

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	3,601	37	3,552	3,610	3,552	287	3,341
DEC 23	3,649	6	3,651	3,688	3,620	3,436	22,021
JAN 24	3,688	9	3,689	3,729	3,658	23,310	45,806
FEB 24	3,717	15	3,709	3,757	3,686	6,463	26,575
MAR 24	3,731	16	3,719	3,770	3,701	6,458	32,013
APR 24	3,729	15	3,717	3,765	3,699	3,353	20,193
MAY 24	3,712	16	3,705	3,749	3,684	2,156	23,177
JUN 24	3,689	16	3,678	3,726	3,650	1,421	11,782
JUL 24	3,667	16	3,658	3,705	3,646	2,071	12,648
AUG 24	3,655	16	3,648	3,673	3,637	566	4,401
SEP 24	3,643	11	3,633	3,681	3,631	176	8,219
OCT 24	3,637	11				6	148
NOV 24	3,637	11	3,660	3,660	3,660	13	5,153
JAN 25	3,664	11					184
MAR 25	3,664	11					3
MAY 25	3,664	11					
JUL 25	3,664	11					
SEP 25	3,664	11					
NOV 25	3,664	11					
JAN 26	3,664	11					
MAR 26	3,664	11					
MAY 26	3,664	11					
JUL 26	3,664	11					
SEP 26	3,664	11					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 23	49.90	-1.52	51.59	51.88	49.78	66,720	143,658
JAN 24	49.39	-1.44	51.01	51.26	49.30	37,204	111,754
MAR 24	49.23	-1.23	50.64	50.84	49.15	32,915	86,168
MAY 24	49.17	-1.11	50.43	50.64	49.06	19,288	54,565
JUL 24	49.14	-1.03	50.37	50.50	49.00	18,094	47,348
AUG 24	48.87	-0.94	50.05	50.09	48.71	3,507	11,982
SEP 24	48.56	-0.89	49.65	49.72	48.37	1,953	9,467
OCT 24	48.16	-0.84	48.80	49.27	48.00	982	6,521
DEC 24	48.08	-0.78	48.97	49.15	47.81	3,338	21,741
JAN 25	48.05	-0.78	48.10	48.10	47.87	117	1,551
MAR 25	47.93	-0.79	47.99	47.99	47.70	63	1,515
MAY 25	47.88	-0.79	-	-	-	22	540
JUL 25	47.89	-0.78	47.80	47.80	47.80	23	523
AUG 25	47.66	-0.76	47.60	47.60	47.60	19	25
SEP 25	47.40	-0.66	47.29	47.29	47.29	12	22

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	
Jan-24 (8d 11/10/23); CSize 25; KOF4 3706.00																			
KOF4C 2500	2500	1187	0.00	-	-	-	-	-		KOF4P 2500	2500	0.5	0.00	-	-	-	-	-	
KOF4C 2550	2550	1137	0.00	-	-	-	-	-		KOF4P 2550	2550	0.5	0.00	-	-	-	-	-	
KOF4C 2600	2600	1087	0.00	-	-	-	-	-		KOF4P 2600	2600	0.5	0.00	-	-	-	-	-	
KOF4C 2650	2650	1037	0.00	-	-	-	-	-		KOF4P 2650	2650	0.5	0.00	-	-	-	-	-	
