

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	3,646	2	3,630	3,670	3,625	434	5,220
NOV 23	3,674	2	3,665	3,698	3,653	2,629	21,575
DEC 23	3,715	7	3,700	3,739	3,688	22,095	49,374
JAN 24	3,757	11	3,739	3,780	3,729	6,348	35,907
FEB 24	3,795	11	3,775	3,816	3,770	2,522	18,808
MAR 24	3,816	10	3,796	3,838	3,792	2,201	23,425
APR 24	3,822	10	3,802	3,840	3,795	1,068	16,955
MAY 24	3,807	10	3,789	3,826	3,783	1,183	22,788
JUN 24	3,783	10	3,762	3,795	3,757	539	9,123
JUL 24	3,749	12	3,734	3,766	3,731	495	8,854
AUG 24	3,730	12	3,711	3,748	3,711	217	2,440
SEP 24	3,716	12	3,697	3,735	3,697	325	4,145
NOV 24	3,701	1	3,704	3,725	3,695	213	3,322
JAN 25	3,713	1	3,730	3,730	3,730	8	27
MAR 25	3,713	1					3
MAY 25	3,713	1					
JUL 25	3,713	1					
SEP 25	3,713	1					
NOV 25	3,713	1					
JAN 26	3,713	1					
MAR 26	3,713	1					
MAY 26	3,713	1					
JUL 26	3,713	1					
SEP 26	3,713	1					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	58.43	-1.02	60.00	60.12	58.41	374	227
DEC 23	55.99	-1.14	57.13	57.48	55.93	72,806	165,687
JAN 24	55.28	-1.03	56.31	56.59	55.21	23,987	79,036
MAR 24	54.67	-0.93	55.60	55.83	54.61	18,913	59,115
MAY 24	54.36	-0.84	55.20	55.41	54.30	13,251	43,034
JUL 24	54.05	-0.72	54.84	54.89	53.95	8,716	32,581
AUG 24	53.54	-0.67	54.27	54.31	53.44	1,433	8,115
SEP 24	53.03	-0.62	53.82	53.82	52.93	1,274	6,232
OCT 24	52.43	-0.60	52.88	52.94	52.33	1,564	3,513
DEC 24	52.15	-0.57	52.73	52.73	52.08	2,689	15,670
JAN 25	52.07	-0.46	52.35	52.35	52.27	132	735
MAR 25	51.87	-0.60	52.12	52.12	52.00	146	642
MAY 25	51.70	-0.62	52.05	52.05	51.85	83	114
JUL 25	51.55	-0.64	51.67	51.67	51.67	20	277
AUG 25	51.25	-0.68	-	-	-	2	10

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Dec-23 (5d 10/10/23); CSIZE 25; KOZ3 3701.00																	
KOZ3C 2500	2500	1214.5	0.00	-	-	-	-	-	KOZ3P 2500	2500	0.5	0.00	-	-	-	-	-
KOZ3C 2550	2550	1164.5	0.00	-	-	-	-	-	KOZ3P 2550	2550	0.5	0.00	-	-	-	-	-
KOZ3C 2600	2600	1114.5	0.00	-	-	-	-	-	KOZ3P 2600	2600	0.5	0.00	-	-	-	-	-
KOZ3C 2650	2650	1064.5	0.00	-	-	-	-	-	KOZ3P 2650	2650	0.5	0.00	-	-	-	-	-
