

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	3,620	-22	3,660	3,660	3,633	147	1,521
DEC 23	3,684	-23	3,700	3,726	3,673	1,706	13,928
JAN 24	3,743	-25	3,755	3,787	3,727	22,152	45,181
FEB 24	3,779	-23	3,790	3,817	3,761	7,527	29,343
MAR 24	3,797	-21	3,809	3,831	3,778	3,253	33,929
APR 24	3,792	-23	3,808	3,825	3,776	1,747	20,631
MAY 24	3,775	-24	3,788	3,807	3,761	1,414	24,135
JUN 24	3,744	-24	3,759	3,772	3,735	342	11,588
JUL 24	3,720	-22	3,734	3,743	3,708	835	13,139
AUG 24	3,700	-25	3,715	3,722	3,690	350	4,813
SEP 24	3,687	-26	3,700	3,707	3,677	414	8,612
OCT 24	3,681	-26				3	200
NOV 24	3,681	-26	3,694	3,694	3,672	5	5,218
JAN 25	3,704	-26					281
MAR 25	3,704	-26					3
MAY 25	3,704	-26					
JUL 25	3,704	-26					
SEP 25	3,704	-26					
NOV 25	3,704	-26					
JAN 26	3,704	-26					
MAR 26	3,704	-26					
MAY 26	3,704	-26					
JUL 26	3,704	-26					
SEP 26	3,704	-26					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 23	50.45	0.50	49.88	50.85	49.72	50,863	122,695
JAN 24	49.77	0.43	49.34	50.32	49.19	44,405	115,039
MAR 24	49.65	0.34	49.29	50.23	49.15	33,338	95,372
MAY 24	49.66	0.30	49.36	50.26	49.19	21,456	59,795
JUL 24	49.59	0.30	49.29	50.19	49.09	14,756	58,175
AUG 24	49.27	0.31	49.01	49.82	48.75	1,288	13,330
SEP 24	48.91	0.31	48.60	49.45	48.38	777	10,995
OCT 24	48.47	0.34	47.99	48.87	47.99	231	7,778
DEC 24	48.34	0.35	47.90	48.80	47.77	1,914	26,373
JAN 25	48.26	0.35	48.20	48.20	48.20	3	1,585
MAR 25	48.08	0.34	-	-	-	-	1,857
MAY 25	48.01	0.35	-	-	-	-	1
JUL 25	47.99	0.36	-	-	-	-	2
AUG 25	47.79	0.37	-	-	-	-	1
SEP 25	47.47	0.37	-	-	-	-	22

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	
Jan-24 (0d 11/10/23); CSize 25; KOF4 3754.00																			
KOF4C 2550	2550	1193	0.00	-	-	-	-	-		KOF4P 2550	2550	0.5	0.00	-	-	-	-	-	
KOF4C 2600	2600	1143	0.00	-	-	-	-	-		KOF4P 2600	2600	0.5	0.00	-	-	-	-	-	
KOF4C 2650	2650	1093	0.00	-	-	-	-	-		KOF4P 2650	2650	0.5	0.00	-	-	-	-	-	
KOF4C 2700	2700	1043	0.00	-	-	-	-	-		KOF4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOF4C 2750	2750	993	0.00	-	-	-	-	-		KOF4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOF4C 2800	2800	943	0.00	-	-	-	-	-		KOF4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOF4C 2850	2850	893	0.00	-	-	-	-	-		KOF4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOF4C 2900	2900	843	0.00	-	-	-	-	-		KOF4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOF4C 2950	2950	793	0.00	-	-	-	-	-		KOF4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOF4C 3000	3000	743	0.00	-	-	-	-	-		KOF4P 3000	3000	0.5	0.00	-	-	-	-	150	
