

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	3,953	18	3,966	4,017	3,943	544	2,929
JUL 24	3,975	19	3,970	4,025	3,964	5,610	25,616
AUG 24	3,975	15	3,974	4,026	3,966	30,637	55,674
SEP 24	3,974	14	3,974	4,024	3,969	11,779	40,921
OCT 24	3,972	11	3,974	4,020	3,970	5,036	18,090
NOV 24	3,977	8	3,990	4,023	3,976	3,547	17,287
DEC 24	3,992	7	4,006	4,031	3,989	2,516	13,948
JAN 25	4,012	7	4,016	4,048	4,010	1,728	12,236
FEB 25	4,033	7	4,048	4,064	4,032	545	5,948
MAR 25	4,042	7	4,033	4,070	4,033	977	12,641
APR 25	4,040	7	4,049	4,049	4,030	95	3,580
MAY 25	4,027	7	4,037	4,048	4,028	97	3,788
JUL 25	3,997	7	4,002	4,004	3,997	17	1,804
SEP 25	3,975	7					375
NOV 25	3,963	7					143
JAN 26	3,963	7					
MAR 26	3,963	7					
MAY 26	3,963	7					
JUL 26	3,963	7					
SEP 26	3,963	7					
NOV 26	3,963	7					
JAN 27	3,963	7					
MAR 27	3,963	7					
MAY 27	3,963	7					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	43.63	-0.72	44.35	43.61	43.36	71,363	200,779
AUG 24	43.87	-0.71	44.59	43.84	43.62	17,934	73,696
SEP 24	43.96	-0.72	44.69	43.93	43.73	7,341	43,685
OCT 24	43.99	-0.72	44.71	43.96	43.77	4,772	29,250
DEC 24	44.23	-0.72	44.95	44.22	44.00	33,935	154,967
JAN 25	44.43	-0.70	45.12	44.41	44.30	7,379	27,127
MAR 25	44.66	-0.66	45.36	44.58	44.54	5,157	23,516
MAY 25	44.90	-0.64	45.55	44.82	44.79	1,202	8,743
JUL 25	45.10	-0.61	45.25	45.01	45.01	512	4,076
AUG 25	44.96	-0.59	45.30	45.30	45.30	29	1,350
SEP 25	44.71	-0.57	45.15	44.50	44.50	18	773
OCT 25	44.39	-0.54	-	-	-	9	993
DEC 25	44.33	-0.54	-	-	-	40	4,085
JAN 26	44.34	-0.54	-	-	-	-	11
MAR 26	44.36	-0.54	-	-	-	-	12

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	
<b>Aug-24 (0d 6/10/24); CSize 25; KOQ4 3975.00</b>																			
KOQ4C 2750	2750	1224.5	0.00	-	-	-	-	-		KOQ4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOQ4C 2800	2800	1174.5	0.00	-	-	-	-	-		KOQ4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOQ4C 2850	2850	1124.5	0.00	-	-	-	-	-		KOQ4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOQ4C 2900	2900	1074.5	0.00	-	-	-	-	-		KOQ4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOQ4C 2950	2950	1024.5	0.00	-	-	-	-	-		KOQ4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOQ4C 3000	3000	975	0.00	-	-	-	-	-		KOQ4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOQ4C 3050	3050	925	0.00	-	-	-	-	-		KOQ4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOQ4C 3100	3100	875	0.00	-	-	-	-	-		KOQ4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOQ4C 3150	3150	825	0.00	-	-	-	-	-		KOQ4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOQ4C 3200	3200	775	0.00	-	-	-	-	-		KOQ4P 3200	3200	0.5	0.00	-	-	-	-	-	50
