

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	3,675	28	3,661	3,690	3,635	437	7,390
NOV 23	3,687	28	3,670	3,705	3,641	5,005	30,966
DEC 23	3,716	35	3,688	3,728	3,664	23,912	49,498
JAN 24	3,752	37	3,722	3,759	3,696	7,205	32,206
FEB 24	3,777	36	3,752	3,787	3,726	3,824	16,522
MAR 24	3,800	34	3,772	3,803	3,743	3,741	21,695
APR 24	3,796	33	3,776	3,806	3,746	2,141	14,148
MAY 24	3,789	37	3,776	3,794	3,738	2,257	21,255
JUN 24	3,762	23	3,753	3,772	3,719	788	7,829
JUL 24	3,731	25	3,723	3,745	3,689	961	8,246
AUG 24	3,711	25	3,702	3,722	3,679	260	2,078
SEP 24	3,695	27	3,702	3,702	3,668	104	3,378
NOV 24	3,687	27	3,659	3,659	3,659	27	2,736
JAN 25	3,690	27					16
MAR 25	3,690	27					3
MAY 25	3,690	27					
JUL 25	3,690	27					
SEP 25	3,690	27					
NOV 25	3,690	27					
JAN 26	3,690	27					
MAR 26	3,690	27					
MAY 26	3,690	27					
JUL 26	3,690	27					
SEP 26	3,690	27					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	58.75	-2.10	60.95	60.95	58.65	17,693	28,418
DEC 23	57.48	-2.14	59.72	59.73	57.40	94,996	188,906
JAN 24	56.98	-1.97	58.86	58.91	56.85	22,890	79,896
MAR 24	56.49	-1.87	58.43	58.43	56.33	21,795	57,957
MAY 24	56.18	-1.80	57.87	57.87	56.02	9,639	36,627
JUL 24	55.83	-1.73	57.47	57.47	55.67	6,813	31,009
AUG 24	55.32	-1.69	57.03	57.03	55.17	1,276	6,825
SEP 24	54.78	-1.65	56.11	56.11	54.63	837	5,155
OCT 24	54.11	-1.62	54.78	54.78	54.04	636	2,800
DEC 24	53.74	-1.55	55.24	55.24	53.61	937	13,673
JAN 25	53.61	-1.52	54.22	54.25	53.53	41	694
MAR 25	53.40	-1.46	53.38	53.56	53.38	22	588
MAY 25	53.16	-1.43	-	-	-	-	63
JUL 25	53.00	-1.43	54.00	54.00	54.00	2	278
AUG 25	52.71	-1.39	-	-	-	-	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 (14d 10/10/23); CSize 25; KOZ3 3688.00																	
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	965	0.00	-	-	-	-	-	KOZ3P 2750	2750	0.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	915	0.00	-	-	-	-	-	KOZ3P 2800	2800	0.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	865	0.00	-	-	-	-	-	KOZ3P 2850	2850	0.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	815	0.00	-	-	-	-	-	KOZ3P 2900	2900	0.5	0.00	-	-	-	-	-
KOZ3C 2950	2950	765	0.00	-	-	-	-	-	KOZ3P 2950	2950	0.5	0.00	-	-	-	-	-
KOZ3C 3000	3000	715	0.00	-	-	-	-	-	KOZ3P 3000	3000	0.5	0.00	-	-	-	-	-
KOZ3C 3050	3050	665.5	0.00	-	-	-	-	-	KOZ3P 3050	3050	0.5	0.00	-	-	-	-	-
