

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	3,937	-46	3,951	3,961	3,917	2,742	13,247
AUG 24	3,910	-51	3,945	3,947	3,893	16,806	51,951
SEP 24	3,883	-63	3,927	3,929	3,868	32,478	59,013
OCT 24	3,866	-62	3,914	3,914	3,853	11,930	25,323
NOV 24	3,862	-49	3,902	3,909	3,852	6,734	18,824
DEC 24	3,877	-34	3,920	3,921	3,867	4,896	15,995
JAN 25	3,899	-25	3,936	3,942	3,889	2,424	14,626
FEB 25	3,919	-25	3,956	3,957	3,914	573	6,239
MAR 25	3,934	-28	3,965	3,974	3,928	1,059	13,608
APR 25	3,930	-44	3,959	3,960	3,939	186	4,016
MAY 25	3,922	-48	3,963	3,963	3,926	849	4,122
JUN 25	3,907	-55				4	
JUL 25	3,892	-70	3,931	3,931	3,901	235	2,003
SEP 25	3,870	-62	3,906	3,906	3,877	424	603
NOV 25	3,869	-41	3,888	3,888	3,868	81	219
JAN 26	3,869	-29					
MAR 26	3,869	-29					
MAY 26	3,869	-29					
JUL 26	3,869	-29					
SEP 26	3,869	-29					
NOV 26	3,869	-29					
JAN 27	3,869	-29					
MAR 27	3,869	-29					
MAY 27	3,869	-29					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	44.30	0.57	43.72	44.68	43.46	90,884	103,053
AUG 24	44.50	0.56	43.94	44.89	43.67	52,644	90,553
SEP 24	44.54	0.59	43.94	44.87	43.69	34,620	57,002
OCT 24	44.36	0.55	43.74	44.60	43.54	19,085	34,393
DEC 24	44.44	0.55	43.90	44.63	43.61	68,799	206,960
JAN 25	44.52	0.54	44.00	44.67	43.72	8,077	35,694
MAR 25	44.60	0.49	44.11	44.73	43.87	4,232	25,409
MAY 25	44.75	0.50	44.30	44.88	44.03	1,190	9,969
JUL 25	44.90	0.52	44.56	44.99	44.17	705	5,456
AUG 25	44.75	0.51	44.71	44.81	44.71	56	1,450
SEP 25	44.49	0.48	43.94	44.57	43.94	58	970
OCT 25	44.12	0.46	43.50	-	-	35	1,027
DEC 25	44.05	0.46	43.60	-	-	234	4,262
JAN 26	44.06	0.45	-	-	-	5	17
MAR 26	44.08	0.45	-	-	-	-	12

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch	
Sep-24 (21d 7/10/24); CSize 25; KOU4 3924.00																			
KOU4C 2700	2700	1180.5	0.00	-	-	-	-	-		KOU4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOU4C 2750	2750	1131	0.00	-	-	-	-	-		KOU4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOU4C 2800	2800	1081	0.00	-	-	-	-	-		KOU4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOU4C 2850	2850	1031	0.00	-	-	-	-	-		KOU4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOU4C 2900	2900	981	0.00	-	-	-	-	-		KOU4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOU4C 2950	2950	931	0.00	-	-	-	-	-		KOU4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOU4C 