KOF4C 2700	2700	987.5	0.00	-	-	-	-	-		KOF4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOF4C 2750	2750	937.5	0.00	-	-	-	-	-		KOF4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOF4C 2800	2800	887.5	0.00	-	-	-	-	-		KOF4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOF4C 2850	2850	837.5	0.00	-	-	-	-	-		KOF4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOF4C 2900	2900	787.5	0.00	-	-	-	-	-		KOF4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOF4C 2950	2950	737.5	0.00	-	-	-	-	-		KOF4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOF4C 3000	3000	687.5	0.00	-	-	-	-	-		KOF4P 3000	3000	0.5	0.00	-	-	-	-	150	
KOF4C 3050	3050	637.5	0.00	-	-	-	-	-		KOF4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOF4C 3100	3100	587.5	0.00	-	-	-	-	-		KOF4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOF4C 3150	3150	537.5	0.00	-	-	-	-	-		KOF4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOF4C 3200	3200	487.5	0.00	-	-	-	-	-		KOF4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOF4C 3250	3250	438	0.00	-	-	-	-	-		KOF4P 3250	3250	0.5	0.00	-	-	-	-	-	
KOF4C 3300	3300	388.5	0.00	-	-	-	-	-		KOF4P 3300	3300	0.5	0.00	-	-	-	-	75	
KOF4C 3350	3350	339	0.00	-	-	-	-	-		KOF4P 3350	3350	1.5	0.00	-	-	-	-	-	
KOF4C 3400	3400	291	0.00	-	-	-	-	-		KOF4P 3400	3400	3.5	0.00	-	-	-	-	-	
KOF4C 3450	3450	244.5	0.00	-	-	-	-	-		KOF4P 3450	3450	6.5	0.00	-	-	-	-	200	
KOF4C 3500	3500	200	0.00	-	-	-	-	-		KOF4P 3500	3500	12.5	0.00	-	-	-	-	-	
KOF4C 3550	3550	159.5	0.00	-	-	-	-	-		KOF4P 3550	3550	21.5	0.00	-	-	-	-	-	
KOF4C 3600	3600	123	0.00	-	-	-	-	-		KOF4P 3600	3600	35	0.00	-	-	-	-	-	
KOF4C 3650	3650	91.5	0.00	-	-	-	-	-		KOF4P 3650	3650	53.5	0.00	-	-	-	-	-	
KOF4C 3700	3700	65.5	0.00	-	-	-	-	-		KOF4P 3700	3700	77.5	0.00	-	-	-	-	-	
KOF4C 3750	3750	45	0.00	-	-	-	-	-		KOF4P 3750	3750	107	0.00	-	-	-	-	-	
KOF4C 3800	3800	29.5	0.00	-	-	-	-	-		KOF4P 3800	3800	141.5	0.00	-	-	-	-	-	
KOF4C 3850	3850	18.5	0.00	-	-	-	-	-		KOF4P 3850	3850	180.5	0.00	-	-	-	-	-	
KOF4C 3900	3900	11.5	0.00	-	-	-	-	-		KOF4P 3900	3900	223	0.00	-	-	-	-	-	
KOF4C 3950	3950	6.5	0.00	-	-	-	-	-		KOF4P 3950	3950	268.5	0.00	-	-	-	-	-	
KOF4C 4000	4000	3.5	0.00	-	-	-	-	150.0		KOF4P 4000	4000	315.5	0.00	-	-	-	-	-	
KOF4C 4050	4050	2	0.00	-	-	-	-	-		KOF4P 4050	4050	363.5	0.00	-	-	-	-	-	
KOF4C 4100	4100	1	0.00	-	-	-	-	-		KOF4P 4100	4100	412.5	0.00	-	-	-	-	-	
KOF4C 4150	4150	0.5	0.00	-	-	-	-	-		KOF4P 4150	4150	462	0.00	-	-	-	-	-	
KOF4C 4200	4200	0.5	0.00	-	-	-	-	50.0		KOF4P 4200	4200	512	0.00	-	-	-	-	-	
