

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	3,980	21	3,970	3,985	3,936	2,052	11,369
AUG 24	3,969	28	3,944	3,976	3,918	6,060	38,492
SEP 24	3,959	39	3,926	3,966	3,901	26,883	61,860
OCT 24	3,949	45	3,906	3,954	3,887	6,525	26,342
NOV 24	3,950	45	3,912	3,955	3,887	3,928	17,751
DEC 24	3,965	46	3,916	3,970	3,902	1,543	15,761
JAN 25	3,989	45	3,940	3,991	3,925	567	14,534
FEB 25	4,011	46	3,954	4,013	3,948	701	6,965
MAR 25	4,022	46	3,980	4,023	3,966	396	14,008
APR 25	4,018	46	4,008	4,014	4,001	82	4,082
MAY 25	4,010	46	3,962	4,003	3,957	114	4,180
JUN 25	3,995	46	-	-	-	1	1
JUL 25	3,980	46	3,949	3,976	3,949	26	2,002
SEP 25	3,957	45	3,931	3,931	3,931	4	600
NOV 25	3,956	45	-	-	-	-	219
JAN 26	3,956	45	-	-	-	-	-
MAR 26	3,956	45	-	-	-	-	-
MAY 26	3,956	45	-	-	-	-	-
JUL 26	3,956	45	-	-	-	-	-
SEP 26	3,956	45	-	-	-	-	-
NOV 26	3,956	45	-	-	-	-	-
JAN 27	3,956	45	-	-	-	-	-
MAR 27	3,956	45	-	-	-	-	-
MAY 27	3,956	45	-	-	-	-	-

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	43.97	-0.33	44.30	43.97	43.86	85,610	103,053
AUG 24	44.25	-0.25	44.51	44.25	44.13	57,235	90,553
SEP 24	44.36	-0.18	44.55	44.36	44.25	23,330	57,002
OCT 24	44.25	-0.11	44.35	44.26	44.15	15,250	34,393
DEC 24	44.37	-0.07	44.40	44.43	44.29	80,920	206,960
JAN 25	44.40	-0.12	44.57	44.44	44.30	15,884	35,694
MAR 25	44.47	-0.13	44.41	44.51	44.42	5,784	25,409
MAY 25	44.57	-0.18	44.92	45.18	44.43	1,808	9,969
JUL 25	44.68	-0.22	45.08	44.69	44.65	1,605	5,456
AUG 25	44.49	-0.26	45.55	45.55	44.41	197	1,450
SEP 25	44.18	-0.31	44.93	45.33	44.12	187	970
OCT 25	43.76	-0.36	44.49	-	-	183	1,027
DEC 25	43.63	-0.42	44.17	-	-	878	4,262
JAN 26	43.64	-0.42	-	-	-	-	17
MAR 26	43.66	-0.42	-	-	-	-	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 (19d 7/10/24); CSize 25; KOU4 3942.00																			
KOU4C 2750	2750	1207	0.00	-	-	-	-	-	-	KOU4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOU4C 2800	2800	1157	0.00	-	-	-	-	-	-	KOU4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOU4C 2850	2850	1107	0.00	-	-	-	-	-	-	KOU4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOU4C 2900	2900	1057	0.00	-	-	-	-	-	-	KOU4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOU4C 2950	2950	1007.5	0.00	-	-	-	-	-	-	KOU4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOU4C 3000	3000	957.5	0.00	-	-	-	-	-	-	KOU4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOU4C 3050	3050	