KOF4C 3050	3050	693	0.00	-	-	-	-	-		KOF4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOF4C 3100	3100	643	0.00	-	-	-	-	-		KOF4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOF4C 3150	3150	593	0.00	-	-	-	-	-		KOF4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOF4C 3200	3200	543	0.00	-	-	-	-	-		KOF4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOF4C 3250	3250	493	0.00	-	-	-	-	-		KOF4P 3250	3250	0.5	0.00	-	-	-	-	-	
KOF4C 3300	3300	443	0.00	-	-	-	-	-		KOF4P 3300	3300	0.5	0.00	-	-	-	-	75	
KOF4C 3350	3350	393	0.00	-	-	-	-	-		KOF4P 3350	3350	0.5	0.00	-	-	-	-	-	
KOF4C 3400	3400	343	0.00	-	-	-	-	-		KOF4P 3400	3400	0.5	0.00	-	-	-	-	-	
KOF4C 3450	3450	293	0.00	-	-	-	-	-		KOF4P 3450	3450	0.5	0.00	-	-	-	-	200	
KOF4C 3500	3500	243	0.00	-	-	-	-	-		KOF4P 3500	3500	0.5	0.00	-	-	-	-	-	
KOF4C 3550	3550	193	0.00	-	-	-	-	-		KOF4P 3550	3550	0.5	0.00	-	-	-	-	-	
KOF4C 3600	3600	143	0.00	-	-	-	-	-		KOF4P 3600	3600	0.5	0.00	-	-	-	-	-	
KOF4C 3650	3650	94.5	0.00	-	-	-	-	-		KOF4P 3650	3650	1.5	0.00	-	-	-	-	-	
KOF4C 3700	3700	51	0.00	-	-	-	-	-		KOF4P 3700	3700	8	0.00	-	-	-	-	-	
KOF4C 3750	3750	20.5	0.00	-	-	-	-	-		KOF4P 3750	3750	27.5	0.00	-	-	-	-	-	
KOF4C 3800	3800	5.5	0.00	-	-	-	-	-		KOF4P 3800	3800	62.5	0.00	-	-	-	-	-	
KOF4C 3850	3850	1	0.00	-	-	-	-	-		KOF4P 3850	3850	108	0.00	-	-	-	-	-	
KOF4C 3900	3900	0.5	0.00	-	-	-	-	-		KOF4P 3900	3900	157	0.00	-	-	-	-	-	
KOF4C 3950	3950	0.5	0.00	-	-	-	-	-		KOF4P 3950	3950	207	0.00	-	-	-	-	-	
KOF4C 4000	4000	0.5	0.00	-	-	-	150.0	-		KOF4P 4000	4000	257	0.00	-	-	-	-	-	
KOF4C 4050	4050	0.5	0.00	-	-	-	-	-		KOF4P 4050	4050	307	0.00	-	-	-	-	-	
KOF4C 4100	4100	0.5	0.00	-	-	-	-	-		KOF4P 4100	4100	357	0.00	-	-	-	-	-	
KOF4C 4150	4150	0.5	0.00	-	-	-	-	-		KOF4P 4150	4150	407	0.00	-	-	-	-	-	
KOF4C 4200	4200	0.5	0.00	-	-	-	50.0	-		KOF4P 4200	4200	457	0.00	-	-	-	-	-	
KOF4C 4250	4250	0.5	0.00	-	-	-	-	-		KOF4P 4250	4250	507	0.00	-	-	-	-	-	
KOF4C 4300	4300	0.5	0.00	-	-	-	50.0	-		KOF4P 4300	4300	557	0.00	-	-	-	-	-	
KOF4C 4350	4350	0.5	0.00	-	-	-	-	-		KOF4P 4350	4350	607	0.00	-	-	-	-	-	