KOF4C 4250	4250	0.5	0.00	-	-	-	-	-		KOF4P 4250	4250	561.5	0.00	-	-	-	-	-	
KOF4C 4300	4300	0.5	0.00	-	-	-	-	50.0		KOF4P 4300	4300	611.5	0.00	-	-	-	-	-	
KOF4C 4350	4350	0.5	0.00	-	-	-	-	-		KOF4P 4350	4350	661.5	0.00	-	-	-	-	-	
KOF4C 4400	4400	0.5	0.00	-	-	-	-	-		KOF4P 4400	4400	711.5	0.00	-	-	-	-	-	
KOF4C 4450	4450	0.5	0.00	-	-	-	-	-		KOF4P 4450	4450	761.5	0.00	-	-	-	-	-	
KOF4C 4500	4500	0.5	0.00	-	-	-	-	-		KOF4P 4500	4500	811.5	0.00	-	-	-	-	-	
KOF4C 4550	4550	0.5	0.00	-	-	-	-	-		KOF4P 4550	4550	861.5	0.00	-	-	-	-	-	
KOF4C 4600	4600	0.5	0.00	-	-	-	-	-		KOF4P 4600	4600	911.5	0.00	-	-	-	-	-	
KOF4C 4650	4650	0.5	0.00	-	-	-	-	-		KOF4P 4650	4650	961.5	0.00	-	-	-	-	-	
KOF4C 4700	4700	0.5	0.00	-	-	-	-	-		KOF4P 4700	4700	1011	0.00	-	-	-	-	-	
KOF4C 4750	4750	0.5	0.00	-	-	-	-	-		KOF4P 4750	4750	1061	0.00	-	-	-	-	-	
KOF4C 4800	4800	0.5	0.00	-	-	-	-	-		KOF4P 4800	4800	1111	0.00	-	-	-	-	-	
KOF4C 4850	4850	0.5	0.00	-	-	-	-	-		KOF4P 4850	4850	1161	0.00	-	-	-	-	-	
KOF4C 4900	4900	0.5	0.00	-	-	-	-	-		KOF4P 4900	4900	1211	0.00	-	-	-	-	-	
KOF4C 4950	4950	0.5	0.00	-	-	-	-	-		KOF4P 4950	4950	1261	0.00	-	-	-	-	-	
Feb-24 (36d 12/8/23); CSize 25; KOG4 3738.00																			
KOG4C 2550	2550	1163.5	0.00	0.0	0	0	0	0		KOG4P 2550	2550	0.5	0.00	-	-	-	0	-	
KOG4C 2600	2600	1113.5	0.00	-	-	-	-	-		KOG4P 2600	2600	0.5	0.00	-	-	-	-	-	
KOG4C 2650	2650	1063.5	0.00	-	-	-	-	-		KOG4P 2650	2650	0.5	0.00	-	-	-	-	-	
KOG4C 2700	2700	1014	0.00	-	-	-	-	-		KOG4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOG4C 2750	2750	964	0.00	-	-	-	-	-		KOG4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOG4C 2800	2800	914	0.00	-	-	-	-	-		KOG4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOG4C 2850	2850	864.5	0.00	-	-	-	-	-		KOG4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOG4C 2900	2900	815	0.00	-	-	-	-	-		KOG4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOG4C 2950	2950	765.5	0.00	-	-	-	-	-		KOG4P 2950	2950	1	0.00	-	-	-	-	-	
KOG4C 3000	3000	716	0.00	-	-	-	-	-		KOG4P 3000	3000	1.5	0.00	-	-	-	-	-	
KOG4C 3050	3050	667	0.00	-	-	-	-	-		KOG4P 3050	3050	2.5	0.00	-					

KOG4C 4000	4000	47	0.00	-	-	-	50.0	50.0	KOG4P 4000	4000	329.5	0.00	-	-	-	-	-	-
KOG4C 4050	4050	38	0.00	-	-	-	-	-	KOG4P 4050	4050	369.5	0.00	-	-	-	-	-	-
KOG4C 4100	4100	30	0.00	-	-	-	-	-	KOG4P 4100	4100	411.5	0.00	-	-	-	-	-	-
