

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	3,625	-50	3,670	3,670	3,625	903	3,629
DEC 23	3,704	-35	3,759	3,769	3,695	3,172	24,559
JAN 24	3,737	-38	3,807	3,807	3,730	19,464	41,898
FEB 24	3,758	-42	3,821	3,828	3,753	5,247	26,540
MAR 24	3,768	-46	3,835	3,844	3,763	5,374	31,855
APR 24	3,763	-50	3,831	3,840	3,759	4,190	19,609
MAY 24	3,747	-42	3,817	3,818	3,743	3,581	22,782
JUN 24	3,724	-40	3,791	3,795	3,720	1,496	11,403
JUL 24	3,702	-34	3,746	3,748	3,696	1,856	11,898
AUG 24	3,687	-36	3,725	3,732	3,679	484	4,349
SEP 24	3,678	-30	3,681	3,694	3,669	1,102	8,087
OCT 24	3,674	-30				11	122
NOV 24	3,672	-24	3,735	3,735	3,667	300	5,010
JAN 25	3,699	-24	3,702	3,705	3,702	9	184
MAR 25	3,699	-24					3
MAY 25	3,699	-24					
JUL 25	3,699	-24					
SEP 25	3,699	-24					
NOV 25	3,699	-24					
JAN 26	3,699	-24					
MAR 26	3,699	-24					
MAY 26	3,699	-24					
JUL 26	3,699	-24					
SEP 26	3,699	-24					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 23	52.39	0.12	52.06	52.97	52.06	49,202	151,162
JAN 24	51.66	0.11	51.34	52.19	51.34	22,365	101,757
MAR 24	51.20	0.04	50.96	51.77	50.91	18,386	81,781
MAY 24	50.93	-0.01	50.86	51.52	50.68	8,471	53,844
JUL 24	50.71	-0.05	50.64	51.34	50.60	7,236	44,413
AUG 24	50.28	-0.07	50.68	50.88	50.21	780	11,735
SEP 24	49.87	-0.07	50.26	50.40	49.85	446	9,289
OCT 24	49.37	-0.08	49.76	49.81	49.49	165	6,247
DEC 24	49.18	-0.11	49.49	49.83	49.09	1,051	19,574
JAN 25	49.14	-0.10	49.62	49.62	49.54	403	1,214
MAR 25	49.03	-0.08	-	-	-	14	1,343
MAY 25	48.98	-0.07	-	-	-	-	512
JUL 25	48.98	-0.06	-	-	-	-	499
AUG 25	48.74	-0.05	-	-	-	-	17
SEP 25	48.43	-0.07	-	-	-	-	23

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	
Jan-24 (10d 11/10/23); CSize 25; KOF4 3694.00																			
KOF4C 2500	2500	1236	0.00	-	-	-	-	-		KOF4P 2500	2500	0.5	0.00	-	-	-	-	-	
KOF4C 2550	2550	1186	0.00	-	-	-	-	-		KOF4P 2550	2550	0.5	0.00	-	-	-	-	-	
KOF4C 2600	2600	1136	0.00	-	-	-	-	-		KOF4P 2600	2600	0.5	0.00	-	-	-	-	-	
KOF4C 2650	2650	1086	0.00	-	-	-	-	-		KOF4P 2650	2650	0.5	0.00	-	-	-	-	-	
