

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 24	4,312	-32	4,332	4,348	4,271	4,803	19,054
DEC 24	4,272	-41	4,300	4,321	4,236	38,576	71,109
JAN 25	4,239	-44	4,272	4,290	4,210	25,482	55,777
FEB 25	4,207	-41	4,237	4,252	4,178	7,704	20,506
MAR 25	4,169	-41	4,198	4,208	4,144	6,080	21,830
APR 25	4,129	-37	4,145	4,163	4,102	2,844	14,600
MAY 25	4,093	-35	4,121	4,121	4,065	3,036	15,174
JUN 25	4,048	-35	4,068	4,073	4,022	1,942	7,232
JUL 25	4,011	-28	4,031	4,031	3,975	2,343	8,410
AUG 25	3,979	-28	3,982	3,995	3,944	1,484	2,983
SEP 25	3,952	-28	3,955	3,965	3,920	999	7,934
NOV 25	3,930	-28	3,914	3,914	3,914	58	1,775
JAN 26	3,930	-28					
MAR 26	3,930	-28					
MAY 26	3,930	-28					
JUL 26	3,930	-28					
SEP 26	3,930	-28					
NOV 26	3,930	-28					
JAN 27	3,930	-28					
MAR 27	3,930	-28					
MAY 27	3,930	-28					
JUL 27	3,930	-28					
SEP 27	3,930	-28					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 24	42.45	0.29	41.91	42.61	42.40	92,495	208,060
JAN 25	42.33	0.43	42.01	42.49	42.27	40,239	112,567
MAR 25	42.44	0.48	42.23	42.59	42.38	30,721	80,772
MAY 25	42.65	0.50	42.50	42.79	42.62	14,783	42,935
JUL 25	42.79	0.38	42.72	42.86	42.73	9,632	36,718
AUG 25	42.63	0.00	42.58	42.76	42.54	2,450	6,803
SEP 25	42.37	-0.15	42.39	42.61	41.99	876	5,401
OCT 25	42.05	-0.27	42.11	42.25	41.72	476	2,489
DEC 25	41.98	-0.04	42.05	41.98	41.92	1,116	10,023
JAN 26	41.96	0.00	42.00	42.00	41.92	40	630
MAR 26	41.95	-0.01	-	#N/A N/A	#N/A N/A	13	470
MAY 26	42.03	0.08	41.90	41.90	41.90	1	239
JUL 26	42.10	0.07	-	#N/A N/A	#N/A N/A	-	102
AUG 26	41.97	-0.13	-	#N/A N/A	#N/A N/A	-	-
SEP 26	41.99	0.02	-	#N/A N/A	#N/A N/A	-	-

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	
Jan-25 (23d 11/8/24); CSize 25; KOF5 4283.00																			
KOF5C 3100	3100	1136.5	0.00	-	-	-	-	-	-	KOF5P 3100	3100	0.5	0.00	-	-	-	-	-	-
KOF5C 3150	3150	1087	0.00	-	-	-	-	-	-	KOF5P 3150	3150	0.5	0.00	-	-	-	-	-	-
KOF5C 3200	3200	1037	0.00	-	-	-	-	-	-	KOF5P 3200	3200	0.5	0.00	-	-	-	-	-	-
KOF5C 3250	3250	987	0.00	-	-	-	-	-	-	KOF5P 3250	3250	0.5	0.00	-	-	-	-	-	-
KOF5C 3300	3300	937	0.00	-	-	-	-	-	-	KOF5P 3300	3300	0.5	0.00	-	-	-	-	-	-
KOF5C 3350	3350	887	0.00	-	-	-	-	-	-	KOF5P 3350	3350	0.5	0.00	-	-	-	-	-	-
KOF5C 3400	3400	837.5	0.00	-	-	-	-	-	-	KOF5P 3400	3400	0.5	0.00	-	-	-	-	-	250