3000	3000	881.5	0.00	-	-	-	-	-		KOU4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOU4C 3050	3050	831.5	0.00	-	-	-	-	-		KOU4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOU4C 3100	3100	781.5	0.00	-	-	-	-	-		KOU4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOU4C 3150	3150	731.5	0.00	-	-	-	-	-		KOU4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOU4C 3200	3200	681.5	0.00	-	-	-	-	-		KOU4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOU4C 3250	3250	632	0.00	-	-	-	-	-		KOU4P 3250	3250	0.5	0.00	-	-	-	-	-	
KOU4C 3300	3300	582	0.00	-	-	-	-	-		KOU4P 3300	3300	0.5	0.00	-	-	-	-	-	
KOU4C 3350	3350	532.5	0.00	-	-	-	-	-		KOU4P 3350	3350	0.5	0.00	-	-	-	-	-	
KOU4C 3400	3400	483	0.00	-	-	-	-	-		KOU4P 3400	3400	1	0.00	-	-	-	-	-	
KOU4C 3450	3450	434	0.00	-	-	-	-	-		KOU4P 3450	3450	2	0.00	-	-	-	-	-	
KOU4C 3500	3500	385.5	0.00	-	-	-	-	-		KOU4P 3500	3500	3.5	0.00	-	-	-	-	-	
KOU4C 3550	3550	338.5	0.00	-	-	-	-	-		KOU4P 3550	3550	6	0.00	-	-	-	-	-	
KOU4C 3600	3600	293	0.00	-	-	-	-	-		KOU4P 3600	3600	10.5	0.00	-	-	-	-	-	
KOU4C 3650	3650	249.5	0.00	-	-	-	-	-		KOU4P 3650	3650	16.5	0.00	-	-	-	-	-	
KOU4C 3700	3700	208.5	0.00	-	-	-	-	-		KOU4P 3700	3700	26	0.00	-	-	-	-	-	
KOU4C 3750	3750	171	0.00	-	-	-	-	-		KOU4P 3750	3750	38.5	0.00	-	-	-	-	-	
KOU4C 3800	3800	137.5	0.00	-	-	-	-	-		KOU4P 3800	3800	54.5	0.00	-	-	-	-	-	100
KOU4C 3850	3850	108	0.00	-	-	-	-	-		KOU4P 3850	3850	75	0.00	-	-	-	-	-	
KOU4C 3900	3900	83	0.00	-	-	-	-	-		KOU4P 3900	3900	100	0.00	-	-	-	-	-	
KOU4C 3950	3950	62.5	0.00	-	-	-	-	-		KOU4P 3950	3950	129	0.00	-	-	-	-	-	
KOU4C 4000	4000	45.5	0.00	-	-	-	-	-		KOU4P 4000	4000	162.5	0.00	-	-	-	-	-	
KOU4C 4050	4050	32.5	0.00	-	-	-	-	100.0		KOU4P 4050	4050	199	0.00	-	-	-	-	-	
KOU4C 4100	4100	22.5	0.00	-	-	-	-	200.0		KOU4P 4100	4100	239	0.00	-	-	-	-	-	
KOU4C 4150	4150	15.5	0.00	-	-	-	-	-		KOU4P 4150	4150	282	0.00	-	-	-	-	-	
KOU4C 4200	4200	10	0.00	-	-	-	-	50.0		KOU4P 4200	4200	326.5	0.00	-	-	-	-	-	
KOU4C 4250	4250	6.5	0.00	-	-	-	-	-		KOU4P 4250	4250	373	0.00	-	-	-	-	-	
KOU4C 4300	4300	4	0.00	-	-	-	-	-		KOU4P 4300	4300	420.5	0.00	-	-	-	-	-	
KOU4C 4350	4350	2.5	0.00	-	-	-	-	-		KOU4P 4350	4350	468.5	0.00	-	-	-	-	-	
KOU4C 4400	4400	1.5	0.00	-	-	-	-	-		KOU4P 4400	4400	517.5	0.00	-	-	-	-	-	
KOU4C 4450	4450	1	0.00	-	-	-	-	-		KOU4P 4450	4450	567	0.00	-	-	-	-	-	