KOF4C 2700	2700	1036	0.00	-	-	-	-	-		KOF4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOF4C 2750	2750	986	0.00	-	-	-	-	-		KOF4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOF4C 2800	2800	936	0.00	-	-	-	-	-		KOF4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOF4C 2850	2850	886	0.00	-	-	-	-	-		KOF4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOF4C 2900	2900	836	0.00	-	-	-	-	-		KOF4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOF4C 2950	2950	786.5	0.00	-	-	-	-	-		KOF4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOF4C 3000	3000	736.5	0.00	-	-	-	-	-		KOF4P 3000	3000	0.5	0.00	-	-	-	-	150	
KOF4C 3050	3050	686.5	0.00	-	-	-	-	-		KOF4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOF4C 3100	3100	636.5	0.00	-	-	-	-	-		KOF4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOF4C 3150	3150	586.5	0.00	-	-	-	-	-		KOF4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOF4C 3200	3200	536.5	0.00	-	-	-	-	-		KOF4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOF4C 3250	3250	487	0.00	-	-	-	-	-		KOF4P 3250	3250	0.5	0.00	-	-	-	-	-	
KOF4C 3300	3300	437.5	0.00	-	-	-	-	-		KOF4P 3300	3300	1	0.00	-	-	-	-	75	
KOF4C 3350	3350	388.5	0.00	-	-	-	-	-		KOF4P 3350	3350	2	0.00	-	-	-	-	-	
KOF4C 3400	3400	340	0.00	-	-	-	-	-		KOF4P 3400	3400	3.5	0.00	-	-	-	-	-	
KOF4C 3450	3450	293.5	0.00	-	-	-	-	-		KOF4P 3450	3450	6.5	0.00	-	-	-	-	200	
KOF4C 3500	3500	248.5	0.00	-	-	-	-	-		KOF4P 3500	3500	11.5	0.00	-	-	-	-	-	
KOF4C 3550	3550	206	0.00	-	-	-	-	-		KOF4P 3550	3550	19	0.00	-	-	-	-	-	
KOF4C 3600	3600	167	0.00	-	-	-	-	-		KOF4P 3600	3600	30	0.00	-	-	-	-	-	
KOF4C 3650	3650	132	0.00	-	-	-	-	-		KOF4P 3650	3650	45	0.00	-	-	-	-	-	
KOF4C 3700	3700	101.5	0.00	-	-	-	-	-		KOF4P 3700	3700	64.5	0.00	-	-	-	-	-	
KOF4C 3750	3750	76	0.00	-	-	-	-	-		KOF4P 3750	3750	89	0.00	-	-	-	-	-	
KOF4C 3800	3800	55.5	0.00	-	-	-	-	-		KOF4P 3800	3800	118	0.00	-	-	-	-	-	
KOF4C 3850	3850	39	0.00	-	-	-	-	-		KOF4P 3850	3850	152	0.00	-	-	-	-	-	
KOF4C 3900	3900	26.5	0.00	-	-	-	-	-		KOF4P 3900	3900	189.5	0.00	-	-	-	-	-	
KOF4C 3950	3950	17.5	0.00	-	-	-	-	-		KOF4P 3950	3950	230.5	0.00	-	-	-	-	-	
KOF4C 4000	4000	11	0.00	-	-	-	150.0	-		KOF4P 4000	4000	274	0.00	-	-	-	-	-	
KOF4C 4050	4050	7	0.00	-	-	-	-	-		KOF4P 4050	4050	319.5	0.00	-	-	-	-	-	
KOF4C 4100	4100	4	0.00	-	-	-	-	-		KOF4P 4100	4100	367	0.00	-	-	-	-	-	
KOF4C 4150	4150	2.5	0.00	-	-	-	-	-		KOF4P 4150	4150	415	0.00	-	-	-	-	-	
KOF4C 4200	4200	1.5	0.00	-	-	-	50.0	-		KOF4P 4200	4200	464	0.00	-	-	-	-	-	
KOF4C 4250	4250	0.5	0.00	-	-	-	-	-		KOF4P 4250	4250	513.5	0.00	-	-	-	-	-	