KOF5C 3450	3450	787.5	0.00	-	-	-	-	-	-	KOF5P 3450	3450	0.5	0.00	-	-	-	-	-	-
KOF5C 3500	3500	737.5	0.00	-	-	-	-	-	-	KOF5P 3500	3500	0.5	0.00	-	-	-	-	-	-
KOF5C 3550	3550	688	0.00	-	-	-	-	-	-	KOF5P 3550	3550	0.5	0.00	-	-	-	-	-	-
KOF5C 3600	3600	638.5	0.00	-	-	-	-	-	-	KOF5P 3600	3600	1	0.00	-	-	-	-	-	-
KOF5C 3650	3650	589.5	0.00	-	-	-	-	-	-	KOF5P 3650	3650	1.5	0.00	-	-	-	-	-	-
KOF5C 3700	3700	540.5	0.00	-	-	-	-	-	-	KOF5P 3700	3700	2.5	0.00	-	-	-	-	-	-
KOF5C 3750	3750	492	0.00	-	-	-	-	-	-	KOF5P 3750	3750	4	0.00	-	-	-	-	-	-
KOF5C 3800	3800	445	0.00	-	-	-	-	-	-	KOF5P 3800	3800	7	0.00	-	-	-	-	-	200
KOF5C 3850	3850	398.5	0.00	-	-	-	-	-	-	KOF5P 3850	3850	10.5	0.00	-	-	-	-	-	-
KOF5C 3900	3900	354	0.00	-	-	-	-	-	-	KOF5P 3900	3900	15.5	0.00	-	-	-	-	-	700
KOF5C 3950	3950	311	0.00	-	-	-	-	-	-	KOF5P 3950	3950	22.5	0.00	-	-	-	-	-	-
KOF5C 4000	4000	270.5	0.00	-	-	-	-	-	-	KOF5P 4000	4000	32	0.00	-	-	-	-	-	-
KOF5C 4050	4050	232.5	0.00	-	-	-	-	-	-	KOF5P 4050	4050	44	0.00	-	-	-	-	-	-
KOF5C 4100	4100	197.5	0.00	-	-	-	-	-	-	KOF5P 4100	4100	58.5	0.00	-	-	-	-	-	-
KOF5C 4150	4150	165.5	0.00	-	-	-	-	-	-	KOF5P 4150	4150	76.5	0.00	-	-	-	-	-	-
KOF5C 4200	4200	137	0.00	-	-	-	-	-	-	KOF5P 4200	4200	98	0.00	-	-	-	-	-	-
KOF5C 4250	4250	111.5	0.00	-	-	-	-	-	-	KOF5P 4250	4250	122.5	0.00	-	-	-	-	-	-
KOF5C 4300	4300	89.5	0.00	-	-	-	40.0	40.0	-	KOF5P 4300	4300	150.5	0.00	-	-	-	-	-	-
KOF5C 4350	4350	71	0.00	-	-	-	-	-	-	KOF5P 4350	4350	182	0.00	-	-	-	-	-	-
KOF5C 4400	4400	55.5	0.00	-	-	-	150.0	-	-	KOF5P 4400	4400	216	0.00	-	-	-	-	-	-
KOF5C 4450	4450	42.5	0.00	-	-	-	-	-	-	KOF5P 4450	4450	253.5	0.00	-	-	-	-	-	-
KOF5C 4500	4500	32.5	0.00	-	-	-	-	-	-	KOF5P 4500	4500	293	0.00	-	-	-	-	-	-
KOF5C 4550	4550	24	0.00	-	-	-	-	-	-	KOF5P 4550	4550	334.5	0.00	-	-	-	-	-	-
KOF5C 4600	4600	18	0.00	-	-	-	-	-	-	KOF5P 4600	4600	378	0.00	-	-	-	-	-	-
KOF5C 4650	4650	13	0.00	-	-	-	-	-	-	KOF5P 4650	4650	423	0.00	-	-	-	-	-	-
KOF5C 4700	4700	9	0.00	-	-	-	-	-	-	KOF5P 4700	4700	469.5	0.00	-	-	-	-	-	-
KOF5C 4750	4750	6.5	0.00	-	-	-	-	-	-	KOF5P 4750	4750	516.5	0.00	-	-	-	-	-	-
KOF5C 4800	4800	4.5	0.00	-	-	-	-	-	-	KOF5P 4800	4800	564.5	0.00	-	-	-	-	-	-
KOF5C 4850	4850	3	0.00	-	-	-	-	-	-	KOF5P 4850	4850	613	0.00	-	-	-	-	-	-
KOF5C 4900	4900	2	0.00	-	-	-	-	-	-	KOF5P 4900	4900	661.5	0.00	-	-	-	-	-	-