907.5	0.00	-	-	-	-	-	-	KOU4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOU4C 3100	3100	857.5	0.00	-	-	-	-	-	-	KOU4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOU4C 3150	3150	807.5	0.00	-	-	-	-	-	-	KOU4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOU4C 3200	3200	757.5	0.00	-	-	-	-	-	-	KOU4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOU4C 3250	3250	708	0.00	-	-	-	-	-	-	KOU4P 3250	3250	0.5	0.00	-	-	-	-	-	
KOU4C 3300	3300	658	0.00	-	-	-	-	-	-	KOU4P 3300	3300	0.5	0.00	-	-	-	-	-	
KOU4C 3350	3350	608	0.00	-	-	-	-	-	-	KOU4P 3350	3350	0.5	0.00	-	-	-	-	-	
KOU4C 3400	3400	558	0.00	-	-	-	-	-	-	KOU4P 3400	3400	0.5	0.00	-	-	-	-	-	
KOU4C 3450	3450	508.5	0.00	-	-	-	-	-	-	KOU4P 3450	3450	0.5	0.00	-	-	-	-	-	
KOU4C 3500	3500	459	0.00	-	-	-	-	-	-	KOU4P 3500	3500	1	0.00	-	-	-	-	-	
KOU4C 3550	3550	410	0.00	-	-	-	-	-	-	KOU4P 3550	3550	2	0.00	-	-	-	-	-	
KOU4C 3600	3600	362	0.00	-	-	-	-	-	-	KOU4P 3600	3600	3.5	0.00	-	-	-	-	-	
KOU4C 3650	3650	315	0.00	-	-	-	-	-	-	KOU4P 3650	3650	6.5	0.00	-	-	-	-	-	
KOU4C 3700	3700	270	0.00	-	-	-	-	-	-	KOU4P 3700	3700	11.5	0.00	-	-	-	-	-	
KOU4C 3750	3750	227	0.00	-	-	-	-	-	-	KOU4P 3750	3750	18.5	0.00	-	-	-	-	-	
KOU4C 3800	3800	187.5	0.00	-	-	-	-	-	-	KOU4P 3800	3800	28.5	0.00	-	-	-	-	-	
KOU4C 3850	3850	151.5	0.00	-	-	-	-	-	-	KOU4P 3850	3850	42.5	0.00	-	-	-	-	-	
KOU4C 3900	3900	119.5	0.00	-	-	-	-	-	-	KOU4P 3900	3900	60.5	0.00	-	-	-	-	-	
KOU4C 3950	3950	92	0.00	-	-	-	-	-	-	KOU4P 3950	3950	83	0.00	-	-	-	-	-	
KOU4C 4000	4000	69	0.00	-	-	-	-	-	-	KOU4P 4000	4000	110	0.00	-	-	-	-	-	
KOU4C 4050	4050	50.5	0.00	-	-	-	100.0	-	-	KOU4P 4050	4050	141	0.00	-	-	-	-	-	
KOU4C 4100	4100	35.5	0.00	-	-	-	200.0	-	-	KOU4P 4100	4100	176.5	0.00	-	-	-	-	-	
KOU4C 4150	4150	24.5	0.00	-	-	-	-	-	-	KOU4P 4150	4150	215.5	0.00	-	-	-	-	-	
KOU4C 4200	4200	16.5	0.00	-	-	-	50.0	-	-	KOU4P 4200	4200	257	0.00	-	-	-	-	-	
KOU4C 4250	4250	11	0.00	-	-	-	-	-	-	KOU4P 4250	4250	301.5	0.00	-	-	-	-	-	
KOU4C 4300	4300	7	0.00	-	-	-	-	-	-	KOU4P 4300	4300	347	0.00	-	-	-	-	-	
KOU4C 4350	4350	4	0.00	-	-	-	-	-	-	KOU4P 4350	4350	394.5	0.00	-	-	-	-	-	
KOU4C 4400	4400	2.5	0.00	-	-	-	-	-	-	KOU4P 4400	4400	442.5	0.00	-	-	-	-	-	
KOU4C 4450	4450	1.5	0.00	-	-	-	-	-	-	KOU4P 4450	4450	491.5	0.00	-	-	-	-	-	
KOU4C 4500	4500	1	0.00	-	-	-	-	-	-	KOU4P 4500	4500	541	0.00	-	-	-	-	-	
KOU4C 4550	4550	0.5	0.00	-	-	-	-	-	-	KOU4P 4550	4550	590.5	0.00	-	-	-	-	-	