KOF4C 4300	4300	0.5	0.00	-	-	-	50.0	-		KOF4P 4300	4300	563	0.00	-	-	-	-	-	
KOF4C 4350	4350	0.5	0.00	-	-	-	-	-		KOF4P 4350	4350	612.5	0.00	-	-	-	-	-	
KOF4C 4400	4400	0.5	0.00	-	-	-	-	-		KOF4P 4400	4400	662.5	0.00	-	-	-	-	-	
KOF4C 4450	4450	0.5	0.00	-	-	-	-	-		KOF4P 4450	4450	712.5	0.00	-	-	-	-	-	
KOF4C 4500	4500	0.5	0.00	-	-	-	-	-		KOF4P 4500	4500	762.5	0.00	-	-	-	-	-	
KOF4C 4550	4550	0.5	0.00	-	-	-	-	-		KOF4P 4550	4550	812.5	0.00	-	-	-	-	-	
KOF4C 4600	4600	0.5	0.00	-	-	-	-	-		KOF4P 4600	4600	862	0.00	-	-	-	-	-	
KOF4C 4650	4650	0.5	0.00	-	-	-	-	-		KOF4P 4650	4650	912	0.00	-	-	-	-	-	
KOF4C 4700	4700	0.5	0.00	-	-	-	-	-		KOF4P 4700	4700	962	0.00	-	-	-	-	-	
KOF4C 4750	4750	0.5	0.00	-	-	-	-	-		KOF4P 4750	4750	1012	0.00	-	-	-	-	-	
KOF4C 4800	4800	0.5	0.00	-	-	-	-	-		KOF4P 4800	4800	1062	0.00	-	-	-	-	-	
KOF4C 4850	4850	0.5	0.00	-	-	-	-	-		KOF4P 4850	4850	1112	0.00	-	-	-	-	-	
KOF4C 4900	4900	0.5	0.00	-	-	-	-	-		KOF4P 4900	4900	1162	0.00	-	-	-	-	-	
KOF4C 4950	4950	0.5	0.00	-	-	-	-	-		KOF4P 4950	4950	1212	0.00	-	-	-	-	-	
Feb-24 (38d 12/8/23); CSize 25; KOG4 3716.00																			
KOG4C 2500	2500	1253.5	0.00	0.0	0	0	0	0		KOG4P 2500	2500	0.5	0.00	-	-	-	0	-	
KOG4C 2550	2550	1204	0.00	-	-	-	-	-		KOG4P 2550	2550	0.5	0.00	-	-	-	-	-	
KOG4C 2600	2600	1154	0.00	-	-	-	-	-		KOG4P 2600	2600	0.5	0.00	-	-	-	-	-	
KOG4C 2650	2650	1104	0.00	-	-	-	-	-		KOG4P 2650	2650	0.5	0.00	-	-	-	-	-	
KOG4C 2700	2700	1054.5	0.00	-	-	-	-	-		KOG4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOG4C 2750	2750	1004.5	0.00	-	-	-	-	-		KOG4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOG4C 2800	2800	955	0.00	-	-	-	-	-		KOG4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOG4C 2850	2850	905	0.00	-	-	-	-	-		KOG4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOG4C 2900	2900	855.5	0.00	-	-	-	-	-		KOG4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOG4C 2950	2950	806	0.00	-	-	-	-	-		KOG4P 2950	2950	1	0.00	-	-	-	-	-	
KOG4C 3000	3000	757	0.00	-	-	-	-	-		KOG4P 3000	3000	1.5	0.00	-	-	-	-	-	
KOG4C 3050	3050	708	0.00	-	-														

KOG4C 3950	3950	78.5	0.00	-	-	-	-	-	KOG4P 3950	3950	270	0.00	-	-	-	-	-
KOG4C 4000	4000	65	0.00	-	-	-	-	-	KOG4P 4000	4000	306	0.00	-	-	-	-	-
KOG4C 4050	4050	53.5	0.00	-	-	-	-	-	KOG4P 4050	4050	344.5	0.00	-	-	-	-	-
KOG4C 4100	4100	43.5	0.00	-	-	-	-	-	KOG4P 4100	4100	384	0.00	-	-	-	-	-