KOZ3C 2700	2700	1014.5	0.00	-	-	-	-	-	KOZ3P 2700	2700	0.5	0.00	-	-	-	-	-
KOZ3C 2750	2750	964.5	0.00	-	-	-	-	-	KOZ3P 2750	2750	0.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	914.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	0.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	864.5	0.00	-	-	-	-	-	KOZ3P 2850	2850	0.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	814.5	0.00	-	-	-	-	-	KOZ3P 2900	2900	0.5	0.00	-	-	-	-	-
KOZ3C 2950	2950	764.5	0.00	-	-	-	-	-	KOZ3P 2950	2950	0.5	0.00	-	-	-	-	-
KOZ3C 3000	3000	714.5	0.00	-	-	-	-	-	KOZ3P 3000	3000	0.5	0.00	-	-	-	-	-
KOZ3C 3050	3050	664.5	0.00	-	-	-	-	-	KOZ3P 3050	3050	0.5	0.00	-	-	-	-	-
KOZ3C 3100	3100	614.5	0.00	-	-	-	-	-	KOZ3P 3100	3100	0.5	0.00	-	-	-	-	-
KOZ3C 3150	3150	564.5	0.00	-	-	-	-	-	KOZ3P 3150	3150	0.5	0.00	-	-	-	-	-
KOZ3C 3200	3200	515	0.00	-	-	-	-	-	KOZ3P 3200	3200	0.5	0.00	-	-	-	-	-
KOZ3C 3250	3250	465	0.00	-	-	-	-	-	KOZ3P 3250	3250	0.5	0.00	-	-	-	-	-
KOZ3C 3300	3300	415	0.00	-	-	-	-	-	KOZ3P 3300	3300	0.5	0.00	-	-	-	-	-
KOZ3C 3350	3350	365.5	0.00	-	-	-	-	-	KOZ3P 3350	3350	0.5	0.00	-	-	-	-	-
KOZ3C 3400	3400	316.5	0.00	-	-	-	-	-	KOZ3P 3400	3400	1.5	0.00	-	-	-	200	-
KOZ3C 3450	3450	268.5	0.00	-	-	-	-	-	KOZ3P 3450	3450	3.5	0.00	-	-	-	-	-
KOZ3C 3500	3500	222	0.00	-	-	-	-	-	KOZ3P 3500	3500	7	0.00	-	-	-	-	-
KOZ3C 3550	3550	178.5	0.00	-	-	-	-	-	KOZ3P 3550	3550	13.5	0.00	-	-	-	-	-
KOZ3C 3600	3600	139	0.00	-	-	-	-	-	KOZ3P 3600	3600	24	0.00	-	-	-	-	-
KOZ3C 3650	3650	104	0.00	-	-	-	-	-	KOZ3P 3650	3650	39	0.00	-	-	-	-	-
KOZ3C 3700	3700	74.5	0.00	-	-	-	-	-	KOZ3P 3700	3700	59.5	0.00	-	-	-	100	-
KOZ3C 3750	3750	51.5	0.00	-	-	-	-	-	KOZ3P 3750	3750	86.5	0.00	-	-	-	50	-
KOZ3C 3800	3800	33.5	0.00	-	-	-	300.0	-	KOZ3P 3800	3800	118.5	0.00	-	-	-	200	-
KOZ3C 3850	3850	21	0.00	-	-	-	-	-	KOZ3P 3850	3850	156	0.00	-	-	-	-	-
KOZ3C 3900	3900	12.5	0.00	-	-	-	-	-	KOZ3P 3900	3900	197.5	0.00	-	-	-	-	-
KOZ3C 3950	3950	7	0.00	-	-	-	-	-	KOZ3P 3950	3950	242	0.00	-	-	-	-	-
KOZ3C 4000	4000	4	0.00	-	-	-	200.0	-	KOZ3P 4000	4000	288.5	0.00	-	-	-	-	-