KOZ3C 3100	3100	615.5	0.00	-	-	-	-	-	KOZ3P 3100	3100	0.5	0.00	-	-	-	-	-
KOZ3C 3150	3150	566	0.00	-	-	-	-	-	KOZ3P 3150	3150	1	0.00	-	-	-	-	-
KOZ3C 3200	3200	517	0.00	-	-	-	-	-	KOZ3P 3200	3200	2	0.00	-	-	-	-	-
KOZ3C 3250	3250	468.5	0.00	-	-	-	-	-	KOZ3P 3250	3250	3	0.00	-	-	-	-	-
KOZ3C 3300	3300	421	0.00	-	-	-	-	-	KOZ3P 3300	3300	5.5	0.00	-	-	-	-	-
KOZ3C 3350	3350	374	0.00	-	-	-	-	-	KOZ3P 3350	3350	8.5	0.00	-	-	-	-	-
KOZ3C 3400	3400	329	0.00	-	-	-	-	-	KOZ3P 3400	3400	13.5	0.00	-	-	-	-	-
KOZ3C 3450	3450	286	0.00	-	-	-	-	-	KOZ3P 3450	3450	20.5	0.00	-	-	-	-	-
KOZ3C 3500	3500	245.5	0.00	-	-	-	-	-	KOZ3P 3500	3500	30	0.00	-	-	-	-	-
KOZ3C 3550	3550	208	0.00	-	-	-	-	-	KOZ3P 3550	3550	42	0.00	-	-	-	-	-
KOZ3C 3600	3600	173.5	0.00	-	-	-	-	-	KOZ3P 3600	3600	57.5	0.00	-	-	-	-	-
KOZ3C 3650	3650	142.5	0.00	-	-	-	-	-	KOZ3P 3650	3650	76.5	0.00	-	-	-	-	-
KOZ3C 3700	3700	115	0.00	-	-	-	-	-	KOZ3P 3700	3700	99	0.00	-	-	-	-	-
KOZ3C 3750	3750	91.5	0.00	-	-	-	-	-	KOZ3P 3750	3750	125.5	0.00	-	-	-	-	-
KOZ3C 3800	3800	71.5	0.00	-	-	-	300.0	-	KOZ3P 3800	3800	155.5	0.00	-	-	-	-	-
KOZ3C 3850	3850	55	0.00	-	-	-	-	-	KOZ3P 3850	3850	188.5	0.00	-	-	-	-	-
KOZ3C 3900	3900	41.5	0.00	-	-	-	-	-	KOZ3P 3900	3900	225	0.00	-	-	-	-	-
KOZ3C 3950	3950	30.5	0.00	-	-	-	-	-	KOZ3P 3950	3950	264.5	0.00	-	-	-	-	-
KOZ3C 4000	4000	22.5	0.00	-	-	-	200.0	-	KOZ3P 4000	4000	306	0.00	-	-	-	-	-
KOZ3C 4050	4050	16	0.00	-	-	-	-	-	KOZ3P 4050	4050	349.5	0.00	-	-	-	-	-
KOZ3C 4100	4100	11.5	0.00	-	-	-	-	-	KOZ3P 4100	4100	395	0.00	-	-	-	-	-
KOZ3C 4150	4150	8	0.00	-	-	-	-	-	KOZ3P 4150	4150	441.5	0.00	-	-	-	-	-
KOZ3C 4200	4200	5.5	0.00	-	-	-	-	-	KOZ3P 4200	4200	488.5	0.00	-	-	-	-	-
KOZ3C 4250	4250	3.5	0.00	-	-	-	-	-	KOZ3P 4250	4250	537	0.00	-	-	-	-	-
KOZ3C 4300	4300	2.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	585.5	0.00	-	-	-	-	-
KOZ3C 4350	4350	1.5	0.00	-	-	-	-	-	KOZ3P 4350	4350	634.5	0.00	-	-	-	-	-
KOZ3C 4400	4400	1	0.00	-	-	-	100.0	-	KOZ3P 4400	4400	684	0.00	-	-	-	-	-
KOZ3C 4450	4450	0.5	0.00	-	-	-	-	-	KOZ3P 4450	4450	733.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	0.5	0.00	-	-	-	-	-	KOZ3P 4500	4500	783.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	0.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	833	0.00	-	-	-	-	-
KOZ3C 4600	4600	0.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	883	0.00	-	-	-	-	-
KOZ3C 4650	4650	0.5	0.00	-	-	-	-	-	KOZ3P 4650	4650	933	0.00	-	-	-	-	-