KOU4C 4500	4500	0.5	0.00	-	-	-	-	-		KOU4P 4500	4500	616.5	0.00	-	-	-	-	-	
KOU4C 4550	4550	0.5	0.00	-	-	-	-	-		KOU4P 4550	4550	666	0.00	-	-	-	-	-	
KOU4C 4600	4600	0.5	0.00	-	-	-	-	-		KOU4P 4600	4600	716	0.00	-	-	-	-	-	
KOU4C 4650	4650	0.5	0.00	-	-	-	-	-		KOU4P 4650	4650	765.5	0.00	-	-	-	-	-	
KOU4C 4700	4700	0.5	0.00	-	-	-	-	-		KOU4P 4700	4700	815.5	0.00	-	-	-	-	-	
KOU4C 4750	4750	0.5	0.00	-	-	-	-	-		KOU4P 4750	4750	865.5	0.00	-	-	-	-	-	
KOU4C 4800	4800	0.5	0.00	-	-	-	-	-		KOU4P 4800	4800	915.5	0.00	-	-	-	-	-	
KOU4C 4850	4850	0.5	0.00	-	-	-	-	-		KOU4P 4850	4850	965	0.00	-	-	-	-	-	
KOU4C 4900	4900	0.5	0.00	-	-	-	-	-		KOU4P 4900	4900	1015	0.00	-	-	-	-	-	
KOU4C 4950	4950	0.5	0.00	-	-	-	-	-		KOU4P 4950	4950	1065	0.00	-	-	-	-	-	
KOU4C 5000	5000	0.5	0.00	-	-	-	-	-		KOU4P 5000	5000	1115	0.00	-	-	-	-	-	
KOU4C 5050	5050	0.5	0.00	-	-	-	-	-		KOU4P 5050	5050	1165	0.00	-	-	-	-	-	
KOU4C 5100	5100	0.5	0.00	-	-	-	-	-		KOU4P 5100	5100	1214.5	0.00	-	-	-	-	-	
KOU4C 5150	5150	0.5	0.00	-	-	-	-	-		KOU4P 5150	5150	1264.5	0.00	-	-	-	-	-	
Oct-24 (51d 8/9/24); CSize 25; KOV4 3906.00																			
KOV4C 2700	2700	1160.5	0.00	0.0	0	0	0	0		KOV4P 2700	2700	0.5	0.00	-	-	-	-	0	
KOV4C 2750	2750	1111	0.00	-	-	-	-	-		KOV4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOV4C 2800	2800	1061	0.00	-	-	-	-	-		KOV4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOV4C 2850	2850	1011.5	0.00	-	-	-	-	-		KOV4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOV4C 2900	2900	961.5	0.00	-	-	-	-	-		KOV4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOV4C 2950	2950	912	0.00	-	-	-	-	-		KOV4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOV4C 3000	3000	862	0.00	-	-	-	-	-		KOV4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOV4C 3050	3050	812.5	0.00	-	-	-	-	-		KOV4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOV4C 3100	3100	763	0.00	-	-	-	-	-		KOV4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOV4C 3150	3150	714	0.00	-	-	-	-	-		KOV4P 3150	3150	1	0.00	-	-	-	-	-	
KOV4C 3200	3200	665	0.00	-	-	-	-	-		KOV4P 3200	3200	2	0.00	-	-	-	-</		

KOV4C 4150	4150	44	0.00	-	-	-	-	-	KOV4P 4150	4150	326.5	0.00	-	-	-	-	-	-
KOV4C 4200	4200	35	0.00	-	-	-	-	50.0	KOV4P 4200	4200	367.5	0.00	-	-	-	-	-	-
KOV4C 4250	4250	27.5	0.00	-	-	-	-	-	KOV4P 4250	4250	409.5	0.00	-	-	-	-	-	-
KOV4C 4300	4300	21	0.00	-	-	-	-	300.0	KOV4P 4300	4300	453	0.00	-	-	-	-	-	-
