0.5	0.00	-	-	-	-	-
KOF4C 2900	2900	861	0.00	-	-	-	-	-	KOF4P 2900	2900	0.5	0.00	-	-	-	-	-
KOF4C 2950	2950	811	0.00	-	-	-	-	-	KOF4P 2950	2950	0.5	0.00	-	-	-	-	-
KOF4C 3000	3000	761	0.00	-	-	-	-	-	KOF4P 3000	3000	0.5	0.00	-	-	-	-	150
KOF4C 3050	3050	711	0.00	-	-	-	-	-	KOF4P 3050	3050	0.5	0.00	-	-	-	-	-
KOF4C 3100	3100	661	0.00	-	-	-	-	-	KOF4P 3100	3100	0.5	0.00	-	-	-	-	-
KOF4C 3150	3150	611.5	0.00	-	-	-	-	-	KOF4P 3150	3150	0.5	0.00	-	-	-	-	-
KOF4C 3200	3200	561.5	0.00	-	-	-	-	-	KOF4P 3200	3200	0.5	0.00	-	-	-	-	-
KOF4C 3250	3250	512	0.00	-	-	-	-	-	KOF4P 3250	3250	1	0.00	-	-	-	-	-
KOF4C 3300	3300	463	0.00	-	-	-	-	-	KOF4P 3300	3300	2	0.00	-	-	-	-	75
KOF4C 3350	3350	415	0.00	-	-	-	-	-	KOF4P 3350	3350	3.5	0.00	-	-	-	-	-
KOF4C 3400	3400	367.5	0.00	-	-	-	-	-	KOF4P 3400	3400	6	0.00	-	-	-	-	-
KOF4C 3450	3450	321.5	0.00	-	-	-	-	-	KOF4P 3450	3450	9.5	0.00	-	-	-	-	200
KOF4C 3500	3500	277	0.00	-	-	-	-	-	KOF4P 3500	3500	15.5	0.00	-	-	-	-	-
KOF4C 3550	3550	235.5	0.00	-	-	-	-	-	KOF4P 3550	3550	23.5	0.00	-	-	-	-	-
KOF4C 3600	3600	196.5	0.00	-	-	-	-	-	KOF4P 3600	3600	35	0.00	-	-	-	-	-
KOF4C 3650	3650	161.5	0.00	-	-	-	-	-	KOF4P 3650	3650	49.5	0.00	-	-	-	-	-
KOF4C 3700	3700	130	0.00	-	-	-	-	-	KOF4P 3700	3700	68	0.00	-	-	-	-	-
KOF4C 3750	3750	102.5	0.00	-	-	-	-	-	KOF4P 3750	3750	90.5	0.00	-	-	-	-	-
KOF4C 3800	3800	79.5	0.00	-	-	-	-	-	KOF4P 3800	3800	117.5	0.00	-	-	-	-	-
KOF4C 3850	3850	60	0.00	-	-	-	-	-	KOF4P 3850	3850	148	0.00	-	-	-	-	-
KOF4C 3900	3900	44.5	0.00	-	-	-	-	-	KOF4P 3900	3900	182.5	0.00	-	-	-	-	-
KOF4C 3950	3950	32.5	0.00	-	-	-	-	-	KOF4P 3950	3950	220	0.00	-	-	-	-	-
KOF4C 4000	4000	23	0.00	-	-	-	150.0	-	KOF4P 4000	4000	260.5	0.00	-	-	-	-	-
KOF4C 4050	4050	16	0.00	-	-	-	-	-	KOF4P 4050	4050	303.5	0.00	-	-	-	-	-
KOF4C 4100	4100	10.5	0.00	-	-	-	-	-	KOF4P 4100	4100	348.5	0.00	-	-	-	-	-
KOF4C 4150	4150	7	0.00	-	-	-	-	-	KOF4P 4150	4150	394.5	0.00	-	-	-	-	-
KOF4C 4200	4200	4.5	0.00	-	-	-	50.0	-	KOF4P 4200	4200	442	0.00	-	-	-	-	-