KOF4C 4400	4400	0.5	0.00	-	-	-	-	-		KOF4P 4400	4400	657	0.00	-	-	-	-	-	
KOF4C 4450	4450	0.5	0.00	-	-	-	-	-		KOF4P 4450	4450	707	0.00	-	-	-	-	-	
KOF4C 4500	4500	0.5	0.00	-	-	-	-	-		KOF4P 4500	4500	757	0.00	-	-	-	-	-	
KOF4C 4550	4550	0.5	0.00	-	-	-	-	-		KOF4P 4550	4550	807	0.00	-	-	-	-	-	
KOF4C 4600	4600	0.5	0.00	-	-	-	-	-		KOF4P 4600	4600	857	0.00	-	-	-	-	-	
KOF4C 4650	4650	0.5	0.00	-	-	-	-	-		KOF4P 4650	4650	907	0.00	-	-	-	-	-	
KOF4C 4700	4700	0.5	0.00	-	-	-	-	-		KOF4P 4700	4700	957	0.00	-	-	-	-	-	
KOF4C 4750	4750	0.5	0.00	-	-	-	-	-		KOF4P 4750	4750	1007	0.00	-	-	-	-	-	
KOF4C 4800	4800	0.5	0.00	-	-	-	-	-		KOF4P 4800	4800	1057	0.00	-	-	-	-	-	
KOF4C 4850	4850	0.5	0.00	-	-	-	-	-		KOF4P 4850	4850	1107	0.00	-	-	-	-	-	
KOF4C 4900	4900	0.5	0.00	-	-	-	-	-		KOF4P 4900	4900	1157	0.00	-	-	-	-	-	
KOF4C 4950	4950	0.5	0.00	-	-	-	-	-		KOF4P 4950	4950	1207	0.00	-	-	-	-	-	
KOF4C 5000	5000	0.5	0.00	-	-	-	-	-		KOF4P 5000	5000	1257	0.00	-	-	-	-	-	
Feb-24 (28d 12/8/23); CSize 25; KOG4 3789.00																			
KOG4C 2600	2600	1176	0.00	0.0	0	0	0	0		KOG4P 2600	2600	0.5	0.00	-	-	-	0	-	
KOG4C 2650	2650	1126	0.00	-	-	-	-	-		KOG4P 2650	2650	0.5	0.00	-	-	-	-	-	
KOG4C 2700	2700	1076	0.00	-	-	-	-	-		KOG4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOG4C 2750	2750	1026.5	0.00	-	-	-	-	-		KOG4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOG4C 2800	2800	976.5	0.00	-	-	-	-	-		KOG4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOG4C 2850	2850	926.5	0.00	-	-	-	-	-		KOG4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOG4C 2900	2900	877	0.00	-	-	-	-	-		KOG4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOG4C 2950	2950	827	0.00	-	-	-	-	-		KOG4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOG4C 3000	3000	777.5	0.00	-	-	-	-	-		KOG4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOG4C 3050	3050	727.5	0.00	-	-	-	-	-		KOG4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOG4C 3100	3100	678	0.00	-	-	-	-	-		KOG4P 3100	3100	1	0.00	-	-	-	-	-	
KOG4C 3150	3150	629	0.00	-	-	-	-	-		KOG4P 3150									

KOG4C 4050	4050	39	0.00	-	-	-	-	-	KOG4P 4050	4050	309	0.00	-	-	-	-	-	-
KOG4C 4100	4100	30	0.00	-	-	-	-	-	KOG4P 4100	4100	350	0.00	-	-	-	-	-	-
KOG4C 4150	4150	23	0.00	-	-	-	-	-	KOG4P 4150	4150	393	0.00	-	-	-	-	-	-
KOG4C 4200	4200	17.5	0.00	-	-	-	50.0	-	KOG4P 4200	4200	437.5	0.00	-	-	-	-	-	-