KOZ3C 4050	4050	2	0.00	-	-	-	-	-	KOZ3P 4050	4050	336.5	0.00	-	-	-	-	-
KOZ3C 4100	4100	1	0.00	-	-	-	-	-	KOZ3P 4100	4100	385.5	0.00	-	-	-	-	-
KOZ3C 4150	4150	0.5	0.00	-	-	-	-	-	KOZ3P 4150	4150	435	0.00	-	-	-	-	-
KOZ3C 4200	4200	0.5	0.00	-	-	-	-	-	KOZ3P 4200	4200	485	0.00	-	-	-	-	-
KOZ3C 4250	4250	0.5	0.00	-	-	-	-	-	KOZ3P 4250	4250	535	0.00	-	-	-	-	-
KOZ3C 4300	4300	0.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	584.5	0.00	-	-	-	-	-
KOZ3C 4350	4350	0.5	0.00	-	-	-	-	-	KOZ3P 4350	4350	634.5	0.00	-	-	-	-	-
KOZ3C 4400	4400	0.5	0.00	-	-	-	100.0	-	KOZ3P 4400	4400	684.5	0.00	-	-	-	-	-
KOZ3C 4450	4450	0.5	0.00	-	-	-	-	-	KOZ3P 4450	4450	734.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	0.5	0.00	-	-	-	-	-	KOZ3P 4500	4500	784.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	0.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	834.5	0.00	-	-	-	-	-
KOZ3C 4600	4600	0.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	884.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	0.5	0.00	-	-	-	-	-	KOZ3P 4650	4650	934.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	0.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	984.5	0.00	-	-	-	-	-
KOZ3C 4750	4750	0.5	0.00	-	-	-	-	-	KOZ3P 4750	4750	1034.5	0.00	-	-	-	-	-
KOZ3C 4800	4800	0.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	1084.5	0.00	-	-	-	-	-
KOZ3C 4850	4850	0.5	0.00	-	-	-	-	-	KOZ3P 4850	4850	1134.5	0.00	-	-	-	-	-
KOZ3C 4900	4900	0.5	0.00	-	-	-	-	-	KOZ3P 4900	4900	1184.5	0.00	-	-	-	-	-
KOZ3C 4950	4950	0.5	0.00	-	-	-	-	-	KOZ3P 4950	4950	1234.5	0.00	-	-	-	-	-
Jan-24 (36d 11/10/23); CSIZE 25; KOF4 3744.00																	
KOF4C 2550	2550	1203.5	0.00	0.0	0	0	0	0	KOF4P 2550	2550	0.5	0.00	-	-	0	-	-
KOF4C 2600	2600	1153.5	0.00	-	-	-	-	-	KOF4P 2600	2600	0.5	0.00	-	-	-	-	-
KOF4C 2650	2650	1103.5	0.00	-	-	-	-	-	KOF4P 2650	2650	0.5	0.00	-	-	-	-	-
KOF4C 2700	2700	1054	0.00	-	-	-	-	-	KOF4P 2700	2700	0.5	0.00	-	-	-	-	-
KOF4C 2750	2750	1004	0.00	-	-	-	-	-	KOF4P 2750	2750	0.5	0.00	-	-	-	-	-
KOF4C 2800	2800	954.5	0.00	-	-	-	-	-	KOF4P 2800	2800	0.5	0.00	-	-	-	-	-