KOF4C 4250	4250	3	0.00	-	-	-	-	-	KOF4P 4250	4250	490.5	0.00	-	-	-	-	-
KOF4C 4300	4300	2	0.00	-	-	-	50.0	-	KOF4P 4300	4300	539	0.00	-	-	-	-	-
KOF4C 4350	4350	1	0.00	-	-	-	-	-	KOF4P 4350	4350	588.5	0.00	-	-	-	-	-
KOF4C 4400	4400	0.5	0.00	-	-	-	-	-	KOF4P 4400	4400	638	0.00	-	-	-	-	-
KOF4C 4450	4450	0.5	0.00	-	-	-	-	-	KOF4P 4450	4450	687.5	0.00	-	-	-	-	-
KOF4C 4500	4500	0.5	0.00	-	-	-	-	-	KOF4P 4500	4500	737.5	0.00	-	-	-	-	-
KOF4C 4550	4550	0.5	0.00	-	-	-	-	-	KOF4P 4550	4550	787	0.00	-	-	-	-	-
KOF4C 4600	4600	0.5	0.00	-	-	-	-	-	KOF4P 4600	4600	837	0.00	-	-	-	-	-
KOF4C 4650	4650	0.5	0.00	-	-	-	-	-	KOF4P 4650	4650	887	0.00	-	-	-	-	-
KOF4C 4700	4700	0.5	0.00	-	-	-	-	-	KOF4P 4700	4700	937	0.00	-	-	-	-	-
KOF4C 4750	4750	0.5	0.00	-	-	-	-	-	KOF4P 4750	4750	986.5	0.00	-	-	-	-	-
KOF4C 4800	4800	0.5	0.00	-	-	-	-	-	KOF4P 4800	4800	1036.5	0.00	-	-	-	-	-
KOF4C 4850	4850	0.5	0.00	-	-	-	-	-	KOF4P 4850	4850	1086.5	0.00	-	-	-	-	-
KOF4C 4900	4900	0.5	0.00	-	-	-	-	-	KOF4P 4900	4900	1136.5	0.00	-	-	-	-	-
KOF4C 4950	4950	0.5	0.00	-	-	-	-	-	KOF4P 4950	4950	1186.5	0.00	-	-	-	-	-
KOF4C 5000	5000	0.5	0.00	-	-	-	-	-	KOF4P 5000	5000	1236.5	0.00	-	-	-	-	-
Feb-24 (42d 12/8/23); CSize 25; KOG4 3768.00																	
KOG4C 2550	2550	1229	0.00	0.0	0	0	0	0	KOG4P 2550	2550	0.5	0.00	-	-	0	-	-
KOG4C 2600	2600	1179.5	0.00	-	-	-	-	-	KOG4P 2600	2600	0.5	0.00	-	-	-	-	-
KOG4C 2650	2650	1129.5	0.00	-	-	-	-	-	KOG4P 2650	2650	0.5	0.00	-	-	-	-	-
KOG4C 2700	2700	1080	0.00	-	-	-	-	-	KOG4P 2700	2700	0.5	0.00	-	-	-	-	-
KOG4C 2750	2750	1030	0.00	-	-	-	-	-	KOG4P 2750	2750	0.5	0.00	-	-	-	-	-
KOG4C 2800	2800	980.5	0.00	-	-	-	-	-	KOG4P 2800	2800	0.5	0.00	-	-	-	-	-
KOG4C 2850	2850	931	0.00	-	-	-	-	-	KOG4P 2850	2850	0.5	0.00	-	-	-	-	-
KOG4C 2900	2900	881.5	0.00	-	-	-	-	-	KOG4P 2900	2900	0.5	0.00	-	-	-	-	-
KOG4C 2950	2950	832	0.00	-	-	-	-	-	KOG4P 2950	2950	1	0.00	-	-	-	-	-