KOG4C 4250	4250	13	0.00	-	-	-	-	-	KOG4P 4250	4250	483	0.00	-	-	-	-	-	-
KOG4C 4300	4300	9.5	0.00	-	-	-	50.0	-	KOG4P 4300	4300	529	0.00	-	-	-	-	-	-
KOG4C 4350	4350	7	0.00	-	-	-	-	-	KOG4P 4350	4350	576.5	0.00	-	-	-	-	-	-
KOG4C 4400	4400	5	0.00	-	-	-	-	-	KOG4P 4400	4400	624.5	0.00	-	-	-	-	-	-
KOG4C 4450	4450	3.5	0.00	-	-	-	-	-	KOG4P 4450	4450	673	0.00	-	-	-	-	-	-
KOG4C 4500	4500	2.5	0.00	-	-	-	-	-	KOG4P 4500	4500	721.5	0.00	-	-	-	-	-	-
KOG4C 4550	4550	2	0.00	-	-	-	-	-	KOG4P 4550	4550	771	0.00	-	-	-	-	-	-
KOG4C 4600	4600	1.5	0.00	-	-	-	-	-	KOG4P 4600	4600	820	0.00	-	-	-	-	-	-
KOG4C 4650	4650	1	0.00	-	-	-	-	-	KOG4P 4650	4650	869.5	0.00	-	-	-	-	-	-
KOG4C 4700	4700	0.5	0.00	-	-	-	-	-	KOG4P 4700	4700	919	0.00	-	-	-	-	-	-
KOG4C 4750	4750	0.5	0.00	-	-	-	-	-	KOG4P 4750	4750	969	0.00	-	-	-	-	-	-
KOG4C 4800	4800	0.5	0.00	-	-	-	-	-	KOG4P 4800	4800	1018.5	0.00	-	-	-	-	-	-
KOG4C 4850	4850	0.5	0.00	-	-	-	-	-	KOG4P 4850	4850	1068.5	0.00	-	-	-	-	-	-
KOG4C 4900	4900	0.5	0.00	-	-	-	-	-	KOG4P 4900	4900	1118	0.00	-	-	-	-	-	-
KOG4C 4950	4950	0.5	0.00	-	-	-	-	-	KOG4P 4950	4950	1168	0.00	-	-	-	-	-	-
KOG4C 5000	5000	0.5	0.00	-	-	-	-	-	KOG4P 5000	5000	1218	0.00	-	-	-	-	-	-
KOG4C 5050	5050	0.5	0.00	-	-	-	-	-	KOG4P 5050	5050	1267.5	0.00	-	-	-	-	-	-

Mar-24 (61d 1/10/24); CSize 25; KOH4 3802.00

KOH4C 2600	2600	1190.5	0.00	-	-	-	-	-	KOH4P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOH4C 2650	2650	1141	0.00	-	-	-	-	-	KOH4P 2650	2650	0.5	0.00	-	-	-	-	-	-
KOH4C 2700	2700	1091	0.00	-	-	-	-	-	KOH4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOH4C 2750	2750	1041.5	0.00	-	-	-	-	-	KOH4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOH4C 2800	2800	992	0.00	-	-	-	-	-	KOH4P 2800	2800	1	0.00	-	-	-	-	-	-
KOH4C 2850	2850	943	0.00	-	-	-	-	-	KOH4P 2850	2850	1.5	0.00	-	-	-	-	-	-
KOH4C 2900	2900	894	0.00	-	-	-	-	-	KOH4P 2900	2900	2	0.00	-	-	-	-	-	-
KOH4C 2950	2950	845	0.00	-	-	-	-	-	KOH4P 2950	2950	3	0.00	-	-	-	-	-	-
KOH4C 3000	3000	797	0.00	-	-	-	-	-	KOH4P 3000	3000	4	0.00	-	-	-	-	-	-
KOH4C 3050	3050	749	0.00	-	-	-	-	-	KOH4P 3050	3050	6	0.00	-	-	-	-	-	-
KOH4C 3100	3100	701.5	0.00	-	-	-	-	-	KOH4P 3100	3100	8.5	0.00	-	-	-	-	-	-
KOH4C 3150	3150	655	0.00	-	-	-	-	-	KOH4P 3150	3150	11.5	0.00	-	-	-	-	-	-
KOH4C 3200	3200	609	0.00	-	-	-	-	-	KOH4P 3200	3200	15.5	0.00	-	-	-	-	-	-