KOF5C 4950	4950	1.5	0.00	-	-	-	-	-	-	KOF5P 4950	4950	711	0.00	-	-	-	-	-	-
KOF5C 5000	5000	1	0.00	-	-	-	-	-	-	KOF5P 5000	5000	760.5	0.00	-	-	-	-	-	-
KOF5C 5050	5050	0.5	0.00	-	-	-	-	-	-	KOF5P 5050	5050	810	0.00	-	-	-	-	-	-
KOF5C 5100	5100	0.5	0.00	-	-	-	-	-	-	KOF5P 5100	5100	859.5	0.00	-	-	-	-	-	-
KOF5C 5150	5150	0.5	0.00	-	-	-	-	-	-	KOF5P 5150	5150	909.5	0.00	-	-	-	-	-	-
KOF5C 5200	5200	0.5	0.00	-	-	-	-	-	-	KOF5P 5200	5200	959	0.00	-	-	-	-	-	-
KOF5C 5250	5250	0.5	0.00	-	-	-	-	-	-	KOF5P 5250	5250	1009	0.00	-	-	-	-	-	-
KOF5C 5300	5300	0.5	0.00	-	-	-	-	-	-	KOF5P 5300	5300	1059	0.00	-	-	-	-	-	-
KOF5C 5350	5350	0.5	0.00	-	-	-	-	-	-	KOF5P 5350	5350	1109	0.00	-	-	-	-	-	-
KOF5C 5400	5400	0.5	0.00	-	-	-	-	-	-	KOF5P 5400	5400	1158.5	0.00	-	-	-	-	-	-
KOF5C 5450	5450	0.5	0.00	-	-	-	-	-	-	KOF5P 5450	5450	1208.5	0.00	-	-	-	-	-	-
KOF5C 5500	5500	0.5	0.00	-	-	-	-	-	-	KOF5P 5500	5500	1258.5	0.00	-	-	-	-	-	-
KOF5C 5550	5550	0.5	0.00	-	-	-	-	-	-	KOF5P 5550	5550	1308.5	0.00	-	-	-	-	-	-
Feb-25 (55d 12/10/24); CSize 25; KOG5 4244.00																			
KOG5C 2850	2850	1350.5	0.00	-	-	-	-	-	-	KOG5P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOG5C 2900	2900	1301	0.00	-	-	-	-	-	-	KOG5P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOG5C 2950	2950	1251	0.00	-	-	-	-	-	-	KOG5P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOG5C 3000	3000	1201.5	0.00	-	-	-	-	-	-	KOG5P 3000	3000	0.5	0.00	-	-	-	-	-	-
KOG5C 3050	3050	1151.5	0.00	-	-	-	-	-	-	KOG5P 3050	3050	0.5	0.00	-	-	-	-	-	-
KOG5C 3100	3100	1102	0.00	-	-	-	-	-	-	KOG5P 3100	3100	0.5	0.00	-	-	-	-	-	-
KOG5C 3150	3150	1052	0.00	-	-	-	-	-	-	KOG5P 3150	3150	0.5	0.00	-	-	-	-	-	-
KOG5C 3200	3200	1002.5	0.00	-	-	-	-	-	-	KOG5P 3200	3200	0.5	0.00	-	-	-	-	-	-
KOG5C 3250	3250	953	0.00	-	-	-	-	-	-	KOG5P 3250	3250	1	0.00	-	-	-	-	-	-
KOG5C 3300	3300	904	0.00	-	-	-	-	-	-	KOG5P 3300	3300	1	0.00	-	-	-	-	-	-
KOG5C 3350	3350	854.5	0.00	-	-	-	-	-	-	KOG5P 3350									

KOG5C 4450	4450	82	0.00	-	-	-	-	-	KOG5P 4450	4450	323.5	0.00	-	-	-	-	-
KOG5C 4500	4500	69	0.00	-	-	-	-	200.0	KOG5P 4500	4500	360.5	0.00	-	-	-	-	-
KOG5C 4550	4550	58	0.00	-	-	-	-	-	KOG5P 4550	4550	399	0.00	-	-	-	-	-
KOG5C 4600	4600	48	0.00	-	-	-	-	200.0	KOG5P 4600	4600	439.5	0.00	-	-	-	-	-