KOZ3C 4700	4700	0.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	983	0.00	-	-	-	-	-
KOZ3C 4750	4750	0.5	0.00	-	-	-	-	-	KOZ3P 4750	4750	1032.5	0.00	-	-	-	-	-
KOZ3C 4800	4800	0.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	1082.5	0.00	-	-	-	-	-
KOZ3C 4850	4850	0.5	0.00	-	-	-	-	-	KOZ3P 4850	4850	1132.5	0.00	-	-	-	-	-
KOZ3C 4900	4900	0.5	0.00	-	-	-	-	-	KOZ3P 4900	4900	1182.5	0.00	-	-	-	-	-
KOZ3C 4950	4950	0.5	0.00	-	-	-	-	-	KOZ3P 4950	4950	1232.5	0.00	-	-	-	-	-
Jan-24 (45d 11/10/23); CSize 25; KOF4 3728.00																	
KOF4C 2550	2550	1197.5	0.00	0.0	0	0	0	0	KOF4P 2550	2550	0.5	0.00	-	-	0	-	-
KOF4C 2600	2600	1148	0.00	-	-	-	-	-	KOF4P 2600	2600	0.5	0.00	-	-	-	-	-
KOF4C 2650	2650	1098	0.00	-	-	-	-	-	KOF4P 2650	2650	0.5	0.00	-	-	-	-	-
KOF4C 2700	2700	1048.5	0.00	-	-	-	-	-	KOF4P 2700	2700	0.5	0.00	-	-	-	-	-
KOF4C 2750	2750	999	0.00	-	-	-	-	-	KOF4P 2750	2750	1	0.00	-	-	-	-	-
KOF4C 2800	2800	949.5	0.00	-	-	-	-	-	KOF4P 2800	2800	1.5	0.00	-	-	-	-	-
KOF4C 2850	2850	900.5	0.00	-	-	-	-	-	KOF4P 2850	2850	2	0.00	-	-	-	-	-
KOF4C 2900	2900	851.5	0.00	-	-	-	-	-	KOF4P 2900	2900	3	0.00	-	-	-	-	-
KOF4C 2950	2950	803	0.00	-	-	-	-	-	KOF4P 2950	2950	4.5	0.00	-	-	-	-	-
KOF4C 3000	3000	755	0.00	-	-	-	-	-	KOF4P 3000	3000	6	0.00	-	-	-	-	-
KOF4C 3050	3050	708	0.00	-	-	-	-	-	KOF4P 3050	3050	8.5	0.00	-	-	-	-	-
KOF4C 3100	3100	661	0.00	-	-	-	-	-	KOF4P 3100	3100	11.5	0.00	-	-	-	-	-
KOF4C 3150	3150	615.5	0.00	-	-	-	-	-	KOF4P 3150	3150	15.5	0.00	-	-	-	-	-
KOF4C 3200	3200	570.5	0.00	-	-	-	-	-	KOF4P 3200	3200	20.5	0.00	-	-	-	-	

KOF4C 3800	3800	164.5	0.00	-	-	-	-	-	KOF4P 3800	3800	212	0.00	-	-	-	-	-
KOF4C 3850	3850	143.5	0.00	-	-	-	-	-	KOF4P 3850	3850	241.5	0.00	-	-	-	-	-
KOF4C 3900	3900	125	0.00	-	-	-	-	-	KOF4P 3900	3900	272.5	0.00	-	-	-	-	-
KOF4C 3950	3950	108.5	0.00	-	-	-	-	-	KOF4P 3950	3950	305.5	0.00	-	-	-	-	-
KOF4C 4000	4000	93.5	0.00	-	-	-	150.0	-	KOF4P 4000	4000	340.5	0.00	-	-	-	-	-
KOF4C 4050	4050	80	0.00	-	-	-	-	-	KOF4P 4050	4050	377	0.00	-	-	-	-	-
KOF4C 4100	4100	68.5	0.00	-	-	-	-	-	KOF4P 4100	4100	415	0.00	-	-	-	-	-
KOF4C 4150	4150	58	0.00	-	-	-	-	-	KOF4P 4150	4150	454.5	0.00	-	-	-	-	-
KOF4C 4200	4200	49	0.00	-	-	-	50.0	-	KOF4P 4200	4200	495.5	0.00	-	-	-	-	-
KOF4C 4250	4250	41.5	0.00	-	-	-	-	-	KOF4P 4250	4250	537.5	0.00	-	-	-	-	-