KOQ4C 3250	3250	725	0.00	-	-	-	-	-		KOQ4P 3250	3250	0.5	0.00	-	-	-	-	-	
KOQ4C 3300	3300	675	0.00	-	-	-	-	-		KOQ4P 3300	3300	0.5	0.00	-	-	-	-	-	
KOQ4C 3350	3350	625	0.00	-	-	-	-	-		KOQ4P 3350	3350	0.5	0.00	-	-	-	-	-	
KOQ4C 3400	3400	575	0.00	-	-	-	-	-		KOQ4P 3400	3400	0.5	0.00	-	-	-	-	-	
KOQ4C 3450	3450	525	0.00	-	-	-	-	-		KOQ4P 3450	3450	0.5	0.00	-	-	-	-	-	
KOQ4C 3500	3500	475	0.00	-	-	-	-	-		KOQ4P 3500	3500	0.5	0.00	-	-	-	-	-	
KOQ4C 3550	3550	425	0.00	-	-	-	-	-		KOQ4P 3550	3550	0.5	0.00	-	-	-	-	-	
KOQ4C 3600	3600	375	0.00	-	-	-	-	-		KOQ4P 3600	3600	0.5	0.00	-	-	-	-	-	100
KOQ4C 3650	3650	325	0.00	-	-	-	-	-		KOQ4P 3650	3650	0.5	0.00	-	-	-	-	-	
KOQ4C 3700	3700	275	0.00	-	-	-	-	-		KOQ4P 3700	3700	0.5	0.00	-	-	-	-	-	200
KOQ4C 3750	3750	225	0.00	-	-	-	-	-		KOQ4P 3750	3750	0.5	0.00	-	-	-	-	-	
KOQ4C 3800	3800	175.5	0.00	-	-	-	-	-		KOQ4P 3800	3800	0.5	0.00	-	-	-	-	-	
KOQ4C 3850	3850	127.5	0.00	-	-	-	-	-		KOQ4P 3850	3850	2.5	0.00	-	-	-	-	-	
KOQ4C 3900	3900	84	0.00	-	-	-	-	-		KOQ4P 3900	3900	9	0.00	-	-	-	-	-	200
KOQ4C 3950	3950	48.5	0.00	-	-	-	-	-		KOQ4P 3950	3950	23.5	0.00	-	-	-	-	-	
KOQ4C 4000	4000	23.5	0.00	-	-	-	600.0	200.0		KOQ4P 4000	4000	48.5	0.00	-	-	-	-	-	
KOQ4C 4050	4050	9.5	0.00	-	-	-	-	-		KOQ4P 4050	4050	84.5	0.00	-	-	-	-	-	
KOQ4C 4100	4100	3	0.00	-	-	-	300.0	-		KOQ4P 4100	4100	128	0.00	-	-	-	-	-	
KOQ4C 4150	4150	1	0.00	-	-	-	100.0	-		KOQ4P 4150	4150	176	0.00	-	-	-	-	-	50
KOQ4C 4200	4200	0.5	0.00	-	-	-	500.0	-		KOQ4P 4200	4200	225	0.00	-	-	-	-	-	
KOQ4C 4250	4250	0.5	0.00	-	-	-	-	-		KOQ4P 4250	4250	275	0.00	-	-	-	-	-	
KOQ4C 4300	4300	0.5	0.00	-	-	-	200.0	-		KOQ4P 4300	4300	325	0.00	-	-	-	-	-	
KOQ4C 4350	4350	0.5	0.00	-	-	-	50.0	-		KOQ4P 4350	4350	375	0.00	-	-	-	-	-	
KOQ4C 4400	4400	0.5	0.00	-	-	-	-	-		KOQ4P 4400	4400	425	0.00	-	-	-	-	-	
KOQ4C 4450	4450	0.5	0.00	-	-	-	-	-		KOQ4P 4450	4450	475	0.00	-	-	-	-	-	
KOQ4C 4500	4500	0.5	0.00	-	-	-	-	-		KOQ4P 4500	4500	525	0.00	-	-	-	-	-	
KOQ4C 4550	4550	0.5	0.00	-	-	-	-	-		KOQ4P 4550	4550	575	0.00	-	-	-	-	-	
KOQ4C 4600	4600	0.5	0.00	-	-	-	-	-		KOQ4P 4600	4600	625	0.00	-	-	-	-	-	