KOG5C 4650	4650	40	0.00	-	-	-	-	-	KOG5P 4650	4650	481	0.00	-	-	-	-	-
KOG5C 4700	4700	33	0.00	-	-	-	-	-	KOG5P 4700	4700	523.5	0.00	-	-	-	-	-
KOG5C 4750	4750	27	0.00	-	-	-	-	-	KOG5P 4750	4750	567.5	0.00	-	-	-	-	-
KOG5C 4800	4800	22	0.00	-	-	-	-	-	KOG5P 4800	4800	612	0.00	-	-	-	-	-
KOG5C 4850	4850	18	0.00	-	-	-	-	-	KOG5P 4850	4850	657.5	0.00	-	-	-	-	-
KOG5C 4900	4900	14.5	0.00	-	-	-	-	-	KOG5P 4900	4900	704	0.00	-	-	-	-	-
KOG5C 4950	4950	11.5	0.00	-	-	-	-	-	KOG5P 4950	4950	751	0.00	-	-	-	-	-
KOG5C 5000	5000	9	0.00	-	-	-	-	-	KOG5P 5000	5000	798.5	0.00	-	-	-	-	-
KOG5C 5050	5050	7.5	0.00	-	-	-	-	-	KOG5P 5050	5050	846	0.00	-	-	-	-	-
KOG5C 5100	5100	5.5	0.00	-	-	-	-	-	KOG5P 5100	5100	894.5	0.00	-	-	-	-	-
KOG5C 5150	5150	4.5	0.00	-	-	-	-	-	KOG5P 5150	5150	943	0.00	-	-	-	-	-
KOG5C 5200	5200	3.5	0.00	-	-	-	-	-	KOG5P 5200	5200	992	0.00	-	-	-	-	-
KOG5C 5250	5250	2.5	0.00	-	-	-	-	-	KOG5P 5250	5250	1041	0.00	-	-	-	-	-
KOG5C 5300	5300	2	0.00	-	-	-	-	-	KOG5P 5300	5300	1090	0.00	-	-	-	-	-

Mar-25 (86d 1/10/25); CSize 25; KOH5 4208.00

KOH5C 3000	3000	1161	0.00	-	-	-	-	-	KOH5P 3000	3000	0.5	0.00	-	-	-	-	-
KOH5C 3050	3050	1111.5	0.00	-	-	-	-	-	KOH5P 3050	3050	1	0.00	-	-	-	-	-
KOH5C 3100	3100	1062.5	0.00	-	-	-	-	-	KOH5P 3100	3100	1.5	0.00	-	-	-	-	-
KOH5C 3150	3150	1013.5	0.00	-	-	-	-	-	KOH5P 3150	3150	2	0.00	-	-	-	-	-
KOH5C 3200	3200	964.5	0.00	-	-	-	-	-	KOH5P 3200	3200	3	0.00	-	-	-	-	-
KOH5C 3250	3250	916	0.00	-	-	-	-	-	KOH5P 3250	3250	4	0.00	-	-	-	-	-
KOH5C 3300	3300	868	0.00	-	-	-	-	-	KOH5P 3300	3300	5.5	0.00	-	-	-	-	-
KOH5C 3350	3350	820.5	0.00	-	-	-	-	-	KOH5P 3350	3350	7.5	0.00	-	-	-	-	-
KOH5C 3400	3400	773.5	0.00	-	-	-	-	-	KOH5P 3400	3400	10	0.00	-	-	-	-	-
KOH5C 3450	3450	727	0.00	-	-	-	-	-	KOH5P 3450	3450	13.5	0.00	-	-	-	-	-
KOH5C 3500	3500	681.5	0.00	-	-	-	-	-	KOH5P 3500	3500	17.5	0.00	-	-	-	-	-
KOH5C 3550	3550	637	0.00	-	-	-	-	-	KOH5P 3550	3550	22.5	0.00	-	-	-	-	-
KOH5C 3600	3600	593.5	0.00	-	-	-	-	-	KOH5P 3600	3600	28.5	0.00	-	-	-	-	-
KOH5C 3650	3650	551	0.00	-	-	-	-	-	KOH5P 3650	3650	36	0.00	-	-	-	-	-
KOH5C 3700	3700	510	0.00	-	-	-	-	-	KOH5P 3700	3700	44.5	0.00	-	-	-	-	250
KOH5C 3750	3750	470.5	0.00	-	-	-	-	-	KOH5P 3750	3750	54.5	0.00	-	-	-	-	50
KOH5C 3800	3800	432.5	0.00	-	-	-	-	-	KOH5P 3800	3800	66	0.00	-	-	-	-	-
KOH5C 3850	3850	396	0.00	-	-	-	-	-	KOH5P 3850	3850	79.5	0.00	-	-	-	-	-