KOV4C 4350	4350	16.5	0.00	-	-	-	-	-	KOV4P 4350	4350	498	0.00	-	-	-	-	-	-
KOV4C 4400	4400	12.5	0.00	-	-	-	-	-	KOV4P 4400	4400	544	0.00	-	-	-	-	-	-
KOV4C 4450	4450	9.5	0.00	-	-	-	-	-	KOV4P 4450	4450	590.5	0.00	-	-	-	-	-	-
KOV4C 4500	4500	7	0.00	-	-	-	-	-	KOV4P 4500	4500	638	0.00	-	-	-	-	-	-
KOV4C 4550	4550	5	0.00	-	-	-	-	-	KOV4P 4550	4550	686	0.00	-	-	-	-	-	-
KOV4C 4600	4600	4	0.00	-	-	-	-	-	KOV4P 4600	4600	734.5	0.00	-	-	-	-	-	-
KOV4C 4650	4650	3	0.00	-	-	-	-	-	KOV4P 4650	4650	783	0.00	-	-	-	-	-	-
KOV4C 4700	4700	2	0.00	-	-	-	-	-	KOV4P 4700	4700	832	0.00	-	-	-	-	-	-
KOV4C 4750	4750	1.5	0.00	-	-	-	-	-	KOV4P 4750	4750	881.5	0.00	-	-	-	-	-	-
KOV4C 4800	4800	1	0.00	-	-	-	-	-	KOV4P 4800	4800	930.5	0.00	-	-	-	-	-	-
KOV4C 4850	4850	0.5	0.00	-	-	-	-	-	KOV4P 4850	4850	980	0.00	-	-	-	-	-	-
KOV4C 4900	4900	0.5	0.00	-	-	-	-	-	KOV4P 4900	4900	1029.5	0.00	-	-	-	-	-	-
KOV4C 4950	4950	0.5	0.00	-	-	-	-	-	KOV4P 4950	4950	1079.5	0.00	-	-	-	-	-	-
KOV4C 5000	5000	0.5	0.00	-	-	-	-	-	KOV4P 5000	5000	1129	0.00	-	-	-	-	-	-
KOV4C 5050	5050	0.5	0.00	-	-	-	-	-	KOV4P 5050	5050	1178.5	0.00	-	-	-	-	-	-
KOV4C 5100	5100	0.5	0.00	-	-	-	-	-	KOV4P 5100	5100	1228.5	0.00	-	-	-	-	-	-
KOV4C 5150	5150	0.5	0.00	-	-	-	-	-	KOV4P 5150	5150	1278	0.00	-	-	-	-	-	-

Nov-24 (83d 9/10/24); CSize 25; KOX4 3904.00

KOX4C 2700	2700	1153.5	0.00	-	-	-	-	-	KOX4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOX4C 2750	2750	1104	0.00	-	-	-	-	-	KOX4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOX4C 2800	2800	1054.5	0.00	-	-	-	-	-	KOX4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOX4C 2850	2850	1005	0.00	-	-	-	-	-	KOX4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOX4C 2900	2900	955.5	0.00	-	-	-	-	-	KOX4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOX4C 2950	2950	906.5	0.00	-	-	-	-	-	KOX4P 2950	2950	1	0.00	-	-	-	-	-	-
KOX4C 3000	3000	857.5	0.00	-	-	-	-	-	KOX4P 3000	3000	2	0.00	-	-	-	-	-	-
KOX4C 3050	3050	808.5	0.00	-	-	-	-	-	KOX4P 3050	3050	2.5	0.00	-	-	-	-	-	-
KOX4C 3100	3100	760.5	0.00	-	-	-	-	-	KOX4P 3100	3100	4	0.00	-	-	-	-	-	-
KOX4C 3150	3150	712.5	0.00	-	-	-	-	-	KOX4P 3150	3150	6	0.00	-	-	-	-	-	-
KOX4C 3200	3200	665.5	0.00	-	-	-	-	-	KOX4P 3200	3200	8	0.00	-	-	-	-	-	-
KOX4C 3250	3250	619	0.00	-	-	-	-	-	KOX4P 3250	3250	11.5	0.00	-	-	-	-	-	-
KOX4C 3300	3300	573.5	0.00	-	-	-	-	-	KOX4P 3300	3300	15.5	0.00	-	-	-	-	-	-