KOQ4C 4650	4650	0.5	0.00	-	-	-	-	-		KOQ4P 4650	4650	675	0.00	-	-	-	-	-	
KOQ4C 4700	4700	0.5	0.00	-	-	-	-	-		KOQ4P 4700	4700	725	0.00	-	-	-	-	-	
KOQ4C 4750	4750	0.5	0.00	-	-	-	-	-		KOQ4P 4750	4750	775	0.00	-	-	-	-	-	
KOQ4C 4800	4800	0.5	0.00	-	-	-	-	-		KOQ4P 4800	4800	825	0.00	-	-	-	-	-	
KOQ4C 4850	4850	0.5	0.00	-	-	-	-	-		KOQ4P 4850	4850	875	0.00	-	-	-	-	-	
KOQ4C 4900	4900	0.5	0.00	-	-	-	-	-		KOQ4P 4900	4900	925	0.00	-	-	-	-	-	
KOQ4C 4950	4950	0.5	0.00	-	-	-	-	-		KOQ4P 4950	4950	975	0.00	-	-	-	-	-	
KOQ4C 5000	5000	0.5	0.00	-	-	-	-	-		KOQ4P 5000	5000	1024.5	0.00	-	-	-	-	-	
KOQ4C 5050	5050	0.5	0.00	-	-	-	-	-		KOQ4P 5050	5050	1074.5	0.00	-	-	-	-	-	
KOQ4C 5100	5100	0.5	0.00	-	-	-	-	-		KOQ4P 5100	5100	1124.5	0.00	-	-	-	-	-	
KOQ4C 5150	5150	0.5	0.00	-	-	-	-	-		KOQ4P 5150	5150	1174.5	0.00	-	-	-	-	-	
KOQ4C 5200	5200	0.5	0.00	-	-	-	-	-		KOQ4P 5200	5200	1224.5	0.00	-	-	-	-	-	
<b>Sep-24 (30d 7/10/24); CSize 25; KOU4 3974.00</b>																			
KOU4C 2750	2750	1220.5	0.00	0.0	0	0	0	0		KOU4P 2750	2750	0.5	0.00	-	-	-	0	-	
KOU4C 2800	2800	1170.5	0.00	-	-	-	-	-		KOU4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOU4C 2850	2850	1120.5	0.00	-	-	-	-	-		KOU4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOU4C 2900	2900	1071	0.00	-	-	-	-	-		KOU4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOU4C 2950	2950	1021	0.00	-	-	-	-	-		KOU4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOU4C 3000	3000	971	0.00	-	-	-	-	-		KOU4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOU4C 3050	3050	921.5	0.00	-	-	-	-	-		KOU4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOU4C 3100	3100	871.5	0.00	-	-	-	-	-		KOU4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOU4C 3150	3150	821.5	0.00	-	-	-	-	-		KOU4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOU4C 3200	3200	772	0.00	-	-	-	-	-		KOU4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOU4C 3250	3250	722	0.00	-	-	-	-	-											

KOU4C 4200	4200	27	0.00	-	-	-	50.0	-	KOU4P 4200	4200	262	0.00	-	-	-	-	-	-
KOU4C 4250	4250	37.5	0.00	-	-	-	-	-	KOU4P 4250	4250	302.5	0.00	-	-	-	-	-	-
KOU4C 4300	4300	20	0.00	-	-	-	-	-	KOU4P 4300	4300	345.5	0.00	-	-	-	-	-	-
KOU4C 4350	4350	14.5	0.00	-	-	-	-	-	KOU4P 4350	4350	389.5	0.00	-	-	-	-	-	-
KOU4C 4400	4400	10.5	0.00	-	-	-	-	-	KOU4P 4400	4400	435	0.00	-	-	-	-	-	-