KOU4C 4600	4600	0.5	0.00	-	-	-	-	-	-	KOU4P 4600	4600	640	0.00	-	-	-	-	-	
KOU4C 4650	4650	0.5	0.00	-	-	-	-	-	-	KOU4P 4650	4650	690	0.00	-	-	-	-	-	
KOU4C 4700	4700	0.5	0.00	-	-	-	-	-	-	KOU4P 4700	4700	740	0.00	-	-	-	-	-	
KOU4C 4750	4750	0.5	0.00	-	-	-	-	-	-	KOU4P 4750	4750	789.5	0.00	-	-	-	-	-	
KOU4C 4800	4800	0.5	0.00	-	-	-	-	-	-	KOU4P 4800	4800	839.5	0.00	-	-	-	-	-	
KOU4C 4850	4850	0.5	0.00	-	-	-	-	-	-	KOU4P 4850	4850	889.5	0.00	-	-	-	-	-	
KOU4C 4900	4900	0.5	0.00	-	-	-	-	-	-	KOU4P 4900	4900	939.5	0.00	-	-	-	-	-	
KOU4C 4950	4950	0.5	0.00	-	-	-	-	-	-	KOU4P 4950	4950	989.5	0.00	-	-	-	-	-	
KOU4C 5000	5000	0.5	0.00	-	-	-	-	-	-	KOU4P 5000	5000	1039	0.00	-	-	-	-	-	
KOU4C 5050	5050	0.5	0.00	-	-	-	-	-	-	KOU4P 5050	5050	1089	0.00	-	-	-	-	-	
KOU4C 5100	5100	0.5	0.00	-	-	-	-	-	-	KOU4P 5100	5100	1139	0.00	-	-	-	-	-	
KOU4C 5150	5150	0.5	0.00	-	-	-	-	-	-	KOU4P 5150	5150	1189	0.00	-	-	-	-	-	
KOU4C 5200	5200	0.5	0.00	-	-	-	-	-	-	KOU4P 5200	5200	1239	0.00	-	-	-	-	-	
Oct-24 (49d 8/9/24); CSize 25; KOV4 3931.00																			
KOV4C 2700	2700	1243.5	0.00	0.0	0	0	0	0	0	KOV4P 2700	2700	0.5	0.00	-	-	0	-	-	
KOV4C 2750	2750	1193.5	0.00	-	-	-	-	-	-	KOV4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOV4C 2800	2800	1144	0.00	-	-	-	-	-	-	KOV4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOV4C 2850	2850	1094	0.00	-	-	-	-	-	-	KOV4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOV4C 2900	2900	1044.5	0.00	-	-	-	-	-	-	KOV4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOV4C 2950	2950	994.5	0.00	-	-	-	-	-	-	KOV4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOV4C 3000	3000	945	0.00	-	-	-	-	-	-	KOV4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOV4C 3050	3050	895	0.00	-	-	-	-	-	-	KOV4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOV4C 3100	3100	845.5	0.00	-	-	-	-	-	-	KOV4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOV4C 3150	3150	796	0.00	-	-	-	-	-	-	KOV4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOV4C 3200	3200	746.5	0.00	-	-	-	-	-	-	KOV4P 3200	3200	1	0.00	-	-	-	-	-	
KOV4C 3250	3250	697	0.00	-	-	-	-	-	-	KOV4P 3250	3250								

KOV4C 4150	4150	62	0.00	-	-	-	-	-	-	KOV4P 4150	4150	262	0.00	-	-	-	-	-	-
KOV4C 4200	4200	49.5	0.00	-	-	-	-	-	-	KOV4P 4200	4200	299.5	0.00	-	-	-	-	-	-
KOV4C 4250	4250	39.5	0.00	-	-	-	-	-	-	KOV4P 4250	4250	339	0.00	-	-	-	-	-	-
