

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	3,926	29	3,902	3,937	3,879	1,471	5,837
AUG 24	3,894	20	3,874	3,909	3,848	7,282	31,215
SEP 24	3,879	20	3,864	3,894	3,830	30,286	59,293
OCT 24	3,871	19	3,857	3,887	3,825	6,941	27,679
NOV 24	3,876	20	3,863	3,891	3,832	4,162	16,608
DEC 24	3,893	19	3,880	3,909	3,851	2,190	15,621
JAN 25	3,918	19	3,910	3,934	3,877	1,569	15,155
FEB 25	3,940	18	3,930	3,957	3,902	582	7,292
MAR 25	3,950	15	3,939	3,969	3,914	1,532	14,891
APR 25	3,946	15	3,930	3,967	3,920	773	4,696
MAY 25	3,938	15	3,928	3,959	3,908	1,366	4,768
JUN 25	3,923	15				10	10
JUL 25	3,908	15	3,895	3,921	3,892	54	2,070
SEP 25	3,885	15	3,878	3,899	3,872	13	618
NOV 25	3,887	15	3,867	3,869	3,867	5	289
JAN 26	3,887	15					
MAR 26	3,887	15					
MAY 26	3,887	15					
JUL 26	3,887	15					
SEP 26	3,887	15					
NOV 26	3,887	15					
JAN 27	3,887	15					
MAR 27	3,887	15					
MAY 27	3,887	15					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	43.45	0.69	42.80	43.72	43.41	53,209	12,605
AUG 24	43.72	0.69	43.06	44.00	43.68	83,717	110,631
SEP 24	43.75	0.73	43.04	44.02	43.70	33,959	66,841
OCT 24	43.60	0.80	42.85	43.86	43.55	17,710	41,692
DEC 24	43.65	0.83	42.87	43.90	43.58	74,498	241,685
JAN 25	43.72	0.79	42.96	43.92	43.66	11,371	43,951
MAR 25	43.93	0.77	43.28	44.15	43.88	7,749	31,653
MAY 25	44.17	0.77	43.40	44.22	44.12	1,394	12,104
JUL 25	44.33	0.73	43.60	44.33	44.33	854	5,912
AUG 25	44.17	0.71	-	44.17	44.17	93	1,520
SEP 25	43.92	0.70	43.53	44.06	43.53	31	1,118
OCT 25	43.53	0.71	-	-	-	13	1,082
DEC 25	43.41	0.67	43.56	-	-	43	4,806
JAN 26	43.42	0.66	-	-	-	-	17
MAR 26	43.44	0.66	-	-	-	-	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 (13d 7/10/24); CSize 25; KOU4 3879.00																			
KOU4C 2700	2700	1177.5	0.00	-	-	-	-	-		KOU4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOU4C 2750	2750	1127.5	0.00	-	-	-	-	-		KOU4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOU4C 2800	2800	1077.5	0.00	-	-	-	-	-		KOU4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOU4C 2850	2850	1028	0.00	-	-	-	-	-		KOU4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOU4C 2900	2900	978	0.00	-	-	-	-	-		KOU4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOU4C 2950	2950	928	0.00	-	-	-	-	-		KOU4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOU4C 3000	3000	878	0.00	-	-	-	-	-		