KOG4C 3000	3000	783	0.00	-	-	-	-	-	KOG4P 3000	3000	2	0.00	-	-	-	-	-
KOG4C 3050	3050	734	0.00	-	-	-	-	-	KOG4P 3050	3050	3	0.00	-	-	-	-	-
KOG4C 3100	3100	686	0.00	-	-	-	-	-	KOG4P 3100	3100	4.5	0.00	-	-	-	-	-
KOG4C 3150	3150	638	0.00	-	-	-	-	-	KOG4P 3150	3150	6.5	0.00	-	-	-	-	-
KOG4C 3200	3200	591	0.00	-	-	-	-	-	KOG4P 3200	3200	9.5	0.00	-	-	-	-	-
KOG4																	

KOG4C 4000	4000	79.5	0.00	-	-	-	-	KOG4P 4000	4000	294.5	0.00	-	-	-	-
KOG4C 4050	4050	66.5	0.00	-	-	-	-	KOG4P 4050	4050	331.5	0.00	-	-	-	-
KOG4C 4100	4100	55	0.00	-	-	-	-	KOG4P 4100	4100	370	0.00	-	-	-	-
KOG4C 4150	4150	45.5	0.00	-	-	-	-	KOG4P 4150	4150	410	0.00	-	-	-	-
KOG4C 4200	4200	37	0.00	-	-	-	50.0	KOG4P 4200	4200	451.5	0.00	-	-	-	-
KOG4C 4250	4250	30	0.00	-	-	-	-	KOG4P 4250	4250	494.5	0.00	-	-	-	-
KOG4C 4300	4300	24.5	0.00	-	-	-	50.0	KOG4P 4300	4300	538.5	0.00	-	-	-	-
KOG4C 4350	4350	19.5	0.00	-	-	-	-	KOG4P 4350	4350	583.5	0.00	-	-	-	-
KOG4C 4400	4400	15.5	0.00	-	-	-	-	KOG4P 4400	4400	629	0.00	-	-	-	-
KOG4C 4450	4450	12.5	0.00	-	-	-	-	KOG4P 4450	4450	676	0.00	-	-	-	-
KOG4C 4500	4500	9.5	0.00	-	-	-	-	KOG4P 4500	4500	723	0.00	-	-	-	-
KOG4C 4550	4550	7.5	0.00	-	-	-	-	KOG4P 4550	4550	770.5	0.00	-	-	-	-
KOG4C 4600	4600	6	0.00	-	-	-	-	KOG4P 4600	4600	819	0.00	-	-	-	-
KOG4C 4650	4650	4.5	0.00	-	-	-	-	KOG4P 4650	4650	867.5	0.00	-	-	-	-
KOG4C 4700	4700	3.5	0.00	-	-	-	-	KOG4P 4700	4700	916	0.00	-	-	-	-
KOG4C 4750	4750	2.5	0.00	-	-	-	-	KOG4P 4750	4750	965	0.00	-	-	-	-
KOG4C 4800	4800	2	0.00	-	-	-	-	KOG4P 4800	4800	1014	0.00	-	-	-	-
KOG4C 4850	4850	1.5	0.00	-	-	-	-	KOG4P 4850	4850	1063.5	0.00	-	-	-	-
KOG4C 4900	4900	1	0.00	-	-	-	-	KOG4P 4900	4900	1113	0.00	-	-	-	-
KOG4C 4950	4950	1	0.00	-	-	-	-	KOG4P 4950	4950	1162.5	0.00	-	-	-	-
KOG4C 5000	5000	0.5	0.00	-	-	-	-	KOG4P 5000	5000	1212	0.00	-	-	-	-

Mar-24 (75d 1/10/24); CSize 25; KOH4 3776.00

KOH4C 2600	2600	1186.5	0.00	-	-	-	-	KOH4P 2600	2600	0.5	0.00	-	-	-	-
KOH4C 2650	2650	1137	0.00	-	-	-	-	KOH4P 2650	2650	1	0.00	-	-	-	-