KOV4C 4300	4300	31	0.00	-	-	-	-	300.0	-	KOV4P 4300	4300	380.5	0.00	-	-	-	-	-	-
KOV4C 4350	4350	24	0.00	-	-	-	-	-	-	KOV4P 4350	4350	423	0.00	-	-	-	-	-	-
KOV4C 4400	4400	18.5	0.00	-	-	-	-	-	-	KOV4P 4400	4400	467.5	0.00	-	-	-	-	-	-
KOV4C 4450	4450	14	0.00	-	-	-	-	-	-	KOV4P 4450	4450	513	0.00	-	-	-	-	-	-
KOV4C 4500	4500	10.5	0.00	-	-	-	-	-	-	KOV4P 4500	4500	559	0.00	-	-	-	-	-	-
KOV4C 4550	4550	8	0.00	-	-	-	-	-	-	KOV4P 4550	4550	606.5	0.00	-	-	-	-	-	-
KOV4C 4600	4600	6	0.00	-	-	-	-	-	-	KOV4P 4600	4600	654	0.00	-	-	-	-	-	-
KOV4C 4650	4650	4.5	0.00	-	-	-	-	-	-	KOV4P 4650	4650	702	0.00	-	-	-	-	-	-
KOV4C 4700	4700	3	0.00	-	-	-	-	-	-	KOV4P 4700	4700	751	0.00	-	-	-	-	-	-
KOV4C 4750	4750	2.5	0.00	-	-	-	-	-	-	KOV4P 4750	4750	799.5	0.00	-	-	-	-	-	-
KOV4C 4800	4800	1.5	0.00	-	-	-	-	-	-	KOV4P 4800	4800	849	0.00	-	-	-	-	-	-
KOV4C 4850	4850	1	0.00	-	-	-	-	-	-	KOV4P 4850	4850	898	0.00	-	-	-	-	-	-
KOV4C 4900	4900	1	0.00	-	-	-	-	-	-	KOV4P 4900	4900	947.5	0.00	-	-	-	-	-	-
KOV4C 4950	4950	0.5	0.00	-	-	-	-	-	-	KOV4P 4950	4950	997	0.00	-	-	-	-	-	-
KOV4C 5000	5000	0.5	0.00	-	-	-	-	-	-	KOV4P 5000	5000	1046.5	0.00	-	-	-	-	-	-
KOV4C 5050	5050	0.5	0.00	-	-	-	-	-	-	KOV4P 5050	5050	1096.5	0.00	-	-	-	-	-	-
KOV4C 5100	5100	0.5	0.00	-	-	-	-	-	-	KOV4P 5100	5100	1146	0.00	-	-	-	-	-	-
KOV4C 5150	5150	0.5	0.00	-	-	-	-	-	-	KOV4P 5150	5150	1196	0.00	-	-	-	-	-	-

Nov-24 (81d 9/10/24); CSize 25; KOX4 3935.00																			
KOX4C 2750	2750	1191.5	0.00	-	-	-	-	-	-	KOX4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOX4C 2800	2800	1142	0.00	-	-	-	-	-	-	KOX4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOX4C 2850	2850	1092.5	0.00	-	-	-	-	-	-	KOX4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOX4C 2900	2900	1042.5	0.00	-	-	-	-	-	-	KOX4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOX4C 2950	2950	993.5	0.00	-	-	-	-	-	-	KOX4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOX4C 3000	3000	944	0.00	-	-	-	-	-	-	KOX4P 3000	3000	1	0.00	-	-	-	-	-	-
KOX4C 3050	3050	895	0.00	-	-	-	-	-	-	KOX4P 3050	3050	1.5	0.00	-	-	-	-	-	-
KOX4C 3100	3100	846	0.00	-	-	-	-	-	-	KOX4P 3100	3100	2	0.00	-	-	-	-	-	-
KOX4C 3150	3150	797	0.00	-	-	-	-	-	-	KOX4P 3150	3150	3	0.00	-	-	-	-	-	-
KOX4C 3200	3200	749	0.00	-	-	-	-	-	-	KOX4P 3200	3200	4.5	0.00	-	-	-	-	-	-
KOX4C 3250	3250	701	0.00	-	-	-	-	-	-	KOX4P 3250	3250	6.5	0.00	-	-	-	-	-	-
KOX4C 3300	3300	654	0.00	-	-	-	-	-	-	KOX4P 3300	3300	9	0.00	-	-	-	-	-	-