KOG4C 4150	4150	23.5	0.00	-	-	-	-	-	KOG4P 4150	4150	455	0.00	-	-	-	-	-	-
KOG4C 4200	4200	18.5	0.00	-	-	-	50.0	-	KOG4P 4200	4200	499.5	0.00	-	-	-	-	-	-
KOG4C 4250	4250	14	0.00	-	-	-	-	-	KOG4P 4250	4250	545.5	0.00	-	-	-	-	-	-
KOG4C 4300	4300	11	0.00	-	-	-	50.0	-	KOG4P 4300	4300	592	0.00	-	-	-	-	-	-
KOG4C 4350	4350	8	0.00	-	-	-	-	-	KOG4P 4350	4350	639	0.00	-	-	-	-	-	-
KOG4C 4400	4400	6	0.00	-	-	-	-	-	KOG4P 4400	4400	687	0.00	-	-	-	-	-	-
KOG4C 4450	4450	4.5	0.00	-	-	-	-	-	KOG4P 4450	4450	735.5	0.00	-	-	-	-	-	-
KOG4C 4500	4500	3.5	0.00	-	-	-	-	-	KOG4P 4500	4500	784	0.00	-	-	-	-	-	-
KOG4C 4550	4550	2.5	0.00	-	-	-	-	-	KOG4P 4550	4550	833	0.00	-	-	-	-	-	-
KOG4C 4600	4600	2	0.00	-	-	-	-	-	KOG4P 4600	4600	882	0.00	-	-	-	-	-	-
KOG4C 4650	4650	1.5	0.00	-	-	-	-	-	KOG4P 4650	4650	931.5	0.00	-	-	-	-	-	-
KOG4C 4700	4700	1	0.00	-	-	-	-	-	KOG4P 4700	4700	981	0.00	-	-	-	-	-	-
KOG4C 4750	4750	0.5	0.00	-	-	-	-	-	KOG4P 4750	4750	1030.5	0.00	-	-	-	-	-	-
KOG4C 4800	4800	0.5	0.00	-	-	-	-	-	KOG4P 4800	4800	1080	0.00	-	-	-	-	-	-
KOG4C 4850	4850	0.5	0.00	-	-	-	-	-	KOG4P 4850	4850	1129.5	0.00	-	-	-	-	-	-
KOG4C 4900	4900	0.5	0.00	-	-	-	-	-	KOG4P 4900	4900	1179.5	0.00	-	-	-	-	-	-
KOG4C 4950	4950	0.5	0.00	-	-	-	-	-	KOG4P 4950	4950	1229	0.00	-	-	-	-	-	-
KOG4C 5000	5000	0.5	0.00	-	-	-	-	-	KOG4P 5000	5000	1279	0.00	-	-	-	-	-	-

Mar-24 (69d 1/10/24); CSize 25; KOH4 3751.00

KOH4C 2550	2550	1174	0.00	-	-	-	-	-	KOH4P 2550	2550	0.5	0.00	-	-	-	-	-	-
KOH4C 2600	2600	1124.5	0.00	-	-	-	-	-	KOH4P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOH4C 2650	2650	1075	0.00	-	-	-	-	-	KOH4P 2650	2650	0.5	0.00	-	-	-	-	-	-
KOH4C 2700	2700	1025.5	0.00	-	-	-	-	-	KOH4P 2700	2700	1	0.00	-	-	-	-	-	-
KOH4C 2750	2750	976.5	0.00	-	-	-	-	-	KOH4P 2750	2750	1.5	0.00	-	-	-	-	-	-
KOH4C 2800	2800	927.5	0.00	-	-	-	-	-	KOH4P 2800	2800	2	0.00	-	-	-	-	-	-
KOH4C 2850	2850	879	0.00	-	-	-	-	-	KOH4P 2850	2850	3.5	0.00	-	-	-	-	-	-
KOH4C 2900	2900	830.5	0.00	-	-	-	-	-	KOH4P 2900	2900	4.5	0.00	-	-	-	-	-	-
KOH4C 2950	2950	783	0.00	-	-	-	-	-	KOH4P 2950	2950	6.5	0.00	-	-	-	-	-	-
KOH4C 3000	3000	735.5	0.00	-	-	-	-	-	KOH4P 3000	3000	9	0.00	-	-	-	-	-	-
KOH4C 3050	3050	689	0.00	-	-	-	-	-	KOH4P 3050	3050	12	0.00	-	-	-	-	-	-
KOH4C 3100	3100	643.5	0.00	-	-	-	-	-	KOH4P 3100	3100	16.5	0.00	-	-	-	-	-	-