KOU4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOU4C 3050	3050	828	0.00	-	-	-	-	-		KOU4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOU4C 3100	3100	778	0.00	-	-	-	-	-		KOU4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOU4C 3150	3150	728	0.00	-	-	-	-	-		KOU4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOU4C 3200	3200	678	0.00	-	-	-	-	-		KOU4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOU4C 3250	3250	628.5	0.00	-	-	-	-	-		KOU4P 3250	3250	0.5	0.00	-	-	-	-	-	
KOU4C 3300	3300	578.5	0.00	-	-	-	-	-		KOU4P 3300	3300	0.5	0.00	-	-	-	-	-	
KOU4C 3350	3350	528.5	0.00	-	-	-	-	-		KOU4P 3350	3350	0.5	0.00	-	-	-	-	-	
KOU4C 3400	3400	478.5	0.00	-	-	-	-	-		KOU4P 3400	3400	0.5	0.00	-	-	-	-	-	
KOU4C 3450	3450	429	0.00	-	-	-	-	-		KOU4P 3450	3450	0.5	0.00	-	-	-	-	-	
KOU4C 3500	3500	379.5	0.00	-	-	-	-	-		KOU4P 3500	3500	1	0.00	-	-	-	-	-	
KOU4C 3550	3550	330.5	0.00	-	-	-	-	-		KOU4P 3550	3550	2	0.00	-	-	-	-	-	
KOU4C 3600	3600	282.5	0.00	-	-	-	-	-		KOU4P 3600	3600	4	0.00	-	-	-	-	-	
KOU4C 3650	3650	236	0.00	-	-	-	-	-		KOU4P 3650	3650	7.5	0.00	-	-	-	-	-	
KOU4C 3700	3700	192.5	0.00	-	-	-	-	-		KOU4P 3700	3700	14	0.00	-	-	-	-	-	
KOU4C 3750	3750	152.5	0.00	-	-	-	-	-		KOU4P 3750	3750	23.5	0.00	-	-	-	-	-	
KOU4C 3800	3800	117	0.00	-	-	-	-	-		KOU4P 3800	3800	38	0.00	-	-	-	-	100	
KOU4C 3850	3850	86.5	0.00	-	-	-	-	-		KOU4P 3850	3850	57.5	0.00	-	-	-	-	-	
KOU4C 3900	3900	61.5	0.00	-	-	-	-	-		KOU4P 3900	3900	82.5	0.00	-	-	-	-	-	
KOU4C 3950	3950	42	0.00	-	-	-	-	-		KOU4P 3950	3950	112.5	0.00	-	-	-	-	-	
KOU4C 4000	4000	27.5	0.00	-	-	-	-	-		KOU4P 4000	4000	148	0.00	-	-	-	-	-	
KOU4C 4050	4050	17	0.00	-	-	-	-	100.0		KOU4P 4050	4050	188	0.00	-	-	-	-	-	
KOU4C 4100	4100	10	0.00	-	-	-	-	200.0		KOU4P 4100	4100	231	0.00	-	-	-	-	-	
KOU4C 4150	4150	6	0.00	-	-	-	-	-		KOU4P 4150	4150	276.5	0.00	-	-	-	-	-	
KOU4C 4200	4200	3	0.00	-	-	-	-	50.0		KOU4P 4200	4200	324	0.00	-	-	-	-	-	
KOU4C 4250	4250	1.5	0.00	-	-	-	-	-		KOU4P 4250	4250	372	0.00	-	-	-	-	-	
KOU4C 4300	4300	1	0.00	-	-	-	-	-		KOU4P 4300	4300	421.5	0.00	-	-	-	-	-	
KOU4C 4350	4350	0.5	0.00	-	-	-	-	-		KOU4P 4350	4350	471	0.00	-	-	-	-	-	
KOU4C 4400	4400	0.5	0.00	-	-	-	-	-		KOU4P 4400	4400	520.5	0.00	-	-	-	-	-	
KOU4C 4450	4450	0.5	0.00	-	-	-	-	-		KOU4P 4450	4450	570.5	0.00	-	-	-	-	-	
KOU4C 4500	4500	0.5	0.00	-	-	-	-	-		KOU4P 4500	4500	620.5	0.00	-	-	-	-	-	