KOH4C 2700	2700	1088	0.00	-	-	-	-	KOH4P 2700	2700	1	0.00	-	-	-	-
KOH4C 2750	2750	1038.5	0.00	-	-	-	-	KOH4P 2750	2750	1.5	0.00	-	-	-	-
KOH4C 2800	2800	990	0.00	-	-	-	-	KOH4P 2800	2800	2.5	0.00	-	-	-	-
KOH4C 2850	2850	941	0.00	-	-	-	-	KOH4P 2850	2850	3.5	0.00	-	-	-	-
KOH4C 2900	2900	893	0.00	-	-	-	-	KOH4P 2900	2900	5	0.00	-	-	-	-
KOH4C 2950	2950	845	0.00	-	-	-	-	KOH4P 2950	2950	7	0.00	-	-	-	-
KOH4C 3000	3000	798	0.00	-	-	-	-	KOH4P 3000	3000	9.5	0.00	-	-	-	-
KOH4C 3050	3050	751.5	0.00	-	-	-	-	KOH4P 3050	3050	12.5	0.00	-	-	-	-
KOH4C 3100	3100	705.5	0.00	-	-	-	-	KOH4P 3100	3100	16	0.00	-	-	-	-
KOH4C 3150	3150	660.5	0.00	-	-	-	-	KOH4P 3150	3150	21	0.00	-	-	-	-
KOH4C 3200	3200	616.5	0.00	-	-	-	-	KOH4P 3200	3200	26.5	0.00	-	-	-	-
KOH4C 3250	3250	574	0.00	-	-	-	-	KOH4P 3250	3250	33.5	0.00	-	-	-	-
KOH4C 3300	3300	532.5	0.00	-	-	-	-	KOH4P 3300	3300	42	0.00	-	-	-	500
KOH4C 3350	3350	492.5	0.00	-	-	-	-	KOH4P 3350	3350	51.5	0.00	-	-	-	-
KOH4C 3400	3400	454	0.00	-	-	-	-	KOH4P 3400	3400	62.5	0.00	-	-	-	-
KOH4C 3450	3450	417	0.00	-	-	-	-	KOH4P 3450	3450	75	0.00	-	-	-	-
KOH4C 3500	3500	381.5	0.00	-	-	-	-	KOH4P 3500	3500	89.5	0.00	-	-	-	-
KOH4C 3550	3550	348	0.00	-	-	-	-	KOH4P 3550	3550	105.5	0.00	-	-	-	-
KOH4C 3600	3600	316.5	0.00	-	-	-	-	KOH4P 3600	3600	123.5	0.00	-	-	-	-
KOH4C 3650	3650	286.5	0.00	-	-	-	-	KOH4P 3650	3650	143.5	0.00	-	-	-	-
KOH4C 3700	3700	258.5	0.00	-	-	-	-	KOH4P 3700	3700	165.5	0.00	-	-	-	-
KOH4C 3750	3750	232.5	0.00	-	-	250.0	-	KOH4P 3750	3750	189	0.00	-	-	-	-
KOH4C 3800	3800	208.5	0.00	-	-	-	-	KOH4P 3800	3800	214.5	0.00	-	-	-	-
KOH4C 3850	3850	186	0.00	-	-	-	-	KOH4P 3850	3850	242	0.00	-	-	-	-
KOH4C 3900	3900	165.5	0.00	-	-	-	-	KOH4P 3900	3900	271	0.00	-	-	-	-
KOH4C 3950	3950	147	0.00	-	-	-	-	KOH4P 3950	3950	302	0.00	-	-	-	-
KOH4C 4000	4000	130	0.00	-	-	200.0	-	KOH4P 4000	4000	334.5	0.00	-	-	-	-
KOH4C 4050	4050	114.5	0.00	-	-	-	-	KOH4P 4050	4050	368.5	0.00	-	-	-	-