KOF4C 2850	2850	905	0.00	-	-	-	-	-	KOF4P 2850	2850	0.5	0.00	-	-	-	-	-
KOF4C 2900	2900	855.5	0.00	-	-	-	-	-	KOF4P 2900	2900	1	0.00	-	-	-	-	-
KOF4C 2950	2950	806.5	0.00	-	-	-	-	-	KOF4P 2950	2950	2	0.00	-	-	-	-	-
KOF4C 3000	3000	757.5	0.00	-	-	-	-	-	KOF4P 3000	3000	3	0.00	-	-	-	-	-
KOF4C 3050	3050	709	0.00	-	-	-	-	-	KOF4P 3050	3050	4.5	0.00	-	-	-	150	-
KOF4C 3100	3100	661.5	0.00	-	-	-	-	-	KOF4P 3100	3100	6.5	0.00	-	-	-	-	-
KOF4C 3150	3150	614	0.00	-	-	-	-	-	KOF4P 3150	3150	9	0.00	-	-	-	-	-
KOF4C 3200	3200	568	0.00	-	-	-	-										

KOF4C 3800	3800	146	0.00	-	-	-	-	-	KOF4P 3800	3800	189	0.00	-	-	-	-	-	-
KOF4C 3850	3850	125.5	0.00	-	-	-	-	-	KOF4P 3850	3850	218	0.00	-	-	-	-	-	-
KOF4C 3900	3900	107	0.00	-	-	-	-	-	KOF4P 3900	3900	249.5	0.00	-	-	-	-	-	-
KOF4C 3950	3950	90.5	0.00	-	-	-	-	-	KOF4P 3950	3950	283	0.00	-	-	-	-	-	-
KOF4C 4000	4000	76.5	0.00	-	-	-	150.0	-	KOF4P 4000	4000	318.5	0.00	-	-	-	-	-	-
KOF4C 4050	4050	64	0.00	-	-	-	-	-	KOF4P 4050	4050	356	0.00	-	-	-	-	-	-
KOF4C 4100	4100	53	0.00	-	-	-	-	-	KOF4P 4100	4100	395	0.00	-	-	-	-	-	-
KOF4C 4150	4150	44	0.00	-	-	-	-	-	KOF4P 4150	4150	436	0.00	-	-	-	-	-	-
KOF4C 4200	4200	36	0.00	-	-	-	50.0	-	KOF4P 4200	4200	478	0.00	-	-	-	-	-	-
KOF4C 4250	4250	29.5	0.00	-	-	-	-	-	KOF4P 4250	4250	521	0.00	-	-	-	-	-	-
KOF4C 4300	4300	24	0.00	-	-	-	50.0	-	KOF4P 4300	4300	565.5	0.00	-	-	-	-	-	-
KOF4C 4350	4350	19.5	0.00	-	-	-	-	-	KOF4P 4350	4350	610.5	0.00	-	-	-	-	-	-
KOF4C 4400	4400	15.5	0.00	-	-	-	-	-	KOF4P 4400	4400	656.5	0.00	-	-	-	-	-	-
KOF4C 4450	4450	12.5	0.00	-	-	-	-	-	KOF4P 4450	4450	703.5	0.00	-	-	-	-	-	-
KOF4C 4500	4500	10	0.00	-	-	-	-	-	KOF4P 4500	4500	750.5	0.00	-	-	-	-	-	-
KOF4C 4550	4550	8	0.00	-	-	-	-	-	KOF4P 4550	4550	798.5	0.00	-	-	-	-	-	-
KOF4C 4600	4600	6	0.00	-	-	-	-	-	KOF4P 4600	4600	846.5	0.00	-	-	-	-	-	-
KOF4C 4650	4650	5	0.00	-	-	-	-	-	KOF4P 4650	4650	895	0.00	-	-	-	-	-	-
KOF4C 4700	4700	3.5	0.00	-	-	-	-	-	KOF4P 4700	4700	944	0.00	-	-	-	-	-	-
KOF4C 4750	4750	3	0.00	-	-	-	-	-	KOF4P 4750	4750	993	0.00	-	-	-	-	-	-
KOF4C 4800	4800	2	0.00	-	-	-	-	-	KOF4P 4800	4800	1042	0.00	-	-	-	-	-	-