KOU4C 4550	4550	0.5	0.00	-	-	-	-	-		KOU4P 4550	4550	670	0.00	-	-	-	-	-	
KOU4C 4600	4600	0.5	0.00	-	-	-	-	-		KOU4P 4600	4600	720	0.00	-	-	-	-	-	
KOU4C 4650	4650	0.5	0.00	-	-	-	-	-		KOU4P 4650	4650	770	0.00	-	-	-	-	-	
KOU4C 4700	4700	0.5	0.00	-	-	-	-	-		KOU4P 4700	4700	820	0.00	-	-	-	-	-	
KOU4C 4750	4750	0.5	0.00	-	-	-	-	-		KOU4P 4750	4750	870	0.00	-	-	-	-	-	
KOU4C 4800	4800	0.5	0.00	-	-	-	-	-		KOU4P 4800	4800	920	0.00	-	-	-	-	-	
KOU4C 4850	4850	0.5	0.00	-	-	-	-	-		KOU4P 4850	4850	970	0.00	-	-	-	-	-	
KOU4C 4900	4900	0.5	0.00	-	-	-	-	-		KOU4P 4900	4900	1020	0.00	-	-	-	-	-	
KOU4C 4950	4950	0.5	0.00	-	-	-	-	-		KOU4P 4950	4950	1069.5	0.00	-	-	-	-	-	
KOU4C 5000	5000	0.5	0.00	-	-	-	-	-		KOU4P 5000	5000	1119.5	0.00	-	-	-	-	-	
KOU4C 5050	5050	0.5	0.00	-	-	-	-	-		KOU4P 5050	5050	1169.5	0.00	-	-	-	-	-	
KOU4C 5100	5100	0.5	0.00	-	-	-	-	-		KOU4P 5100	5100	1219.5	0.00	-	-	-	-	-	
KOU4C 5150	5150	0.5	0.00	-	-	-	-	-		KOU4P 5150	5150	1269.5	0.00	-	-	-	-	-	
Oct-24 (43d 8/9/24); CSize 25; KOV4 3874.00																			
KOV4C 2650	2650	1216	0.00	0.0	0	0	0	0		KOV4P 2650	2650	0.5	0.00	-	-	-	0	-	
KOV4C 2700	2700	1166.5	0.00	-	-	-	-	-		KOV4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOV4C 2750	2750	1116.5	0.00	-	-	-	-	-		KOV4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOV4C 2800	2800	1067	0.00	-	-	-	-	-		KOV4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOV4C 2850	2850	1017	0.00	-	-	-	-	-		KOV4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOV4C 2900	2900	967	0.00	-	-	-	-	-		KOV4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOV4C 2950	2950	917.5	0.00	-	-	-	-	-		KOV4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOV4C 3000	3000	867.5	0.00	-	-	-	-	-		KOV4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOV4C 3050	3050	818	0.00	-	-	-	-	-		KOV4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOV4C 3100	3100	768	0.00	-	-	-	-	-		KOV4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOV4C 3150	3150	718.5	0.00	-	-	-	-	-		KOV4P 3150	3150	0.5	0.00	-	-	-	-	-	

KOV4C 4100	4100	45	0.00	-	-	-	-	-	KOV4P 4100	4100	273	0.00	-	-	-	-	-	-
KOV4C 4150	4150	34.5	0.00	-	-	-	-	-	KOV4P 4150	4150	312.5	0.00	-	-	-	-	-	-
KOV4C 4200	4200	26.5	0.00	-	-	-	-	50.0	KOV4P 4200	4200	354	0.00	-	-	-	-	-	-
KOV4C 4250	4250	20	0.00	-	-	-	-	-	KOV4P 4250	4250	397.5	0.00	-	-	-	-	-	-
KOV4C 4300	4300	15	0.00	-	-	-	-	300.0	KOV4P 4300	4300	442	0.00	-	-	-	-	-	-