KOU4C 4450	4450	7.5	0.00	-	-	-	-	-	KOU4P 4450	4450	482	0.00	-	-	-	-	-	-
KOU4C 4500	4500	5	0.00	-	-	-	-	-	KOU4P 4500	4500	529.5	0.00	-	-	-	-	-	-
KOU4C 4550	4550	3.5	0.00	-	-	-	-	-	KOU4P 4550	4550	578	0.00	-	-	-	-	-	-
KOU4C 4600	4600	2.5	0.00	-	-	-	-	-	KOU4P 4600	4600	626.5	0.00	-	-	-	-	-	-
KOU4C 4650	4650	1.5	0.00	-	-	-	-	-	KOU4P 4650	4650	675.5	0.00	-	-	-	-	-	-
KOU4C 4700	4700	1	0.00	-	-	-	-	-	KOU4P 4700	4700	725	0.00	-	-	-	-	-	-
KOU4C 4750	4750	0.5	0.00	-	-	-	-	-	KOU4P 4750	4750	774.5	0.00	-	-	-	-	-	-
KOU4C 4800	4800	0.5	0.00	-	-	-	-	-	KOU4P 4800	4800	824	0.00	-	-	-	-	-	-
KOU4C 4850	4850	0.5	0.00	-	-	-	-	-	KOU4P 4850	4850	873.5	0.00	-	-	-	-	-	-
KOU4C 4900	4900	0.5	0.00	-	-	-	-	-	KOU4P 4900	4900	923.5	0.00	-	-	-	-	-	-
KOU4C 4950	4950	0.5	0.00	-	-	-	-	-	KOU4P 4950	4950	973.5	0.00	-	-	-	-	-	-
KOU4C 5000	5000	0.5	0.00	-	-	-	-	-	KOU4P 5000	5000	1023	0.00	-	-	-	-	-	-
KOU4C 5050	5050	0.5	0.00	-	-	-	-	-	KOU4P 5050	5050	1073	0.00	-	-	-	-	-	-
KOU4C 5100	5100	0.5	0.00	-	-	-	-	-	KOU4P 5100	5100	1123	0.00	-	-	-	-	-	-
KOU4C 5150	5150	0.5	0.00	-	-	-	-	-	KOU4P 5150	5150	1172.5	0.00	-	-	-	-	-	-
KOU4C 5200	5200	0.5	0.00	-	-	-	-	-	KOU4P 5200	5200	1222.5	0.00	-	-	-	-	-	-

**Oct-24 (60d 8/9/24); CSize 25; KOV4 3972.00**

KOV4C 2700	2700	1265	0.00	-	-	-	-	-	KOV4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOV4C 2750	2750	1215	0.00	-	-	-	-	-	KOV4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOV4C 2800	2800	1165.5	0.00	-	-	-	-	-	KOV4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOV4C 2850	2850	1116	0.00	-	-	-	-	-	KOV4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOV4C 2900	2900	1066	0.00	-	-	-	-	-	KOV4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOV4C 2950	2950	1016.5	0.00	-	-	-	-	-	KOV4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOV4C 3000	3000	967	0.00	-	-	-	-	-	KOV4P 3000	3000	0.5	0.00	-	-	-	-	-	-
KOV4C 3050	3050	917	0.00	-	-	-	-	-	KOV4P 3050	3050	0.5	0.00	-	-	-	-	-	-
KOV4C 3100	3100	868	0.00	-	-	-	-	-	KOV4P 3100	3100	0.5	0.00	-	-	-	-	-	-
KOV4C 3150	3150	818.5	0.00	-	-	-	-	-	KOV4P 3150	3150	1	0.00	-	-	-	-	-	-
KOV4C 3200	3200	769.5	0.00	-	-	-	-	-	KOV4P 3200	3200	1.5	0.00	-	-	-	-	-	-
KOV4C 3250	3250	720.5	0.00	-	-	-	-	-	KOV4P 3250	3250	2.5	0.00	-	-	-	-	-	-
KOV4C 3300	3300	672	0.00	-	-	-	-	-	KOV4P 3300	3300	4	0.00	-	-	-	-	-	-
KOV4C 3350	3350	624.5	0.00	-	-	-	-	-	KOV4P 3350	3350	6	0.00	-	-	-	-	-	-