KOH4C 4100	4100	100.5	0.00	-	-	-	-	KOH4P 4100	4100	404.5	0.00	-	-	-	-
KOH4C 4150	4150	88	0.00	-	-	-	-	KOH4P 4150	4150	441.5	0.00	-	-	-	-
KOH4C 4200	4200	76.5	0.00	-	-	350.0	-	KOH4P 4200	4200	480	0.00	-	-	-	-
KOH4C 4250	4250	66.5	0.00	-	-	250.0	-	KOH4P 4250	4250	519.5	0.00	-	-	-	-
KOH4C 4300	4300	57.5	0.00	-	-	50.0	-	KOH4P 4300	4300	560.5	0.00	-	-	-	-
KOH4C 4350	4350	50	0.00	-	-	-	-	KOH4P 4350	4350	602	0.00	-	-	-	-
KOH4C 4400	4400	43	0.00	-	-	-	-	KOH4P 4400	4400	645	0.00	-	-	-	-
KOH4C 4450	4450	37	0.00	-	-	-	-	KOH4P 4450	4450	688.5	0.00	-	-	-	-
KOH4C 4500	4500	31.5	0.00	-	-	-	-	KOH4P 4500	4500	732.5	0.00	-	-	-	-
KOH4C 4550	4550	27	0.00	-	-	-	-	KOH4P 4550	4550	778	0.00	-	-	-	-
KOH4C 4600	4600	23	0.00	-	-	-	-	KOH4P 4600	4600	823.5	0.00	-	-	-	-
KOH4C 4650	4650	19.5	0.00	-	-	-	-	KOH4P 4650	4650	869.5	0.00	-	-	-	-
KOH4C 4700	4700	16.5	0.00	-	-	-	-	KOH4P 4700	4700	916.5	0.00	-	-	-	-
KOH4C 4750	4750	14	0.00	-	-	-	-	KOH4P 4750	4750	963.5	0.00	-	-	-	-
KOH4C 4800	4800	11.5	0.00	-	-	-	-	KOH4P 4800	4800	1011	0.00	-	-	-	-
KOH4C 4850	4850	10	0.00	-	-	-	-	KOH4P 4850	4850	1058.5	0.00	-	-	-	-
KOH4C 4900	4900	8	0.00	-	-	-	-	KOH4P 4900	4900	1107	0.00	-	-	-	-
KOH4C 4950	4950	7	0.00	-	-	-	-	KOH4P 4950	4950	1155	0.00	-	-	-	-
KOH4C 5000	5000	5.5	0.00	-	-	-	-	KOH4P 5000	5000	1203.5	0.00	-	-	-	-
KOH4C 5050	5050	5	0.00	-	-	-	-	KOH4P 5050	5050	1252.5	0.00	-	-	-	-

Apr-24 (105d 2/9/24); CSize 25; KOJ4 3776.00

KOJ4C 2600	2600	1179	0.00	-	-	-	-	KOJ4P 2600	2600	2	0.00	-	-	-	-
KOJ4C 2650	2650	1130	0.00	-	-	-	-	KOJ4P 2650	2650	2.5	0.00	-	-	-	-
KOJ4C 2700	2700	1081.5	0.00	-	-	-	-	KOJ4P 2700	2700	3.5	0.00	-	-	-	-
KOJ4C 2750	2750	1033.5	0.00	-	-	-	-	KOJ4P 2750	2750	5	0.00	-	-	-	-
KOJ4C 2800	2800	985.5	0.00	-	-	-	-	KOJ4P 2800	2800	6.5	0.00	-	-	-	-
KOJ4C 2850	2850	938	0.00	-	-	-	-	KOJ4P 2850	2850	9	0.00	-	-	-	-
KOJ4C 2900	2900	891.5	0.00	-	-	-	-	KOJ4P 2900	2900	11.5	0.00	-	-	-	-