KOX4C 3350	3350	529	0.00	-	-	-	-	-	KOX4P 3350	3350	20.5	0.00	-	-	-	-	-	-
KOX4C 3400	3400	485.5	0.00	-	-	-	-	-	KOX4P 3400	3400	27	0.00	-	-	-	-	-	-
KOX4C 3450	3450	444	0.00	-	-	-	-	-	KOX4P 3450	3450	35	0.00	-	-	-	-	-	-
KOX4C 3500	3500	404	0.00	-	-	-	-	-	KOX4P 3500	3500	44.5	0.00	-	-	-	-	-	-
KOX4C 3550	3550	365.5	0.00	-	-	-	-	-	KOX4P 3550	3550	56	0.00	-	-	-	-	-	-
KOX4C 3600	3600	329	0.00	-	-	-	-	-	KOX4P 3600	3600	69	0.00	-	-	-	-	-	-
KOX4C 3650	3650	295	0.00	-	-	-	-	-	KOX4P 3650	3650	84.5	0.00	-	-	-	-	-	-
KOX4C 3700	3700	263	0.00	-	-	-	-	-	KOX4P 3700	3700	102	0.00	-	-	-	-	-	-
KOX4C 3750	3750	233	0.00	-	-	-	-	-	KOX4P 3750	3750	121.5	0.00	-	-	-	-	-	-
KOX4C 3800	3800	205.5	0.00	-	-	-	-	-	KOX4P 3800	3800	143.5	0.00	-	-	-	-	-	-
KOX4C 3850	3850	180	0.00	-	-	-	-	-	KOX4P 3850	3850	168	0.00	-	-	-	-	-	-
KOX4C 3900	3900	157	0.00	-	-	-	-	-	KOX4P 3900	3900	194.5	0.00	-	-	-	-	-	-
KOX4C 3950	3950	136	0.00	-	-	-	-	-	KOX4P 3950	3950	223	0.00	-	-	-	-	-	-
KOX4C 4000	4000	117	0.00	-	-	-	-	-	KOX4P 4000	4000	254	0.00	-	-	-	-	-	-
KOX4C 4050	4050	100.5	0.00	-	-	-	-	-	KOX4P 4050	4050	287	0.00	-	-	-	-	-	-
KOX4C 4100	4100	85.5	0.00	-	-	-	-	-	KOX4P 4100	4100	322	0.00	-	-	-	-	-	-
KOX4C 4150	4150	72.5	0.00	-	-	-	-	-	KOX4P 4150	4150	358.5	0.00	-	-	-	-	-	-
KOX4C 4200	4200	61	0.00	-	-	-	-	200.0	KOX4P 4200	4200	396.5	0.00	-	-	-	-	-	-
KOX4C 4250	4250	51	0.00	-	-	-	-	-	KOX4P 4250	4250	436.5	0.00	-	-	-	-	-	-
KOX4C 4300	4300	42.5	0.00	-	-	-	-	150.0	KOX4P 4300	4300	477.5	0.00	-	-	-	-	-	-
KOX4C 4350	4350	35.5	0.00	-	-	-	-	-	KOX4P 4350	4350	520	0.00	-	-	-	-	-	-
KOX4C 4400	4400	29	0.00	-	-	-	-	-	KOX4P 4400	4400	563.5	0.00	-	-	-	-	-	-
KOX4C 4450	4450	24	0.00	-	-	-	-	-	KOX4P 4450	4450	607.5	0.00	-	-	-	-	-	-
KOX4C 4500	4500	19.5	0.00	-	-	-	-	-	KOX4P 4500	4500	653	0.00	-	-	-	-	-	-
KOX4C 4550	4550	16	0.00	-	-	-	-	-	KOX4P 4550	4550	699	0.00	-	-	-	-	-	-
KOX4C 4600	4600	13	0.00	-	-	-	-	-	KOX4P 4600	4600	745.5	0.00	-	-	-	-	-	-
KOX4C 4650	4650	10.5	0.00	-	-	-	-	-	KOX4P 4650	4650	792.5	0.00	-	-	-	-	-	-
KOX4C 4700	4700	8.5	0.00	-	-	-	-	-	KOX4P 4700	4700	840	0.00	-	-	-	-	-	-
KOX4C 4750	4750	6.5	0.00	-	-	-	-	-	KOX4P 4750	4750	888	0.00	-	-	-	-	-	-
KOX4C 4800	4800	5.5	0.00	-	-	-	-	-	KOX4P 4800	4800	936.5	0.00	-	-	-	-	-	-
KOX4C 4850	4850	4	0.00	-	-	-	-	-	KOX4P 4850	4850	985	0.00	-	-	-	-	-	-
KOX4C 4900	4900	3.5	0.00	-	-	-	-	-	KOX4P 4900	4900	1033.5	0.00	-	-	-	-	-	-