KOF4C 4850	4850	1.5	0.00	-	-	-	-	-	KOF4P 4850	4850	1091.5	0.00	-	-	-	-	-	-
KOF4C 4900	4900	1.5	0.00	-	-	-	-	-	KOF4P 4900	4900	1141	0.00	-	-	-	-	-	-
KOF4C 4950	4950	1	0.00	-	-	-	-	-	KOF4P 4950	4950	1190.5	0.00	-	-	-	-	-	-
KOF4C 5000	5000	1	0.00	-	-	-	-	-	KOF4P 5000	5000	1240	0.00	-	-	-	-	-	-

Feb-24 (64d 12/8/23); CSize 25; KOG4 3785.00

KOG4C 2600	2600	1189	0.00	-	-	-	-	-	KOG4P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOG4C 2650	2650	1139.5	0.00	-	-	-	-	-	KOG4P 2650	2650	1	0.00	-	-	-	-	-	-
KOG4C 2700	2700	1090.5	0.00	-	-	-	-	-	KOG4P 2700	2700	1.5	0.00	-	-	-	-	-	-
KOG4C 2750	2750	1041.5	0.00	-	-	-	-	-	KOG4P 2750	2750	2	0.00	-	-	-	-	-	-
KOG4C 2800	2800	992.5	0.00	-	-	-	-	-	KOG4P 2800	2800	3	0.00	-	-	-	-	-	-
KOG4C 2850	2850	944	0.00	-	-	-	-	-	KOG4P 2850	2850	4.5	0.00	-	-	-	-	-	-
KOG4C 2900	2900	896	0.00	-	-	-	-	-	KOG4P 2900	2900	6	0.00	-	-	-	-	-	-
KOG4C 2950	2950	848.5	0.00	-	-	-	-	-	KOG4P 2950	2950	8	0.00	-	-	-	-	-	-
KOG4C 3000	3000	801.5	0.00	-	-	-	-	-	KOG4P 3000	3000	10.5	0.00	-	-	-	-	-	-
KOG4C 3050	3050	755	0.00	-	-	-	-	-	KOG4P 3050	3050	14	0.00	-	-	-	-	-	-
KOG4C 3100	3100	709.5	0.00	-	-	-	-	-	KOG4P 3100	3100	18	0.00	-	-	-	-	-	-
KOG4C 3150	3150	665	0.00	-	-	-	-	-	KOG4P 3150	3150	23.5	0.00	-	-	-	-	-	-
KOG4C 3200	3200	621	0.00	-	-	-	-	-	KOG4P 3200	3200	29.5	0.00	-	-	-	-	-	-
KOG4C 3250	3250	579	0.00	-	-	-	-	-	KOG4P 3250	3250	37	0.00	-	-	-	-	-	-
KOG4C 3300	3300	537.5	0.00	-	-	-	-	-	KOG4P 3300	3300	45.5	0.00	-	-	-	-	-	-
KOG4C 3350	3350	498	0.00	-	-	-	-	-	KOG4P 3350	3350	55.5	0.00	-	-	-	-	-	-
KOG4C 3400	3400	459.5	0.00	-	-	-	-	-	KOG4P 3400	3400	67	0.00	-	-	-	-	-	75
KOG4C 3450	3450	423	0.00	-	-	-	-	-	KOG4P 3450	3450	80	0.00	-	-	-	-	-	-
KOG4C 3500	3500	388	0.00	-	-	-	-	-	KOG4P 3500	3500	94.5	0.00	-	-	-	-	-	-
KOG4C 3550	3550	354.5	0.00	-	-	-	-	-	KOG4P 3550	3550	111	0.00	-	-	-	-	-	-
KOG4C 3600	3600	323	0.00	-	-	-	-	-	KOG4P 3600	3600	129.5	0.00	-	-	-	-	-	-
KOG4C 3650	3650	293.5	0.00	-	-	-	-	-	KOG4P 3650	3650	149.5	0.00	-	-	-	-	-	-
KOG4C 3700	3700	265.5	0.00	-	-	-	-	-	KOG4P 3700	3700	171.5	0.00	-	-	-	-	-	-