KOG4C 4150	4150	35	0.00	-	-	-	-	-	KOG4P 4150	4150	425.5	0.00	-	-	-	-	-
KOG4C 4200	4200	28	0.00	-	-	-	50.0	-	KOG4P 4200	4200	468.5	0.00	-	-	-	-	-
KOG4C 4250	4250	22.5	0.00	-	-	-	-	-	KOG4P 4250	4250	512.5	0.00	-	-	-	-	-
KOG4C 4300	4300	17.5	0.00	-	-	-	50.0	-	KOG4P 4300	4300	558	0.00	-	-	-	-	-
KOG4C 4350	4350	14	0.00	-	-	-	-	-	KOG4P 4350	4350	604	0.00	-	-	-	-	-
KOG4C 4400	4400	11	0.00	-	-	-	-	-	KOG4P 4400	4400	650.5	0.00	-	-	-	-	-
KOG4C 4450	4450	8.5	0.00	-	-	-	-	-	KOG4P 4450	4450	698	0.00	-	-	-	-	-
KOG4C 4500	4500	6.5	0.00	-	-	-	-	-	KOG4P 4500	4500	746	0.00	-	-	-	-	-
KOG4C 4550	4550	5	0.00	-	-	-	-	-	KOG4P 4550	4550	794	0.00	-	-	-	-	-
KOG4C 4600	4600	3.5	0.00	-	-	-	-	-	KOG4P 4600	4600	843	0.00	-	-	-	-	-
KOG4C 4650	4650	3	0.00	-	-	-	-	-	KOG4P 4650	4650	891.5	0.00	-	-	-	-	-
KOG4C 4700	4700	2	0.00	-	-	-	-	-	KOG4P 4700	4700	941	0.00	-	-	-	-	-
KOG4C 4750	4750	1.5	0.00	-	-	-	-	-	KOG4P 4750	4750	990	0.00	-	-	-	-	-
KOG4C 4800	4800	1	0.00	-	-	-	-	-	KOG4P 4800	4800	1039.5	0.00	-	-	-	-	-
KOG4C 4850	4850	1	0.00	-	-	-	-	-	KOG4P 4850	4850	1089	0.00	-	-	-	-	-
KOG4C 4900	4900	0.5	0.00	-	-	-	-	-	KOG4P 4900	4900	1138.5	0.00	-	-	-	-	-
KOG4C 4950	4950	0.5	0.00	-	-	-	-	-	KOG4P 4950	4950	1188.5	0.00	-	-	-	-	-

Mar-24 (71d 1/10/24); CSize 25; KOH4 3729.00

KOH4C 2550	2550	1210.5	0.00	-	-	-	-	-	KOH4P 2550	2550	0.5	0.00	-	-	-	-	-
KOH4C 2600	2600	1161	0.00	-	-	-	-	-	KOH4P 2600	2600	0.5	0.00	-	-	-	-	-
KOH4C 2650	2650	1111.5	0.00	-	-	-	-	-	KOH4P 2650	2650	0.5	0.00	-	-	-	-	-
KOH4C 2700	2700	1062.5	0.00	-	-	-	-	-	KOH4P 2700	2700	1	0.00	-	-	-	-	-
KOH4C 2750	2750	1013	0.00	-	-	-	-	-	KOH4P 2750	2750	1.5	0.00	-	-	-	-	-
KOH4C 2800	2800	964	0.00	-	-	-	-	-	KOH4P 2800	2800	2.5	0.00	-	-	-	-	-
KOH4C 2850	2850	915.5	0.00	-	-	-	-	-	KOH4P 2850	2850	3.5	0.00	-	-	-	-	-
KOH4C 2900	2900	867.5	0.00	-	-	-	-	-	KOH4P 2900	2900	5	0.00	-	-	-	-	-
KOH4C 2950	2950	819.5	0.00	-	-	-	-	-	KOH4P 2950	2950	6.5	0.00	-	-	-	-	-
KOH4C 3000	3000	772	0.00	-	-	-	-	-	KOH4P 3000	3000	9	0.00	-	-	-	-	-
KOH4C 3050	3050	725.5	0.00	-	-	-	-	-	KOH4P 3050	3050	12	0.00	-	-	-	-	-
KOH4C 3100	3100	680	0.00	-	-	-	-	-	KOH4P 3100	3100	16	0.00	-	-	-	-	-
KOH4C 3150	3150	635	0.00	-	-	-	-	-	KOH4P 3150	3150	21	0.00	-	-	-	-	-
KOH4C 3200	3200	591	0.00	-	-	-	-	-	KOH4P 3200	3200	27	0.00	-	-	-	-	-
KOH4C 3250	3250	548.5	0.00	-	-	-	-	-	KOH4P 3250	3250	34	0.00	-	-	-	-	-