KOH4C 3250	3250	564.5	0.00	-	-	-	-	-	KOH4P 3250	3250	20.5	0.00	-	-	-	-	-	-
KOH4C 3300	3300	521	0.00	-	-	-	-	-	KOH4P 3300	3300	27	0.00	-	-	-	-	-	500
KOH4C 3350	3350	479	0.00	-	-	-	-	-	KOH4P 3350	3350	34.5	0.00	-	-	-	-	-	-
KOH4C 3400	3400	438.5	0.00	-	-	-	-	-	KOH4P 3400	3400	43.5	0.00	-	-	-	-	-	-
KOH4C 3450	3450	399.5	0.00	-	-	-	-	-	KOH4P 3450	3450	54.5	0.00	-	-	-	-	-	-
KOH4C 3500	3500	362.5	0.00	-	-	-	-	-	KOH4P 3500	3500	67	0.00	-	-	-	-	-	-
KOH4C 3550	3550	327	0.00	-	-	-	-	-	KOH4P 3550	3550	81.5	0.00	-	-	-	-	-	-
KOH4C 3600	3600	294	0.00	-	-	-	-	-	KOH4P 3600	3600	98	0.00	-	-	-	-	-	-
KOH4C 3650	3650	263	0.00	-	-	-	-	-	KOH4P 3650	3650	117	0.00	-	-	-	-	-	-
KOH4C 3700	3700	234	0.00	-	-	-	-	-	KOH4P 3700	3700	137.5	0.00	-	-	-	-	-	-
KOH4C 3750	3750	207.5	0.00	-	-	-	250.0	-	KOH4P 3750	3750	160.5	0.00	-	-	-	-	-	-
KOH4C 3800	3800	182.5	0.00	-	-	-	-	-	KOH4P 3800	3800	185.5	0.00	-	-	-	-	-	-
KOH4C 3850	3850	160	0.00	-	-	-	-	-	KOH4P 3850	3850	213	0.00	-	-	-	-	-	-
KOH4C 3900	3900	140	0.00	-	-	-	-	-	KOH4P 3900	3900	242	0.00	-	-	-	-	-	-
KOH4C 3950	3950	121.5	0.00	-	-	-	-	-	KOH4P 3950	3950	273.5	0.00	-	-	-	-	-	-
KOH4C 4000	4000	105	0.00	-	-	-	200.0	-	KOH4P 4000	4000	307	0.00	-	-	-	-	-	-
KOH4C 4050	4050	90.5	0.00	-	-	-	-	-	KOH4P 4050	4050	342	0.00	-	-	-	-	-	-
KOH4C 4100	4100	77	0.00	-	-	-	-	-	KOH4P 4100	4100	378.5	0.00	-	-	-	-	-	-
KOH4C 4150	4150	66	0.00	-	-	-	-	-	KOH4P 4150	4150	417	0.00	-	-	-	-	-	-
KOH4C 4200	4200	56	0.00	-	-	-	450.0	-	KOH4P 4200	4200	456.5	0.00	-	-	-	-	-	-
KOH4C 4250	4250	47	0.00	-	-	-	250.0	-	KOH4P 4250	4250	497.5	0.00	-	-	-	-	-	-
KOH4C 4300	4300	39.5	0.00	-	-	-	50.0	-	KOH4P 4300	4300	539.5	0.00	-	-	-	-	-	-
KOH4C 4350	4350	33	0.00	-	-	-	-	-	KOH4P 4350	4350	583	0.00	-	-	-	-	-	-
KOH4C 4400	4400	27.5	0.00	-	-	-	-	-	KOH4P 4400	4400	627	0.00	-	-	-	-	-	-
KOH4C 4450	4450	23	0.00	-	-	-	-	-	KOH4P 4450	4450	672	0.00	-	-	-	-	-	-
KOH4C 4500	4500	19	0.00	-	-	-	-	-	KOH4P 4500	4500	718	0.00	-	-	-	-	-	-
KOH4C 4550	4550	15.5	0.00	-	-	-	-	-	KOH4P 4550	4550	764.5	0.00	-	-	-	-	-	-
KOH4C 4600	4600	12.5	0.00	-	-	-	-	-	KOH4P 4600	4600	811	0.00	-	-	-	-	-	-
KOH4C 4650	4650	10.5	0.00	-	-	-	-	-	KOH4P 4650	4650	858.5	0.00	-	-	-	-	-	-
KOH4C 4700	4700	8.5	0.00	-	-	-	-	-	KOH4P 4700	4700	906.5	0.00	-	-	-	-	-	-
KOH4C 4750	4750	7	0.00	-	-	-	-	-	KOH4P 4750	4750	954.5	0.00	-	-	-	-	-	-