KOH5C 3900	3900	361	0.00	-	-	-	-	-	KOH5P 3900	3900	94	0.00	-	-	-	-	200
KOH5C 3950	3950	328.5	0.00	-	-	-	-	-	KOH5P 3950	3950	111	0.00	-	-	-	-	-
KOH5C 4000	4000	297.5	0.00	-	-	-	-	-	KOH5P 4000	4000	129.5	0.00	-	-	-	-	-
KOH5C 4050	4050	268.5	0.00	-	-	-	-	-	KOH5P 4050	4050	150	0.00	-	-	-	-	-
KOH5C 4100	4100	241	0.00	-	-	-	-	-	KOH5P 4100	4100	172.5	0.00	-	-	-	-	-
KOH5C 4150	4150	216	0.00	-	-	-	-	-	KOH5P 4150	4150	197	0.00	-	-	-	-	-
KOH5C 4200	4200	192.5	0.00	-	-	-	200.0	-	KOH5P 4200	4200	223.5	0.00	-	-	-	-	-
KOH5C 4250	4250	171	0.00	-	-	-	-	-	KOH5P 4250	4250	251.5	0.00	-	-	-	-	-
KOH5C 4300	4300	151.5	0.00	-	-	-	200.0	-	KOH5P 4300	4300	281.5	0.00	-	-	-	-	-
KOH5C 4350	4350	133.5	0.00	-	-	-	-	-	KOH5P 4350	4350	313	0.00	-	-	-	-	-
KOH5C 4400	4400	117	0.00	-	-	-	-	-	KOH5P 4400	4400	346.5	0.00	-	-	-	-	-
KOH5C 4450	4450	102.5	0.00	-	-	-	-	-	KOH5P 4450	4450	381.5	0.00	-	-	-	-	-
KOH5C 4500	4500	89.5	0.00	-	-	-	-	-	KOH5P 4500	4500	418	0.00	-	-	-	-	-
KOH5C 4550	4550	77.5	0.00	-	-	-	-	-	KOH5P 4550	4550	456	0.00	-	-	-	-	-
KOH5C 4600	4600	67	0.00	-	-	-	-	-	KOH5P 4600	4600	495	0.00	-	-	-	-	-
KOH5C 4650	4650	58	0.00	-	-	-	-	-	KOH5P 4650	4650	535.5	0.00	-	-	-	-	-
KOH5C 4700	4700	49.5	0.00	-	-	-	-	-	KOH5P 4700	4700	577	0.00	-	-	-	-	-
KOH5C 4750	4750	42.5	0.00	-	-	-	-	-	KOH5P 4750	4750	619.5	0.00	-	-	-	-	-
KOH5C 4800	4800	36.5	0.00	-	-	-	-	-	KOH5P 4800	4800	662.5	0.00	-	-	-	-	-
KOH5C 4850	4850	31	0.00	-	-	-	-	-	KOH5P 4850	4850	707	0.00	-	-	-	-	-
KOH5C 4900	4900	26	0.00	-	-	-	-	-	KOH5P 4900	4900	751.5	0.00	-	-	-	-	-
KOH5C 4950	4950	22	0.00	-	-	-	-	-	KOH5P 4950	4950	797.5	0.00	-	-	-	-	-
KOH5C 5000	5000	18.5	0.00	-	-	-	-	-	KOH5P 5000	5000	843.5	0.00	-	-	-	-	-
KOH5C 5050	5050	15.5	0.00	-	-	-	-	-	KOH5P 5050	5050	890	0.00	-	-	-	-	-
KOH5C 5100	5100	13	0.00	-	-	-	-	-	KOH5P 5100	5100	937	0.00	-	-	-	-	-
KOH5C 5150	5150	11	0.00	-	-	-	-	-	KOH5P 5150	5150	984.5	0.00	-	-	-	-	-
KOH5C 5200	5200	9	0.00	-	-	-	-	-	KOH5P 5200	5200	1032.5	0.00	-	-	-	-	-
KOH5C 5250	5250	7.5	0.00	-	-	-	-	-	KOH5P 5250	5250	1080.5	0.00	-	-	-	-	-
KOH5C 5300	5300	6	0.00	-	-	-	-	-	KOH5P 5300	5300	1129	0.00	-	-	-	-	-
KOH5C 5350	5350	5	0.00	-	-	-	-	-	KOH5P 5350	5350	1177.5	0.00	-	-	-	-	-
KOH5C 5400	5400	4	0.00	-	-	-	-	-	KOH5P 5400	5400	1226	0.00	-	-	-	-	-