KOJ4C 2950	2950	845	0.00	-	-	-	-	KOJ4P 2950	2950	15	0.00	-	-	-	-
KOJ4C 3000	3000	799.5	0.00	-	-	-	-	KOJ4P 3000	3000	19	0.00	-	-	-	-
KOJ4C 3050	3050	755	0.00	-	-	-	-	KOJ4P 3050	3050	23.5	0.00	-	-	-	-
KOJ4C 3100	3100	711	0.00	-	-	-	-	KOJ4P 3100	3100	29.5	0.00	-	-	-	-
KOJ4C 3150	3150	668.5	0.00	-	-	-	-	KOJ4P 3150	3150	36	0.00	-	-	-	-
KOJ4C 3200	3200	626.5	0.00	-	-	-	-	KOJ4P 3200	3200	44	0.00	-	-	-	-
KOJ4C 3250	3250	586	0.00	-	-	-	-	KOJ4P 3250	3250	53	0.00	-	-	-	-
KOJ4C 3300	3300	547	0.00	-	-	-	-	KOJ4P 3300	3300	63.5	0.00	-	-	-	-
KOJ4C 3350	3350	509.5	0.00	-	-	-	-	KOJ4P 3350	3350	75.5	0.00	-	-	-	-
KOJ4C 3400	3400	473	0.00	-	-	-	-	KOJ4P 3400	3400	88.5	0.00	-	-	-	-
KOJ4C 3450	3450	438	0.00	-	-	-	-	KOJ4P 3450	3450	103	0.00	-	-	-	-
KOJ4C 3500	3500	405	0.00	-	-	-	-	KOJ4P 3500	3500	119.5	0.00	-	-	-	-
KOJ4C 3550	3550	373	0.00	-	-	-	-	KOJ4P 3550	3550	137	0.00	-	-	-	-
KOJ4C 3600	3600	343	0.00	-	-	-	-	KOJ4P 3600	3600	156.5	0.00	-	-	-	-
KOJ4C 3650	3650	314.5	0.00	-	-	-	-	KOJ4P 3650	3650	178	0.00	-	-	-	-
KOJ4C 3700	3700	287.5	0.00	-	-	-	-	KOJ4P 3700	3700	200.5	0.00	-	-	-	-
KOJ4C 3750	3750	262.5	0.00	-	-	-	-	KOJ4P 3750	3750	225	0.00	-	-	-	-
KOJ4C 3800	3800	239	0.00	-	-	-	-	KOJ4P 3800	3800	251	0.00	-	-	-	-
KOJ4C 3850	3850	217	0.00	-	-	-	-	KOJ4P 3850	3850	278.5	0.00	-			

KOJ4C 4900	4900	17	0.00	-	-	-	-	-	KOJ4P 4900	4900	1119	0.00	-	-	-	-	-	-
KOJ4C 4950	4950	15	0.00	-	-	-	-	-	KOJ4P 4950	4950	1166	0.00	-	-	-	-	-	-
KOJ4C 5000	5000	13	0.00	-	-	-	-	-	KOJ4P 5000	5000	1214	0.00	-	-	-	-	-	-
KOJ4C 5050	5050	11	0.00	-	-	-	-	-	KOJ4P 5050	5050	1261.5	0.00	-	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
JAN 24	CALL	30.37	30.38	-0.03
	PUT	30.39	30.36	0.10
	MEAN	30.38	30.37	0.03
FEB 24	CALL	31.19	31.16	0.10
	PUT	31.12	31.15	-0.10
	MEAN	31.16	31.16	0.00
MAR 24	CALL	30.84	30.86	-0.06
	PUT	30.84	30.83	0.03
	MEAN	30.84	30.85	-0.02

	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 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.