KOH4C 4800	4800	5.5	0.00	-	-	-	-	-	KOH4P 4800	4800	1003	0.00	-	-	-	-	-	-
KOH4C 4850	4850	4.5	0.00	-	-	-	-	-	KOH4P 4850	4850	1051.5	0.00	-	-	-	-	-	-
KOH4C 4900	4900	3.5	0.00	-	-	-	-	-	KOH4P 4900	4900	1100.5	0.00	-	-	-	-	-	-
KOH4C 4950	4950	3	0.00	-	-	-	-	-	KOH4P 4950	4950	1149.5	0.00	-	-	-	-	-	-
KOH4C 5000	5000	2	0.00	-	-	-	-	-	KOH4P 5000	5000	1198.5	0.00	-	-	-	-	-	-
KOH4C 5050	5050	2	0.00	-	-	-	-	-	KOH4P 5050	5050	1248	0.00	-	-	-	-	-	-

Apr-24 (91d 2/9/24); CSize 25; KOJ4 3799.00

KOJ4C 2600	2600	1183	0.00	-	-	-	-	-	KOJ4P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOJ4C 2650	2650	1134	0.00	-	-	-	-	-	KOJ4P 2650	2650	1	0.00	-	-	-	-	-	-
KOJ4C 2700	2700	1085	0.00	-	-	-	-	-	KOJ4P 2700	2700	1.5	0.00	-	-	-	-	-	-
KOJ4C 2750	2750	1036	0.00	-	-	-	-	-	KOJ4P 2750	2750	2.5	0.00	-	-	-	-	-	-
KOJ4C 2800	2800	987.5	0.00	-	-	-	-	-	KOJ4P 2800	2800	3.5	0.00	-	-	-	-	-	-
KOJ4C 2850	2850	939	0.00	-	-	-	-	-	KOJ4P 2850	2850	4.5	0.00	-	-	-	-	-	-
KOJ4C 2900	2900	891	0.00	-	-	-	-	-	KOJ4P 2900	2900	6.5	0.00	-	-	-	-	-	-
KOJ4C 2950	2950	844	0.00	-	-	-	-	-	KOJ4P 2950	2950	8.5	0.00	-	-	-	-	-	-
KOJ4C 3000	3000	797	0.00	-	-	-	-	-	KOJ4P 3000	3000	11.5	0.00	-	-	-	-	-	-
KOJ4C 3050	3050	751	0.00	-	-	-	-	-	KOJ4P 3050	3050	15	0.00	-	-	-	-	-	-
KOJ4C 3100	3100	705.5	0.00	-	-	-	-	-	KOJ4P 3100	3100	19	0.00	-	-	-	-	-	-
KOJ4C 3150	3150	661.5	0.00	-	-	-	-	-	KOJ4P 3150	3150	24.5	0.00	-	-	-	-	-	-
KOJ4C 3200	3200	618	0.00	-	-	-	-	-	KOJ4P 3200	3200	31	0.00	-	-	-	-	-	-
KOJ4C 3250	3250	576	0.00	-	-	-	-	-	KOJ4P 3250	3250	38.5	0.00	-	-	-	-	-	-
KOJ4C 3300	3300	535	0.00	-	-	-	-	-	KOJ4P 3300	3300	47	0.00	-	-	-	-	-	-
KOJ4C 3350	3350	495.5	0.00	-	-	-	-	-	KOJ4P 3350	3350	57	0.00	-	-	-</			

KOJ4C 4900	4900	10	0.00	-	-	-	-	-	KOJ4P 4900	4900	1109.5	0.00	-	-	-	-	-
KOJ4C 4950	4950	8.5	0.00	-	-	-	-	-	KOJ4P 4950	4950	1157.5	0.00	-	-	-	-	-
KOJ4C 5000	5000	7	0.00	-	-	-	-	-	KOJ4P 5000	5000	1205.5	0.00	-	-	-	-	-
KOJ4C 5050	5050	6	0.00	-	-	-	-	-	KOJ4P 5050	5050	1254	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
JAN 24	CALL	29.22	29.18	0.14
	PUT	29.22	29.22	0.00
	MEAN	29.22	29.20	0.07
FEB 24	CALL	30.19	30.22	-0.10
	PUT	30.19	30.22	-0.10
	MEAN	30.19	30.22	-0.10
MAR 24	CALL	29.65	29.66	-0.03
	PUT	29.65	29.68	-0.10
	MEAN	29.65	29.67	-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)

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