KOH5C 5450	5450	3.5	0.00	-	-	-	-	-	KOH5P 5450	5450	1275	0.00	-	-	-	-	-

Apr-25 (117d 2/10/25); CSize 25; KOJ5 4170.00

KOJ5C 2750	2750	1365.5	0.00	-	-	-	-	-	KOJ5P 2750	2750	0.5	0.00	-	-	-	-	-
KOJ5C 2800	2800	1316	0.00	-	-	-	-	-	KOJ5P 2800	2800	0.5	0.00	-	-	-	-	-
KOJ5C 2850	2850	1267	0.00	-	-	-	-	-	KOJ5P 2850	2850	0.5	0.00	-	-	-	-	-
KOJ5C 2900	2900	1217.5	0.00	-	-	-	-	-	KOJ5P 2900	2900	1	0.00	-	-	-	-	-
KOJ5C 2950	2950	1168.5	0.00	-	-	-	-	-	KOJ5P 2950	2950	1.5	0.00	-	-	-	-	-
KOJ5C 3000	3000	1119.5	0.00	-	-	-	-	-	KOJ5P 3000	3000	2	0.00	-	-	-	-	-
KOJ5C 3050	3050	1071	0.00	-	-	-	-	-	KOJ5P 3050	3050	3	0.00	-	-	-	-	-
KOJ5C 3100	3100	1022.5	0.00	-	-	-	-	-	KOJ5P 3100	3100	4	0.00	-	-	-	-	-
KOJ5C 3150	3150	974.5	0.00	-	-	-	-	-	KOJ5P 3150	3150	5.5	0.00	-	-	-	-	-
KOJ5C 3200	3200	927	0.00	-	-	-	-	-	KOJ5P 3200	3200	7.5	0.00	-	-	-	-	-
KOJ5C 3250	3250	880	0.00	-	-	-	-	-	KOJ5P 3250	3250	10	0.00	-	-	-	-	-
KOJ5C 3300	3300	833.5	0.00	-	-	-	-	-	KOJ5P 3300	3300	12.5	0.00	-	-	-	-	600
KOJ5C 3350	3350	787.5	0.00	-	-	-	-	-	KOJ5P 3350	3350	16.5	0.00	-	-	-	-	-
KOJ5C 3400	3400	742.5	0.00	-	-	-	-	-	KOJ5P 3400	3400	21	0.00	-	-	-	-	-
KOJ5C 3450	3450	698	0.00	-	-	-	-	-	KOJ5P 3450	3450	26	0.00	-	-	-	-	-
KOJ5C 3500	3500	655	0.00	-	-	-	-	-	KOJ5P 3500	3500	32.5	0.00	-	-	-	-	-
KOJ5C 3550	3550	613	0.00	-	-	-	-	-	KOJ5P 3550	3550	39.5	0.00	-	-	-	-	-
KOJ5C 3600	3600	572	0.00	-	-	-	-	-	KOJ5P 3600	3600	48.5	0.00	-	-	-	-	-
KOJ5C 3650	3650	532.5	0.00	-	-	-	-	-	KOJ5P 3650	3650	58	0.00	-	-	-	-	-
KOJ5C 3700	3700	494	0.00	-	-	-	-	-	KOJ5P 3700	3700	69.5	0.00	-	-	-	-	200
KOJ5C 3750	3750	457.5	0.00	-	-	-	-	-	KOJ5P 3750	3750	82	0.00	-	-	-	-	-
KOJ5C 3800	3800	422	0.00	-	-	-	-	-	KOJ5P 3800	3800	96.5	0.00					

Implied volatility for ATM		Previous day	1D%CHG	
JAN 25	CALL	25.89	26.32	-1.63
	PUT	25.89	26.32	-1.63
	MEAN	25.89	26.32	-1.63
FEB 25	CALL	26.33	26.50	-0.64
	PUT	26.33	26.50	-0.64
	MEAN	26.33	26.50	-0.64
MAR 25	CALL	25.70	25.85	-0.58
	PUT	25.70	25.84	-0.54
	MEAN	25.70	25.85	-0.56

	10Days	20Days	30Days	60Days	90Days
Current	29.24	33.21	33.64	32.22	31
1 week ago	33.31	29.55	28.28	28.9	30
1 month ago	38.22	32.62	30.19	30.88	35
3 months ago	40.80	34.91	44.15	39.09	45
6 months ago	56.82	46.05	47.08	44.39	39

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.