KOF4C 4300	4300	35	0.00	-	-	-	50.0	-	KOF4P 4300	4300	580.5	0.00	-	-	-	-	-
KOF4C 4350	4350	29	0.00	-	-	-	-	-	KOF4P 4350	4350	625	0.00	-	-	-	-	-
KOF4C 4400	4400	24	0.00	-	-	-	-	-	KOF4P 4400	4400	669.5	0.00	-	-	-	-	-
KOF4C 4450	4450	20	0.00	-	-	-	-	-	KOF4P 4450	4450	715.5	0.00	-	-	-	-	-
KOF4C 4500	4500	16.5	0.00	-	-	-	-	-	KOF4P 4500	4500	761.5	0.00	-	-	-	-	-
KOF4C 4550	4550	13.5	0.00	-	-	-	-	-	KOF4P 4550	4550	808.5	0.00	-	-	-	-	-
KOF4C 4600	4600	11	0.00	-	-	-	-	-	KOF4P 4600	4600	856	0.00	-	-	-	-	-
KOF4C 4650	4650	9	0.00	-	-	-	-	-	KOF4P 4650	4650	903.5	0.00	-	-	-	-	-
KOF4C 4700	4700	7.5	0.00	-	-	-	-	-	KOF4P 4700	4700	951.5	0.00	-	-	-	-	-
KOF4C 4750	4750	6	0.00	-	-	-	-	-	KOF4P 4750	4750	1000	0.00	-	-	-	-	-
KOF4C 4800	4800	5	0.00	-	-	-	-	-	KOF4P 4800	4800	1049	0.00	-	-	-	-	-
KOF4C 4850	4850	4	0.00	-	-	-	-	-	KOF4P 4850	4850	1097.5	0.00	-	-	-	-	-
KOF4C 4900	4900	3	0.00	-	-	-	-	-	KOF4P 4900	4900	1146.5	0.00	-	-	-	-	-
KOF4C 4950	4950	2.5	0.00	-	-	-	-	-	KOF4P 4950	4950	1196	0.00	-	-	-	-	-
KOF4C 5000	5000	2	0.00	-	-	-	-	-	KOF4P 5000	5000	1245	0.00	-	-	-	-	-

Feb-24 (73d 12/8/23); CSize 25; KOG4 3753.00

KOG4C 2550	2550	1220	0.00	-	-	-	-	-	KOG4P 2550	2550	1	0.00	-	-	-	-	-
KOG4C 2600	2600	1171	0.00	-	-	-	-	-	KOG4P 2600	2600	1.5	0.00	-	-	-	-	-
KOG4C 2650	2650	1122	0.00	-	-	-	-	-	KOG4P 2650	2650	2	0.00	-	-	-	-	-
KOG4C 2700	2700	1073	0.00	-	-	-	-	-	KOG4P 2700	2700	3	0.00	-	-	-	-	-
KOG4C 2750	2750	1024.5	0.00	-	-	-	-	-	KOG4P 2750	2750	4	0.00	-	-	-	-	-
KOG4C 2800	2800	976	0.00	-	-	-	-	-	KOG4P 2800	2800	5.5	0.00	-	-	-	-	-
KOG4C 2850	2850	928.5	0.00	-	-	-	-	-	KOG4P 2850	2850	7	0.00	-	-	-	-	-
KOG4C 2900	2900	881	0.00	-	-	-	-	-	KOG4P 2900	2900	9.5	0.00	-	-	-	-	-
KOG4C 2950	2950	834.5	0.00	-	-	-	-	-	KOG4P 2950	2950	12.5	0.00	-	-	-	-	-
KOG4C 3000	3000	788.5	0.00	-	-	-	-	-	KOG4P 3000	3000	16	0.00	-	-	-	-	-
KOG4C 3050	3050	743	0.00	-	-	-	-	-	KOG4P 3050	3050	20.5	0.00	-	-	-	-	-
KOG4C 3100	3100	698.5	0.00	-	-	-	-	-	KOG4P 3100	3100	26	0.00	-	-	-	-	-
KOG4C 3150	3150	655.5	0.00	-	-	-	-	-	KOG4P 3150	3150	32.5	0.00	-	-	-	-	-
KOG4C 3200	3200	613	0.00	-	-	-	-	-	KOG4P 3200	3200	40	0.00	-	-	-	-	-
KOG4C 3250	3250	572	0.00	-	-	-	-	-	KOG4P 3250	3250	48.5	0.00	-	-	-	-	-
KOG4C 3300	3300	532.5	0.00	-	-	-	-	-	KOG4P 3300	3300	58.5	0.00	-	-	-	-	-
KOG4C 3350	3350	494.5	0.00	-	-	-	-	-	KOG4P 3350	3350	70	0.00	-	-	-	-	-
KOG4C 3400	3400	457.5	0.00	-	-	-	-	-	KOG4P 3400	3400	83	0.00	-	-	-	-	-