KOG4C 3750	3750	240	0.00	-	-	-	-	-	KOG4P 3750	3750	195	0.00	-	-	-	-	-	-
KOG4C 3800	3800	215.5	0.00	-	-	-	-	-	KOG4P 3800	3800	220.5	0.00	-	-	-	-	-	-
KOG4C 3850	3850	193.5	0.00	-	-	-	-	-	KOG4P 3850	3850	248	0.00	-	-	-	-	-	-
KOG4C 3900	3900	172.5	0.00	-	-	-	-	-	KOG4P 3900	3900	277	0.00	-	-	-	-	-	-
KOG4C 3950	3950	153.5	0.00	-	-	-	-	-	KOG4P 3950	3950	308	0.00	-	-	-	-	-	-
KOG4C 4000	4000	136.5	0.00	-	-	-	-	-	KOG4P 4000	4000	340.5	0.00	-	-	-	-	-	-
KOG4C 4050	4050	120.5	0.00	-	-	-	-	-	KOG4P 4050	4050	374.5	0.00	-	-	-	-	-	-
KOG4C 4100	4100	106.5	0.00	-	-	-	-	-	KOG4P 4100	4100	410	0.00	-	-	-	-	-	-
KOG4C 4150	4150	93.5	0.00	-	-	-	-	-	KOG4P 4150	4150	446.5	0.00	-	-	-	-	-	-
KOG4C 4200	4200	82	0.00	-	-	-	50.0	-	KOG4P 4200	4200	485	0.00	-	-	-	-	-	-
KOG4C 4250	4250	71.5	0.00	-	-	-	-	-	KOG4P 4250	4250	524	0.00	-	-	-	-	-	-
KOG4C 4300	4300	62.5	0.00	-	-	-	50.0	-	KOG4P 4300	4300	564.5	0.00	-	-	-	-	-	-
KOG4C 4350	4350	54.5	0.00	-	-	-	-	-	KOG4P 4350	4350	606.5	0.00	-	-	-	-	-	-
KOG4C 4400	4400	47	0.00	-	-	-	-	-	KOG4P 4400	4400	648.5	0.00	-	-	-	-	-	-
KOG4C 4450	4450	40.5	0.00	-	-	-	-	-	KOG4P 4450	4450	692	0.00	-	-	-	-	-	-
KOG4C 4500	4500	35	0.00	-	-	-	-	-	KOG4P 4500	4500	736	0.00	-	-	-	-	-	-
KOG4C 4550	4550	30	0.00	-	-	-	-	-	KOG4P 4550	4550	781	0.00	-	-	-	-	-	-
KOG4C 4600	4600	26	0.00	-	-	-	-	-	KOG4P 4600	4600	826.5	0.00	-	-	-	-	-	-
KOG4C 4650	4650	22	0.00	-	-	-	-	-	KOG4P 4650	4650	872.5	0.00	-	-	-	-	-	-
KOG4C 4700	4700	19	0.00	-	-	-	-	-	KOG4P 4700	4700	919	0.00	-	-	-	-	-	-
KOG4C 4750	4750	16	0.00	-	-	-	-	-	KOG4P 4750	4750	965.5	0.00	-	-	-	-	-	-
KOG4C 4800	4800	13.5	0.00	-	-	-	-	-	KOG4P 4800	4800	1013	0.00	-	-	-	-	-	-
KOG4C 4850	4850	11.5	0.00	-	-	-	-	-	KOG4P 4850	4850	1060.5	0.00	-	-	-	-	-	-
KOG4C 4900	4900	9.5	0.00	-	-	-	-	-	KOG4P 4900	4900	1108.5	0.00	-	-	-	-	-	-
KOG4C 4950	4950	8	0.00	-	-	-	-	-	KOG4P 4950	4950	1157	0.00	-	-	-	-	-	-
KOG4C 5000	5000	7	0.00	-	-	-	-	-	KOG4P 5000	5000	1205.5	0.00	-	-	-	-	-	-
KOG4C 5050	5050	6	0.00	-	-	-	-	-	KOG4P 5050	5050	1254	0.00	-	-	-	-	-	-

Mar-24 (97d 1/10/24); CSize 25; KOH4 3809.00