KOH4C 3150	3150	598.5	0.00	-	-	-	-	-	KOH4P 3150	3150	21.5	0.00	-	-	-	-	-	-
KOH4C 3200	3200	555	0.00	-	-	-	-	-	KOH4P 3200	3200	27.5	0.00	-	-	-	-	-	-
KOH4C 3250	3250	513	0.00	-	-	-	-	-	KOH4P 3250	3250	35	0.00	-	-	-	-	-	-
KOH4C 3300	3300	472	0.00	-	-	-	-	-	KOH4P 3300	3300	44	0.00	-	-	-	-	-	-
KOH4C 3350	3350	433	0.00	-	-	-	-	-	KOH4P 3350	3350	54.5	0.00	-	-	-	-	-	-
KOH4C 3400	3400	395.5	0.00	-	-	-	-	-	KOH4P 3400	3400	66.5	0.00	-	-	-	-	-	-
KOH4C 3450	3450	359.5	0.00	-	-	-	-	-	KOH4P 3450	3450	80.5	0.00	-	-	-	-	-	-
KOH4C 3500	3500	325.5	0.00	-	-	-	-	-	KOH4P 3500	3500	96	0.00	-	-	-	-	-	-
KOH4C 3550	3550	294	0.00	-	-	-	-	-	KOH4P 3550	3550	114	0.00	-	-	-	-	-	-
KOH4C 3600	3600	264	0.00	-	-	-	-	-	KOH4P 3600	3600	134	0.00	-	-	-	-	-	-
KOH4C 3650	3650	236	0.00	-	-	-	-	-	KOH4P 3650	3650	155.5	0.00	-	-	-	-	-	-
KOH4C 3700	3700	210.5	0.00	-	-	-	-	-	KOH4P 3700	3700	179.5	0.00	-	-	-	-	-	-
KOH4C 3750	3750	186.5	0.00	-	-	-	250.0	-	KOH4P 3750	3750	205.5	0.00	-	-	-	-	-	-
KOH4C 3800	3800	164.5	0.00	-	-	-	-	-	KOH4P 3800	3800	233.5	0.00	-	-	-	-	-	-
KOH4C 3850	3850	145	0.00	-	-	-	-	-	KOH4P 3850	3850	263	0.00	-	-	-	-	-	-
KOH4C 3900	3900	127	0.00	-	-	-	-	-	KOH4P 3900	3900	295	0.00	-	-	-	-	-	-
KOH4C 3950	3950	110.5	0.00	-	-	-	-	-	KOH4P 3950	3950	328.5	0.00	-	-	-	-	-	-
KOH4C 4000	4000	96	0.00	-	-	-	200.0	-	KOH4P 4000	4000	363.5	0.00	-	-	-	-	-	-
KOH4C 4050	4050	83	0.00	-	-	-	-	-	KOH4P 4050	4050	400	0.00	-	-	-	-	-	-
KOH4C 4100	4100	71.5	0.00	-	-	-	-	-	KOH4P 4100	4100	438.5	0.00	-	-	-	-	-	-
KOH4C 4150	4150	61.5	0.00	-	-	-	-	-	KOH4P 4150	4150	478	0.00	-	-	-	-	-	-
KOH4C 4200	4200	52.5	0.00	-	-	-	350.0	-	KOH4P 4200	4200	518.5	0.00	-	-	-	-	-	-
KOH4C 4250	4250	44.5	0.00	-	-	-	250.0	-	KOH4P 4250	4250	560.5	0.00	-	-	-	-	-	-
KOH4C 4300	4300	38	0.00	-	-	-	50.0	-	KOH4P 4300	4300	603.5	0.00	-	-	-	-	-	-
KOH4C 4350	4350	32	0.00	-	-	-	-	-	KOH4P 4350	4350	647	0.00	-	-	-	-	-	-
KOH4C 4400	4400	27	0.00	-	-	-	-	-	KOH4P 4400	4400	692	0.00	-	-	-	-	-	-
KOH4C 4450	4450	22.5	0.00	-	-	-	-	-	KOH4P 4450	4450	737	0.00	-	-	-	-	-	-
KOH4C 4500	4500	19	0.00	-	-	-	-	-	KOH4P 4500	4500	783	0.00	-	-	-	-	-	-
KOH4C 4550	4550	16	0.00	-	-	-	-	-	KOH4P 4550	4550	829.5	0.00	-	-	-	-	-	-
KOH4C 4600	4600	13	0.00	-	-	-	-	-	KOH4P 4600	4600	877	0.00	-	-	-	-	-	-
KOH4C 4650	4650	11	0.00	-	-	-	-	-	KOH4P 4650	4650	924	0.00	-	-	-	-	-	-