KOX4C 3350	3350	608	0.00	-	-	-	-	-	-	KOX4P 3350	3350	12	0.00	-	-	-	-	-	-
KOX4C 3400	3400	562.5	0.00	-	-	-	-	-	-	KOX4P 3400	3400	16.5	0.00	-	-	-	-	-	-
KOX4C 3450	3450	518.5	0.00	-	-	-	-	-	-	KOX4P 3450	3450	22	0.00	-	-	-	-	-	-
KOX4C 3500	3500	475.5	0.00	-	-	-	-	-	-	KOX4P 3500	3500	28.5	0.00	-	-	-	-	-	-
KOX4C 3550	3550	434	0.00	-	-	-	-	-	-	KOX4P 3550	3550	37	0.00	-	-	-	-	-	-
KOX4C 3600	3600	394.5	0.00	-	-	-	-	-	-	KOX4P 3600	3600	47	0.00	-	-	-	-	-	-
KOX4C 3650	3650	356.5	0.00	-	-	-	-	-	-	KOX4P 3650	3650	58.5	0.00	-	-	-	-	-	-
KOX4C 3700	3700	320.5	0.00	-	-	-	-	-	-	KOX4P 3700	3700	72.5	0.00	-	-	-	-	-	-
KOX4C 3750	3750	286.5	0.00	-	-	-	-	-	-	KOX4P 3750	3750	88	0.00	-	-	-	-	-	-
KOX4C 3800	3800	255	0.00	-	-	-	-	-	-	KOX4P 3800	3800	106	0.00	-	-	-	-	-	-
KOX4C 3850	3850	225.5	0.00	-	-	-	-	-	-	KOX4P 3850	3850	126.5	0.00	-	-	-	-	-	-
KOX4C 3900	3900	198.5	0.00	-	-	-	-	-	-	KOX4P 3900	3900	149	0.00	-	-	-	-	-	-
KOX4C 3950	3950	173.5	0.00	-	-	-	-	-	-	KOX4P 3950	3950	173.5	0.00	-	-	-	-	-	-
KOX4C 4000	4000	151	0.00	-	-	-	-	-	-	KOX4P 4000	4000	200.5	0.00	-	-	-	-	-	-
KOX4C 4050	4050	130.5	0.00	-	-	-	-	-	-	KOX4P 4050	4050	230	0.00	-	-	-	-	-	-
KOX4C 4100	4100	112.5	0.00	-	-	-	-	-	-	KOX4P 4100	4100	261	0.00	-	-	-	-	-	-
KOX4C 4150	4150	96	0.00	-	-	-	-	-	-	KOX4P 4150	4150	294.5	0.00	-	-	-	-	-	-
KOX4C 4200	4200	81.5	0.00	-	-	-	-	200.0	-	KOX4P 4200	4200	330	0.00	-	-	-	-	-	-
KOX4C 4250	4250	69	0.00	-	-	-	-	-	-	KOX4P 4250	4250	367	0.00	-	-	-	-	-	-
KOX4C 4300	4300	58	0.00	-	-	-	-	150.0	-	KOX4P 4300	4300	405.5	0.00	-	-	-	-	-	-
KOX4C 4350	4350	48.5	0.00	-	-	-	-	-	-	KOX4P 4350	4350	445.5	0.00	-	-	-	-	-	-
KOX4C 4400	4400	40.5	0.00	-	-	-	-	-	-	KOX4P 4400	4400	487	0.00	-	-	-	-	-	-
KOX4C 4450	4450	33.5	0.00	-	-	-	-	-	-	KOX4P 4450	4450	530	0.00	-	-	-	-	-	-
KOX4C 4500	4500	27.5	0.00	-	-	-	-	-	-	KOX4P 4500	4500	573.5	0.00	-	-	-	-	-	-
KOX4C 4550	4550	22.5	0.00	-	-	-	-	-	-	KOX4P 4550	4550	618	0.00	-	-	-	-	-	-
KOX4C 4600	4600	18.5	0.00	-	-	-	-	-	-	KOX4P 4600	4600	663.5	0.00	-	-	-	-	-	-
KOX4C 4650	4650	15	0.00	-	-	-	-	-	-	KOX4P 4650	4650	710	0.00	-	-	-	-	-	-
KOX4C 4700	4700	12	0.00	-	-	-	-	-	-	KOX4P 4700	4700	756.5	0.00	-	-	-	-	-	-
KOX4C 4750	4750	9.5	0.00	-	-	-	-	-	-	KOX4P 4750	4750	804	0.00	-	-	-	-	-	-
KOX4C 4800	4800	7.5	0.00	-	-	-	-	-	-	KOX4P 4800	4800	851.5	0.00	-	-	-	-	-	-
KOX4C 4850	4850	6	0.00	-	-	-	-	-	-	KOX4P 4850	4850	899.5	0.00	-	-	-	-	-	-