KOH4C 2600	2600	1208.5	0.00	-	-	-	-	-	KOH4P 2600	2600	3	0.00	-	-	-	-	-	-
KOH4C 2650	2650	1160	0.00	-	-	-	-	-	KOH4P 2650	2650	4	0.00	-	-	-	-	-	-
KOH4C 2700	2700	1111.5	0.00	-	-	-	-	-	KOH4P 2700	2700	5	0.00	-	-	-	-	-	-
KOH4C 2750	2750	1064	0.00	-	-	-	-	-	KOH4P 2750	2750	7	0.00	-	-	-	-	-	-
KOH4C 2800	2800	1016.5	0.00	-	-	-	-	-	KOH4P 2800	2800	9	0.00	-	-	-	-	-	-
KOH4C 2850	2850	969.5	0.00	-	-	-	-	-	KOH4P 2850	2850	11.5	0.00	-	-	-	-	-	-
KOH4C 2900	2900	923	0.00	-	-	-	-	-	KOH4P 2900	2900	15	0.00	-	-	-	-	-	-
KOH4C 2950	2950	877.5	0.00	-	-	-	-	-	KOH4P 2950	2950	18.5	0.00	-	-	-	-	-	-
KOH4C 3000	3000	832.5	0.00	-	-	-	-	-	KOH4P 3000	3000	23.5	0.00	-	-	-	-	-	-
KOH4C 3050	3050	788	0.00	-	-	-	-	-	KOH4P 3050	3050	28.5	0.00	-	-	-	-	-	-
KOH4C 3100	3100	745	0.00	-	-	-	-	-	KOH4P 3100	3100	35	0.00	-	-	-	-	-	-
KOH4C 3150	3150	702.5	0.00	-	-	-	-	-	KOH4P 3150	3150	42.5	0.00	-	-	-	-	-	-

KOH4C 4500	4500	68	0.00	-	-	-	-	-	KOH4P 4500	4500	746	0.00	-	-	-	-	-
KOH4C 4550	4550	60.5	0.00	-	-	-	-	-	KOH4P 4550	4550	788.5	0.00	-	-	-	-	-
KOH4C 4600	4600	54	0.00	-	-	-	-	-	KOH4P 4600	4600	831.5	0.00	-	-	-	-	-
KOH4C 4650	4650	48	0.00	-	-	-	-	-	KOH4P 4650	4650	875	0.00	-	-	-	-	-
KOH4C 4700	4700	43	0.00	-	-	-	-	-	KOH4P 4700	4700	919.5	0.00	-	-	-	-	-
KOH4C 4750	4750	38	0.00	-	-	-	-	-	KOH4P 4750	4750	964	0.00	-	-	-	-	-
KOH4C 4800	4800	34	0.00	-	-	-	-	-	KOH4P 4800	4800	1009.5	0.00	-	-	-	-	-
KOH4C 4850	4850	30	0.00	-	-	-	-	-	KOH4P 4850	4850	1055	0.00	-	-	-	-	-
KOH4C 4900	4900	26.5	0.00	-	-	-	-	-	KOH4P 4900	4900	1101.5	0.00	-	-	-	-	-
KOH4C 4950	4950	23.5	0.00	-	-	-	-	-	KOH4P 4950	4950	1148	0.00	-	-	-	-	-
KOH4C 5000	5000	20.5	0.00	-	-	-	-	-	KOH4P 5000	5000	1194.5	0.00	-	-	-	-	-
KOH4C 5050	5050	18	0.00	-	-	-	-	-	KOH4P 5050	5050	1241.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
DEC 23	CALL	34.33	34.35	-0.06
	PUT	34.33	34.35	-0.06
	MEAN	34.33	34.35	-0.06
JAN 24	CALL	34.84	34.85	-0.03
	PUT	34.84	34.85	-0.03
	MEAN	34.84	34.85	-0.03
FEB 24	CALL	34.33	34.35	-0.06
	PUT	34.33	34.35	-0.06
	MEAN	34.33	34.35	-0.06

	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.