KOG4C 3450	3450	422.5	0.00	-	-	-	-	-	KOG4P 3450	3450	97.5	0.00	-	-	-	-	-
KOG4C 3500	3500	389	0.00	-	-	-	-	-	KOG4P 3500	3500	113.5	0.00	-	-	-	-	-
KOG4C 3550	3550	357	0.00	-	-	-	-	-	KOG4P 3550	3550	131.5	0.00	-	-	-	-	-
KOG4C 3600	3600	326.5	0.00	-	-	-	-	-	KOG4P 3600	3600	151	0.00	-	-	-	-	-
KOG4C 3650	3650	298	0.00	-	-	-	-	-	KOG4P 3650	3650	172	0.00	-	-	-	-	-
KOG4C 3700	3700	271.5	0.00	-	-	-	-	-	KOG4P 3700	3700	195	0.00	-	-	-	-	-
KOG4C 3750	3750	246.5	0.00	-	-	-	-	-	KOG4P 3750	3750	219.5	0.00	-	-	-	-	-
KOG4C 3800	3800	223	0.00	-	-	-	-	-	KOG4P 3800	3800	246	0.00	-	-	-	-	-
KOG4C 3850	3850	201.5	0.00	-	-	-	-	-	KOG4P 3850	3850	274	0.00	-	-	-	-	-
KOG4C 3900	3900	181	0.00	-	-	-	-	-	KOG4P 3900	3900	303.5	0.00	-	-	-	-	-
KOG4C 3950	3950	162.5	0.00	-	-	-	-	-	KOG4P 3950	3950	334.5	0.00	-	-	-	-	-
KOG4C 4000	4000	145.5	0.00	-	-	-	-	-	KOG4P 4000	4000	367	0.00	-	-	-	-	-
KOG4C 4050	4050	130	0.00	-	-	-	-	-	KOG4P 4050	4050	401.5	0.00	-	-	-	-	-
KOG4C 4100	4100	116	0.00	-	-	-	-	-	KOG4P 4100	4100	437	0.00	-	-	-	-	-
KOG4C 4150	4150	103	0.00	-	-	-	-	-	KOG4P 4150	4150	473.5	0.00	-	-	-	-	-
KOG4C 4200	4200	91	0.00	-	-	-	50.0	-	KOG4P 4200	4200	511.5	0.00	-	-	-	-	-
KOG4C 4250	4250	80.5	0.00	-	-	-	-	-	KOG4P 4250	4250	550.5	0.00	-	-	-	-	-
KOG4C 4300	4300	71	0.00	-	-	-	50.0	-	KOG4P 4300	4300	590.5	0.00	-	-	-	-	-
KOG4C 4350	4350	62.5	0.00	-	-	-	-	-	KOG4P 4350	4350	632	0.00	-	-	-	-	-
KOG4C 4400	4400	55	0.00	-	-	-	-	-	KOG4P 4400	4400	674	0.00	-	-	-	-	-
KOG4C 4450	4450	48	0.00	-	-	-	-	-	KOG4P 4450	4450	717	0.00	-	-	-	-	-
KOG4C 4500	4500	42	0.00	-	-	-	-	-	KOG4P 4500	4500	760.5	0.00	-	-	-	-	-
KOG4C 4550	4550	36.5	0.00	-	-	-	-	-	KOG4P 4550	4550	804.5	0.00	-	-	-	-	-
KOG4C 4600	4600	32	0.00	-	-	-	-	-	KOG4P 4600	4600	849.5	0.00	-	-	-	-	-
KOG4C 4650	4650	27.5	0.00	-	-	-	-	-	KOG4P 4650	4650	895	0.00	-	-	-	-	-
KOG4C 4700	4700	24	0.00	-	-	-	-	-	KOG4P 4700	4700	941	0.00	-	-	-	-	-
KOG4C 4750	4750	20.5	0.00	-	-	-	-	-	KOG4P 4750	4750	987.5	0.00	-	-	-	-	-
KOG4C 4800	4800	18	0.00	-	-	-	-	-	KOG4P 4800	4800	1034.5	0.00	-	-	-	-	-
KOG4C 4850	4850	15.5	0.00	-	-	-	-	-	KOG4P 4850	4850	1081.5	0.00	-	-	-	-	-
KOG4C 4900	4900	13	0.00	-	-	-	-	-	KOG4P 4900	4900	1129	0.00	-	-	-	-	-
KOG4C 4950	4950	11.5	0.00	-	-	-	-	-	KOG4P 4950	4950	1177	0.00	-	-	-	-	-
KOG4C 5000	5000	9.5	0.00	-	-	-	-	-	KOG4P 5000	5000	1225	0.00	-	-	-	-	-