KOH4C 3300	3300	507.5	0.00	-	-	-	-	-	KOH4P 3300	3300	42.5	0.00	-	-	-	-	500
KOH4C 3350	3350	467.5	0.00	-	-	-	-	-	KOH4P 3350	3350	52.5	0.00	-	-	-	-	-
KOH4C 3400	3400	429.5	0.00	-	-	-	-	-	KOH4P 3400	3400	63.5	0.00	-	-	-	-	-
KOH4C 3450	3450	393	0.00	-	-	-	-	-	KOH4P 3450	3450	77	0.00	-	-	-	-	-
KOH4C 3500	3500	358	0.00	-	-	-	-	-	KOH4P 3500	3500	92	0.00	-	-	-	-	-
KOH4C 3550	3550	325	0.00	-	-	-	-	-	KOH4P 3550	3550	108.5	0.00	-	-	-	-	-
KOH4C 3600	3600	294	0.00	-	-	-	-	-	KOH4P 3600	3600	127.5	0.00	-	-	-	-	-
KOH4C 3650	3650	265	0.00	-	-	-	-	-	KOH4P 3650	3650	148	0.00	-	-	-	-	-
KOH4C 3700	3700	238	0.00	-	-	-	-	-	KOH4P 3700	3700	170.5	0.00	-	-	-	-	-
KOH4C 3750	3750	213	0.00	-	-	-	250.0	-	KOH4P 3750	3750	195	0.00	-	-	-	-	-
KOH4C 3800	3800	189.5	0.00	-	-	-	-	-	KOH4P 3800	3800	221.5	0.00	-	-	-	-	-
KOH4C 3850	3850	168.5	0.00	-	-	-	-	-	KOH4P 3850	3850	250	0.00	-	-	-	-	-
KOH4C 3900	3900	149	0.00	-	-	-	-	-	KOH4P 3900	3900	280	0.00	-	-	-	-	-
KOH4C 3950	3950	131	0.00	-	-	-	-	-	KOH4P 3950	3950	312	0.00	-	-	-	-	-
KOH4C 4000	4000	115	0.00	-	-	-	200.0	-	KOH4P 4000	4000	345.5	0.00	-	-	-	-	-
KOH4C 4050	4050	100.5	0.00	-	-	-	-	-	KOH4P 4050	4050	381	0.00	-	-	-	-	-
KOH4C 4100	4100	87.5	0.00	-	-	-	-	-	KOH4P 4100	4100	417.5	0.00	-	-	-	-	-
KOH4C 4150	4150	76	0.00	-	-	-	-	-	KOH4P 4150	4150	455.5	0.00	-	-	-	-	-
KOH4C 4200	4200	66	0.00	-	-	-	350.0	-	KOH4P 4200	4200	495	0.00	-	-	-	-	-
KOH4C 4250	4250	56.5	0.00	-	-	-	250.0	-	KOH4P 4250	4250	535.5	0.00	-	-	-	-	-
KOH4C 4300	4300	48.5	0.00	-	-	-	50.0	-	KOH4P 4300	4300	577.5	0.00	-	-	-	-	-
KOH4C 4350	4350	41.5	0.00	-	-	-	-	-	KOH4P 4350	4350	620	0.00	-	-	-	-	-
KOH4C 4400	4400	35.5	0.00	-	-	-	-	-	KOH4P 4400	4400	663.5	0.00	-	-	-	-	-
KOH4C 4450	4450	30.5	0.00	-	-	-	-	-	KOH4P 4450	4450	708	0.00	-	-	-	-	-
KOH4C 4500	4500	25.5	0.00	-	-	-	-	-	KOH4P 4500	4500	753	0.00	-	-	-	-	-
KOH4C 4550	4550	21.5	0.00	-	-	-	-	-	KOH4P 4550	4550	798.5	0.00	-	-	-	-	-
KOH4C 4600	4600	18.5	0.00	-	-	-	-	-	KOH4P 4600	4600	845	0.00	-	-	-	-	-
KOH4C 4650	4650	15.5	0.00	-	-	-	-	-	KOH4P 4650	4650	891.5	0.00	-	-	-	-	-
KOH4C 4700	4700	13	0.00	-	-	-	-	-	KOH4P 4700	4700	939	0.00	-	-	-	-	-
KOH4C 4750	4750	10.5	0.00	-	-	-	-	-	KOH4P 4750	4750	986.5	0.00	-	-	-	-	-
KOH4C 4800	4800	9	0.00	-	-	-	-	-	KOH4P 4800	4800	1034.5	0.00	-	-	-	-	-