KOV4C 3400	3400	577.5	0.00	-	-	-	-	-	KOV4P 3400	3400	8.5	0.00	-	-	-	-	-	-
KOV4C 3450	3450	531	0.00	-	-	-	-	-	KOV4P 3450	3450	12	0.00	-	-	-	-	-	-
KOV4C 3500	3500	486	0.00	-	-	-	-	-	KOV4P 3500	3500	16.5	0.00	-	-	-	-	-	-
KOV4C 3550	3550	442.5	0.00	-	-	-	-	-	KOV4P 3550	3550	22.5	0.00	-	-	-	-	-	-
KOV4C 3600	3600	400	0.00	-	-	-	-	-	KOV4P 3600	3600	30	0.00	-	-	-	-	-	-
KOV4C 3650	3650	359.5	0.00	-	-	-	-	-	KOV4P 3650	3650	39.5	0.00	-	-	-	-	-	-
KOV4C 3700	3700	321.5	0.00	-	-	-	-	-	KOV4P 3700	3700	51	0.00	-	-	-	-	-	-
KOV4C 3750	3750	285	0.00	-	-	-	-	-	KOV4P 3750	3750	64.5	0.00	-	-	-	-	-	-
KOV4C 3800	3800	251	0.00	-	-	-	-	-	KOV4P 3800	3800	80	0.00	-	-	-	-	-	-
KOV4C 3850	3850	220	0.00	-	-	-	-	-	KOV4P 3850	3850	98.5	0.00	-	-	-	-	-	-
KOV4C 3900	3900	191	0.00	-	-	-	-	-	KOV4P 3900	3900	119.5	0.00	-	-	-	-	-	-
KOV4C 3950	3950	164.5	0.00	-	-	-	-	-	KOV4P 3950	3950	142.5	0.00	-	-	-	-	-	-
KOV4C 4000	4000	141	0.00	-	-	-	-	-	KOV4P 4000	4000	168.5	0.00	-	-	-	-	-	-
KOV4C 4050	4050	119.5	0.00	-	-	-	-	-	KOV4P 4050	4050	197	0.00	-	-	-	-	-	-
KOV4C 4100	4100	101	0.00	-	-	-	-	-	KOV4P 4100	4100	228	0.00	-	-	-	-	-	-
KOV4C 4150	4150	84.5	0.00	-	-	-	-	-	KOV4P 4150	4150	261.5	0.00	-	-	-	-	-	-
KOV4C 4200	4200	70	0.00	-	-	-	50.0	-	KOV4P 4200	4200	296.5	0.00	-	-	-	-	-	-
KOV4C 4250	4250	57.5	0.00	-	-	-	-	-	KOV4P 4250	4250	334	0.00	-	-	-	-	-	-
KOV4C 4300	4300	47	0.00	-	-	-	300.0	-	KOV4P 4300	4300	373.5	0.00	-	-	-	-	-	-
KOV4C 4350	4350	38	0.00	-	-	-	-	-	KOV4P 4350	4350	414	0.00	-	-	-	-	-	-
KOV4C 4400	4400	31	0.00	-	-	-	-	-	KOV4P 4400	4400	456.5	0.00	-	-	-	-	-	-
KOV4C 4450	4450	24.5	0.00	-	-	-	-	-	KOV4P 4450	4450	500	0.00	-	-	-	-	-	-
KOV4C 4500	4500	19.5	0.00	-	-	-	-	-	KOV4P 4500	4500	544.5	0.00	-	-	-	-	-	-
KOV4C 4550	4550	15.5	0.00	-	-	-	-	-	KOV4P 4550	4550	590	0.00	-	-	-	-	-	-
KOV4C 4600	4600	12	0.00	-	-	-	-	-	KOV4P 4600	4600	636.5	0.00	-	-	-	-	-	-
KOV4C 4650	4650	9.5	0.00	-	-	-	-	-	KOV4P 4650	4650	683.5	0.00	-	-	-	-	-	-
KOV4C 4700	4700	7	0.00	-	-	-	-	-	KOV4P 4700	4700	731	0.00	-	-	-	-	-	-
KOV4C 4750	4750	5.5	0.00	-	-	-	-	-	KOV4P 4750	4750	779	0.00	-	-	-	-	-	-
KOV4C 4800	4800	4	0.00	-	-	-	-	-	KOV4P 4800	4800	827.5	0.00	-	-	-	-	-	-
KOV4C 4850	4850	3	0.00	-	-	-	-	-	KOV4P 4850	4850	876.5	0.00	-	-	-	-	-	-
KOV4C 4900	4900	2.5	0.00	-	-	-	-	-	KOV4P 4900	4900	925.5	0.00	-	-	-	-	-	-
KOV4C 4950	4950	2	0.00	-	-	-	-	-	KOV4P 4950	4950	974.5	0.00	-	-	-	-	-	-