KOH4C 4700	4700	9	0.00	-	-	-	-	-	KOH4P 4700	4700	972	0.00	-	-	-	-	-	-
KOH4C 4750	4750	7.5	0.00	-	-	-	-	-	KOH4P 4750	4750	1020	0.00	-	-	-	-	-	-
KOH4C 4800	4800	6	0.00	-	-	-	-	-	KOH4P 4800	4800	1068.5	0.00	-	-	-	-	-	-
KOH4C 4850	4850	5	0.00	-	-	-	-	-	KOH4P 4850	4850	1117	0.00	-	-	-	-	-	-
KOH4C 4900	4900	4	0.00	-	-	-	-	-	KOH4P 4900	4900	1166	0.00	-	-	-	-	-	-
KOH4C 4950	4950	3.5	0.00	-	-	-	-	-	KOH4P 4950	4950	1215	0.00	-	-	-	-	-	-
KOH4C 5000	5000	2.5	0.00	-	-	-	-	-	KOH4P 5000	5000	1264	0.00	-	-	-	-	-	-

500

Apr-24 (99d 2/9/24); CSize 25; KOJ4 3749.00

KOJ4C 2550	2550	1170	0.00	-	-	-	-	-	KOJ4P 2550	2550	1	0.00	-	-	-	-	-	-
KOJ4C 2600	2600	1121	0.00	-	-	-	-	-	KOJ4P 2600	2600	1.5	0.00	-	-	-	-	-	-
KOJ4C 2650	2650	1072	0.00	-	-	-	-	-	KOJ4P 2650	2650	2.5	0.00	-	-	-	-	-	-
KOJ4C 2700	2700	1023.5	0.00	-	-	-	-	-	KOJ4P 2700	2700	3.5	0.00	-	-	-	-	-	-
KOJ4C 2750	2750	975	0.00	-	-	-	-	-	KOJ4P 2750	2750	4.5	0.00	-	-	-	-	-	-
KOJ4C 2800	2800	927	0.00	-	-	-	-	-	KOJ4P 2800	2800	6.5	0.00	-	-	-	-	-	-
KOJ4C 2850	2850	880	0.00	-	-	-	-	-	KOJ4P 2850	2850	8.5	0.00	-	-	-	-	-	-
KOJ4C 2900	2900	833	0.00	-	-	-	-	-	KOJ4P 2900	2900	11	0.00	-	-	-	-	-	-
KOJ4C 2950	2950	787	0.00	-	-	-	-	-	KOJ4P 2950	2950	14.5	0.00	-	-	-	-	-	-
KOJ4C 3000	3000	741.5	0.00	-	-	-	-	-	KOJ4P 3000	3000	19	0.00	-	-	-	-	-	-
KOJ4C 3050	3050	697	0.00	-	-	-	-	-	KOJ4P 3050	3050	24	0.00	-	-	-	-	-	-
KOJ4C 3100	3100	653.5	0.00	-	-	-	-	-	KOJ4P 3100	3100	30	0.00	-	-	-	-	-	-
KOJ4C 3150	3150	611	0.00	-	-	-	-	-	KOJ4P 3150	3150	37	0.00	-	-	-	-	-	-
KOJ4C 3200	3200	570	0.00	-	-	-	-	-	KOJ4P 3200	3200	45.5	0.00	-	-	-	-	-	-
KOJ4C 3250	3250	530	0.00	-	-	-	-	-	KOJ4P 3250	3250	55	0.00	-	-	-	-	-	-
KOJ4C 3300	3300	491.5	0.00	-	-	-	-	-	KOJ4									

KOJ4C 4850	4850	12	0.00	-	-	-	-	-	KOJ4P 4850	4850	1123.5	0.00	-	-	-	-	-
KOJ4C 4900	4900	10.5	0.00	-	-	-	-	-	KOJ4P 4900	4900	1171	0.00	-	-	-	-	-
KOJ4C 4950	4950	9	0.00	-	-	-	-	-	KOJ4P 4950	4950	1219	0.00	-	-	-	-	-
KOJ4C 5000	5000	7.5	0.00	-	-	-	-	-	KOJ4P 5000	5000	1267.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG
JAN 24	CALL	29.69	0.00
	PUT	29.71	0.07
	MEAN	29.70	0.03
FEB 24	CALL	30.12	-0.03
	PUT	30.19	0.20
	MEAN	30.16	0.08
MAR 24	CALL	30.19	0.00
	PUT	30.19	0.10
	MEAN	30.19	0.05

	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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