KOH4C 4850	4850	7.5	0.00	-	-	-	-	-	KOH4P 4850	4850	1082.5	0.00	-	-	-	-	-
KOH4C 4900	4900	6	0.00	-	-	-	-	-	KOH4P 4900	4900	1131	0.00	-	-	-	-	-
KOH4C 4950	4950	5	0.00	-	-	-	-	-	KOH4P 4950	4950	1179.5	0.00	-	-	-	-	-
KOH4C 5000	5000	4	0.00	-	-	-	-	-	KOH4P 5000	5000	1228.5	0.00	-	-	-	-	-

Apr-24 (101d 2/9/24); CSize 25; KOJ4 3726.00

KOJ4C 2550	2550	1203.5	0.00	-	-	-	-	-	KOJ4P 2550	2550	1	0.00	-	-	-	-	-
KOJ4C 2600	2600	1154.5	0.00	-	-	-	-	-	KOJ4P 2600	2600	2	0.00	-	-	-	-	-
KOJ4C 2650	2650	1105.5	0.00	-	-	-	-	-	KOJ4P 2650	2650	2.5	0.00	-	-	-	-	-
KOJ4C 2700	2700	1057	0.00	-	-	-	-	-	KOJ4P 2700	2700	3.5	0.00	-	-	-	-	-
KOJ4C 2750	2750	1009	0.00	-	-	-	-	-	KOJ4P 2750	2750	5	0.00	-	-	-	-	-
KOJ4C 2800	2800	961	0.00	-	-	-	-	-	KOJ4P 2800	2800	6.5	0.00	-	-	-	-	-
KOJ4C 2850	2850	913.5	0.00	-	-	-	-	-	KOJ4P 2850	2850	9	0.00	-	-	-	-	-
KOJ4C 2900	2900	867	0.00	-	-	-	-	-	KOJ4P 2900	2900	11.5	0.00	-	-	-	-	-
KOJ4C 2950	2950	820.5	0.00	-	-	-	-	-	KOJ4P 2950	2950	15	0.00	-	-	-	-	-
KOJ4C 3000	3000	775	0.00	-	-	-	-	-	KOJ4P 3000	3000	19	0.00	-	-	-	-	-
KOJ4C 3050	3050	730.5	0.00	-	-	-	-	-	KOJ4P 3050	3050	24	0.00	-	-	-	-	-
KOJ4C 3100	3100	687	0.00	-	-	-	-	-	KOJ4P 3100	3100	30	0.00	-	-	-	-	-
KOJ4C 3150	3150	644.5	0.00	-	-	-	-	-	KOJ4P 3150	3150	37	0.00	-	-	-	-	-
KOJ4C 3200	3200	603	0.00	-	-	-	-	-	KOJ4P 3200	3200	45	0.00	-	-	-	-	-
KOJ4C 3250	3250	563	0.00	-	-	-	-	-	KOJ4P 3250	3250	54.5	0.00	-	-	-	-	-
KOJ4C 3300	3300	524	0.00	-	-	-	-	-	KOJ4P 3300	3300	65	0.00	-	-	-	-	-
KOJ4C 3350	3350	486.5	0.00	-	-	-	-	-	KOJ4P 3350	3350	77	0.00	-	-	-	-	-
KOJ4C 3400	3400	450.5	0.00	-	-	-	-	-	KOJ4P 3400	3400	90.5	0.00	-	-	-	-	-
KOJ4C 3450	3450	416	0.00	-	-	-	-	-	KOJ4P 3450	3450	106	0.00	-	-	-	-	

KOJ4C 4850	4850	16.5	0.00	-	-	-	-	-	KOJ4P 4850	4850	1094	0.00	-	-	-	-	-
KOJ4C 4900	4900	14	0.00	-	-	-	-	-	KOJ4P 4900	4900	1141	0.00	-	-	-	-	-
KOJ4C 4950	4950	12	0.00	-	-	-	-	-	KOJ4P 4950	4950	1188.5	0.00	-	-	-	-	-
KOJ4C 5000	5000	10.5	0.00	-	-	-	-	-	KOJ4P 5000	5000	1236.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
JAN 24	CALL	30.37	30.36	0.03
	PUT	30.37	30.36	0.03
	MEAN	30.37	30.36	0.03
FEB 24	CALL	31.17	31.15	0.06
	PUT	31.17	31.15	0.06
	MEAN	31.17	31.15	0.06
MAR 24	CALL	30.83	30.81	0.06
	PUT	30.83	30.87	-0.13
	MEAN	30.83	30.84	-0.03

	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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