KOV4C 5000	5000	1.5	0.00	-	-	-	-	-	KOV4P 5000	5000	1023.5	0.00	-	-	-	-	-	-
KOV4C 5050	5050	1	0.00	-	-	-	-	-	KOV4P 5050	5050	1073	0.00	-	-	-	-	-	-
KOV4C 5100	5100	0.5	0.00	-	-	-	-	-	KOV4P 5100	5100	1122.5	0.00	-	-	-	-	-	-
KOV4C 5150	5150	0.5	0.00	-	-	-	-	-	KOV4P 5150	5150	1172	0.00	-	-	-	-	-	-

**Nov-24 (92d 9/10/24); CSize 25; KOX4 3977.00**

KOX4C 2800	2800	1167.5	0.00	-	-	-	-	-	KOX4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOX4C 2850	2850	1118	0.00	-	-	-	-	-	KOX4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOX4C 2900	2900	1068.5	0.00	-	-	-	-	-	KOX4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOX4C 2950	2950	1019.5	0.00	-	-	-	-	-	KOX4P 2950	2950	1	0.00	-	-	-	-	-	-
KOX4C 3000	3000	970	0.00	-	-	-	-	-	KOX4P 3000	3000	1	0.00	-	-	-	-	-	-
KOX4C 3050	3050	921	0.00	-	-	-	-	-	KOX4P 3050	3050	2	0.00	-	-	-	-	-	-
KOX4C 3100	3100	872.5	0.00	-	-	-	-	-	KOX4P 3100	3100	2.5	0.00	-	-	-	-	-	-
KOX4C 3150	3150	824	0.00	-	-	-	-	-	KOX4P 3150	3150	4	0.00	-	-	-	-	-	-
KOX4C 3200	3200	776	0.00	-	-	-	-	-	KOX4P 3200	3200	5.5	0.00	-	-	-	-	-	-
KOX4C 3250	3250	728.5	0.00	-	-	-	-	-	KOX4P 3250	3250	7.5	0.00	-	-	-	-	-	-
KOX4C 3300	3300	682	0.00	-	-	-	-	-	KOX4P 3300	3300	10.5	0.00	-	-	-	-	-	-
KOX4C 3350	3350	636	0.00	-	-	-	-	-	KOX4P 3350	3350	14	0.00	-	-	-	-	-	-
KOX4C 3400	3400	591	0.00	-	-	-	-	-	KOX4P 3400	3400	19	0.00	-	-	-	-	-	-
KOX4C 3450	3450	547	0.00	-	-	-	-	-	KOX4P 3450	3450	24.5	0.00	-	-	-	-	-	-
KOX4C 3500	3500	504.5	0.00	-	-	-	-	-	KOX4P 3500	3500	31.5	0.00	-	-	-	-	-	-
KOX4C 3550	3550	463.5	0.00	-	-	-	-	-	KOX4P 3550	3550	40	0.00	-	-	-	-	-	-
KOX4C 3600</																		

KOX4C 5100	5100	3.5	0.00	-	-	-	-	-	KOX4P 5100	5100	1117	0.00	-	-	-	-	-
KOX4C 5150	5150	3	0.00	-	-	-	-	-	KOX4P 5150	5150	1166	0.00	-	-	-	-	-
KOX4C 5200	5200	2	0.00	-	-	-	-	-	KOX4P 5200	5200	1215	0.00	-	-	-	-	-
KOX4C 5250	5250	1.5	0.00	-	-	-	-	-	KOX4P 5250	5250	1264	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
AUG 24	CALL	23.51	23.51	0.00
	PUT	23.48	23.51	-0.13
	MEAN	23.50	23.51	-0.06
SEP 24	CALL	23.84	23.85	-0.04
	PUT	23.84	23.83	0.04
	MEAN	23.84	23.84	0.00
OCT 24	CALL	23.51	23.51	0.00
	PUT	23.48	23.51	-0.13
	MEAN	23.50	23.51	-0.06

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

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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