Mar-24 (106d 1/10/24); CSize 25; KOH4 3773.00

KOH4C 2550	2550	1241.5	0.00	-	-	-	-	-	KOH4P 2550	2550	3.5	0.00	-	-	-	-	-
KOH4C 2600	2600	1193.5	0.00	-	-	-	-	-	KOH4P 2600	2600	4.5	0.00	-	-	-	-	-
KOH4C 2650	2650	1145	0.00	-	-	-	-	-	KOH4P 2650	2650	6	0.00	-	-	-	-	-
KOH4C 2700	2700	1097.5	0.00	-	-	-	-	-	KOH4P 2700	2700	7.5	0.00	-	-	-	-	-
KOH4C 2750	2750	1050	0.00	-	-	-	-	-	KOH4P 2750	2750	10	0.00	-	-	-	-	-
KOH4C 2800	2800	1003.5	0.00	-	-	-	-	-	KOH4P 2800	2800	12.5	0.00	-	-	-	-	-
KOH4C 2850	2850	957	0.00	-	-	-	-	-	KOH4P 2850	2850	16	0.00	-	-	-	-	-
KOH4C 2900	2900	911.5	0.00	-	-	-	-	-	KOH4P 2900	2900	20	0.00	-	-	-	-	-
KOH4C 2950	2950	866.5	0.00	-	-	-	-	-	KOH4P 2950	2950	24.5	0.00	-	-	-	-	-
KOH4C 3000	3000	822.5	0.00	-	-	-	-	-	KOH4P 3000	3000	30	0.00	-	-	-	-	-
KOH4C 3050	3050	779.5	0.00	-	-	-	-	-	KOH4P 3050	3050	36.5	0.00	-	-	-	-	-
KOH4C 3100	3100	737	0.00	-	-	-	-	-	KOH4P 3100	3100	43.5	0.00	-	-	-	-	-
KOH4C 3150	3150	696	0.00	-	-	-	-	-	KOH4P 3150	3150	52	0.00	-	-	-	-	-
KOH4C 3200	3200	656	0.00	-	-	-	-	-	KOH4P 3200	3200	61.5	0.00	-	-	-	-	-
KOH4C 3250	3250	617	0.00	-	-	-	-	-	KOH4P 3250	3250	72	0.00	-				

KOH4C 4450	4450	83	0.00	-	-	-	-	-	KOH4P 4450	4450	727	0.00	-	-	-	-	-
KOH4C 4500	4500	75	0.00	-	-	-	-	-	KOH4P 4500	4500	768.5	0.00	-	-	-	-	-
KOH4C 4550	4550	67.5	0.00	-	-	-	-	-	KOH4P 4550	4550	810.5	0.00	-	-	-	-	-
KOH4C 4600	4600	60.5	0.00	-	-	-	-	-	KOH4P 4600	4600	853.5	0.00	-	-	-	-	-
KOH4C 4650	4650	54.5	0.00	-	-	-	-	-	KOH4P 4650	4650	896.5	0.00	-	-	-	-	-
KOH4C 4700	4700	49	0.00	-	-	-	-	-	KOH4P 4700	4700	940.5	0.00	-	-	-	-	-
KOH4C 4750	4750	43.5	0.00	-	-	-	-	-	KOH4P 4750	4750	985	0.00	-	-	-	-	-
KOH4C 4800	4800	39	0.00	-	-	-	-	-	KOH4P 4800	4800	1030	0.00	-	-	-	-	-
KOH4C 4850	4850	35	0.00	-	-	-	-	-	KOH4P 4850	4850	1075	0.00	-	-	-	-	-
KOH4C 4900	4900	31	0.00	-	-	-	-	-	KOH4P 4900	4900	1121	0.00	-	-	-	-	-
KOH4C 4950	4950	28	0.00	-	-	-	-	-	KOH4P 4950	4950	1167	0.00	-	-	-	-	-
KOH4C 5000	5000	24.5	0.00	-	-	-	-	-	KOH4P 5000	5000	1213.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
DEC 23	CALL	34.70	35.02	-0.91
	PUT	34.70	35.04	-0.97
	MEAN	34.70	35.03	-0.94
JAN 24	CALL	35.18	35.52	-0.96
	PUT	35.18	35.49	-0.87
	MEAN	35.18	35.51	-0.92
FEB 24	CALL	34.70	35.02	-0.91
	PUT	34.70	35.04	-0.97
	MEAN	34.70	35.03	-0.94

	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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