KOX4C 4950	4950	2.5	0.00	-	-	-	-	-	KOX4P 4950	4950	1082.5	0.00	-	-	-	-	-	-
KOX4C 5000	5000	2	0.00	-	-	-	-	-	KOX4P 5000	5000	1131.5	0.00	-	-	-	-	-	-
KOX4C 5050	5050	1.5	0.00	-	-	-	-	-	KOX4P 5050	5050	1181	0.00	-	-	-	-	-	-
KOX4C 5100	5100	1	0.00	-	-	-	-	-	KOX4P 5100	5100	1230	0.00	-	-	-	-	-	-
KOX4C 5150	5150	1	0.00	-	-	-	-	-	KOX4P 5150	5150	1279.5	0.00	-	-	-	-	-	-

Dec-24 (113d 10/10/24); CSize 25; KOZ4 3915.00

KOZ4C 2700	2700	1165.5	0.00	-	-	-	-	-	KOZ4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOZ4C 2750	2750	1116.5	0.00	-	-	-	-	-	KOZ4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOZ4C 2800	2800	1067	0.00	-	-	-	-	-	KOZ4P 2800	2800	1	0.00	-	-	-	-	-	-
KOZ4C 2850	2850	1018	0.00	-	-	-	-	-	KOZ4P 2850	2850	1.5	0.00	-	-	-	-	-	-
KOZ4C 2900	2900	969.5	0.00	-	-	-	-	-	KOZ4P 2900	2900	2	0.00	-	-	-	-	-	-
KOZ4C 2950	2950	920.5	0.00	-	-	-	-	-	KOZ4P 2950	2950	3	0.00	-	-	-	-	-	-
KOZ4C 3000	3000	872.5	0.00	-	-	-	-	-	KOZ4P 3000	3000	4	0.00	-	-	-	-	-	-
KOZ4C 3050	3050	824.5	0.00	-	-	-	-	-	KOZ4P 3050	3050	5.5	0.00	-	-	-	-	-	-
KOZ4C 3100	3100	777	0.00	-	-	-	-	-	KOZ4P 3100	3100	8	0.00	-	-	-	-	-	-
KOZ4C 3150	3150	730.5	0.00	-	-	-	-	-	KOZ4P 3150	3150	10.5	0.00	-	-	-	-	-	-
KOZ4C 3200	3200	684.5	0.00	-	-	-	-	-	KOZ4P 3200	3200	14	0.00	-	-	-	-	-	-
KOZ4C 3250	3250	639.5	0.00	-	-	-	-	-	KOZ4P 3250	3250	18.5	0.00	-	-	-	-	-	-
KOZ4C 3300	3300	595.5	0.00	-	-	-	-	-	KOZ4P 3300	3300	24	0.00	-	-	-	-	-	-
KOZ4C 3350	3350	552.5	0.00	-	-	-	-	-	KOZ4P 3350	3350	30.5	0.00	-	-	-	-	-	-
KOZ4C 3400	3400	511	0.00	-	-	-	-	-	KOZ4P 3400	3400	38.5	0.00	-	-	-	-	-	-
KOZ4C 3450	3450	470.5	0.00	-	-	-	-	-	KOZ4P 3450	3450	48	0.00	-					

KOZ4C 5000	5000	5.5	0.00	-	-	-	-	-	KOZ4P 5000	5000	1117.5	0.00	-	-	-	-	-
KOZ4C 5050	5050	4.5	0.00	-	-	-	-	-	KOZ4P 5050	5050	1166	0.00	-	-	-	-	-
KOZ4C 5100	5100	3.5	0.00	-	-	-	-	-	KOZ4P 5100	5100	1214.5	0.00	-	-	-	-	-
KOZ4C 5150	5150	3	0.00	-	-	-	-	-	KOZ4P 5150	5150	1263.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
SEP 24	CALL	23.78	23.81	-0.13
	PUT	23.76	23.87	-0.46
	MEAN	23.77	23.84	-0.29
OCT 24	CALL	23.85	23.81	0.17
	PUT	23.83	23.87	-0.17
	MEAN	23.84	23.84	0.00
NOV 24	CALL	23.78	23.87	-0.38
	PUT	23.76	23.86	-0.42
	MEAN	23.77	23.87	-0.40

	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)

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