KOX4C 4900	4900	5	0.00	-	-	-	-	-	-	KOX4P 4900	4900	948	0.00	-	-	-	-	-	-
KOX4C 4950	4950	4	0.00	-	-	-	-	-	-	KOX4P 4950	4950	996.5	0.00	-	-	-	-	-	-
KOX4C 5000	5000	3	0.00	-	-	-	-	-	-	KOX4P 5000	5000	1045.5	0.00	-	-	-	-	-	-
KOX4C 5050	5050	2.5	0.00	-	-	-	-	-	-	KOX4P 5050	5050	1094.5	0.00	-	-	-	-	-	-
KOX4C 5100	5100	2	0.00	-	-	-	-	-	-	KOX4P 5100	5100	1143.5	0.00	-	-	-	-	-	-
KOX4C 5150	5150	1.5	0.00	-	-	-	-	-	-	KOX4P 5150	5150	1193	0.00	-	-	-	-	-	-
KOX4C 5200	5200	1	0.00	-	-	-	-	-	-	KOX4P 5200	5200	1242	0.00	-	-	-	-	-	-

Dec-24 (111d 10/10/24); CSize 25; KOZ4 3951.00																			
KOZ4C 2700	2700	1253	0.00	-	-	-	-	-	-	KOZ4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOZ4C 2750	2750	1203.5	0.00	-	-	-	-	-	-	KOZ4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOZ4C 2800	2800	1154	0.00	-	-	-	-	-	-	KOZ4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOZ4C 2850	2850	1105	0.00	-	-	-	-	-	-	KOZ4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOZ4C 2900	2900	1055.5	0.00	-	-	-	-	-	-	KOZ4P 2900	2900	1	0.00	-	-	-	-	-	-
KOZ4C 2950	2950	1006.5	0.00	-	-	-	-	-	-	KOZ4P 2950	2950	1.5	0.00	-	-	-	-	-	-
KOZ4C 3000	3000	958	0.00	-	-	-	-	-	-	KOZ4P 3000	3000	2	0.00	-	-	-	-	-	-
KOZ4C 3050	3050	909.5	0.00	-	-	-	-	-	-	KOZ4P 3050	3050	3	0.00	-	-	-	-	-	-
KOZ4C 3100	3100	861	0.00	-	-	-	-	-	-	KOZ4P 3100	3100	4.5	0.00	-	-	-	-	-	-
KOZ4C 3150	3150	813.5	0.00	-	-	-	-	-	-	KOZ4P 3150	3150	6.5	0.00	-	-	-	-	-	-
KOZ4C 3200	3200	766	0.00	-	-	-	-	-	-	KOZ4P 3200	3200	8.5	0.00	-	-	-	-	-	-
KOZ4C 3250	3250	719.5	0.00	-	-	-	-	-	-	KOZ4P 3250	3250	11.5	0.00	-	-	-	-	-	-
KOZ4C 3300	3300	674	0.00	-	-	-	-	-	-	KOZ4P 3300	3300	15.5	0.00	-	-	-	-	-	-
KOZ4C 3350	3350	629																	

KOZ4C 5000	5000	7.5	0.00	-	-	-	-	-	KOZ4P 5000	5000	1032.5	0.00	-	-	-	-	-
KOZ4C 5050	5050	6.5	0.00	-	-	-	-	-	KOZ4P 5050	5050	1080.5	0.00	-	-	-	-	-
KOZ4C 5100	5100	5	0.00	-	-	-	-	-	KOZ4P 5100	5100	1129	0.00	-	-	-	-	-
KOZ4C 5150	5150	4	0.00	-	-	-	-	-	KOZ4P 5150	5150	1177.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
SEP 24	CALL	23.42	23.77	-1.47
	PUT	23.42	23.77	-1.47
	MEAN	23.42	23.77	-1.47
OCT 24	CALL	23.52	23.83	-1.30
	PUT	23.52	23.83	-1.30
	MEAN	23.52	23.83	-1.30
NOV 24	CALL	23.42	23.77	-1.47
	PUT	23.42	23.77	-1.47
	MEAN	23.42	23.77	-1.47

	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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