KOV4C 4350	4350	11	0.00	-	-	-	-	-	KOV4P 4350	4350	488	0.00	-	-	-	-	-	-
KOV4C 4400	4400	8	0.00	-	-	-	-	-	KOV4P 4400	4400	535	0.00	-	-	-	-	-	-
KOV4C 4450	4450	5.5	0.00	-	-	-	-	-	KOV4P 4450	4450	582.5	0.00	-	-	-	-	-	-
KOV4C 4500	4500	4	0.00	-	-	-	-	-	KOV4P 4500	4500	630.5	0.00	-	-	-	-	-	-
KOV4C 4550	4550	3	0.00	-	-	-	-	-	KOV4P 4550	4550	679	0.00	-	-	-	-	-	-
KOV4C 4600	4600	2	0.00	-	-	-	-	-	KOV4P 4600	4600	728	0.00	-	-	-	-	-	-
KOV4C 4650	4650	1.5	0.00	-	-	-	-	-	KOV4P 4650	4650	777.5	0.00	-	-	-	-	-	-
KOV4C 4700	4700	1	0.00	-	-	-	-	-	KOV4P 4700	4700	826.5	0.00	-	-	-	-	-	-
KOV4C 4750	4750	0.5	0.00	-	-	-	-	-	KOV4P 4750	4750	876	0.00	-	-	-	-	-	-
KOV4C 4800	4800	0.5	0.00	-	-	-	-	-	KOV4P 4800	4800	926	0.00	-	-	-	-	-	-
KOV4C 4850	4850	0.5	0.00	-	-	-	-	-	KOV4P 4850	4850	975.5	0.00	-	-	-	-	-	-
KOV4C 4900	4900	0.5	0.00	-	-	-	-	-	KOV4P 4900	4900	1025	0.00	-	-	-	-	-	-
KOV4C 4950	4950	0.5	0.00	-	-	-	-	-	KOV4P 4950	4950	1075	0.00	-	-	-	-	-	-
KOV4C 5000	5000	0.5	0.00	-	-	-	-	-	KOV4P 5000	5000	1124.5	0.00	-	-	-	-	-	-
KOV4C 5050	5050	0.5	0.00	-	-	-	-	-	KOV4P 5050	5050	1174.5	0.00	-	-	-	-	-	-
KOV4C 5100	5100	0.5	0.00	-	-	-	-	-	KOV4P 5100	5100	1224	0.00	-	-	-	-	-	-

Nov-24 (75d 9/10/24); CSize 25; KOX4 3880.00

KOX4C 2700	2700	1188	0.00	-	-	-	-	-	KOX4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOX4C 2750	2750	1118.5	0.00	-	-	-	-	-	KOX4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOX4C 2800	2800	1069	0.00	-	-	-	-	-	KOX4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOX4C 2850	2850	1019.5	0.00	-	-	-	-	-	KOX4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOX4C 2900	2900	970	0.00	-	-	-	-	-	KOX4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOX4C 2950	2950	920.5	0.00	-	-	-	-	-	KOX4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOX4C 3000	3000	871	0.00	-	-	-	-	-	KOX4P 3000	3000	1	0.00	-	-	-	-	-	-
KOX4C 3050	3050	822	0.00	-	-	-	-	-	KOX4P 3050	3050	1.5	0.00	-	-	-	-	-	-
KOX4C 3100	3100	773	0.00	-	-	-	-	-	KOX4P 3100	3100	2.5	0.00	-	-	-	-	-	-
KOX4C 3150	3150	724.5	0.00	-	-	-	-	-	KOX4P 3150	3150	3.5	0.00	-	-	-	-	-	-
KOX4C 3200	3200	676.5	0.00	-	-	-	-	-	KOX4P 3200	3200	5	0.00	-	-	-	-	-	-
KOX4C 3250	3250	629	0.00	-	-	-	-	-	KOX4P 3250	3250	7.5	0.00	-	-	-	-	-	-
KOX4C 3300	3300	582.5	0.00	-	-	-	-	-	KOX4P 3300	3300	10.5	0.00	-	-	-	-	-	-
KOX4C 3350	3350	537	0.00	-	-	-	-	-	KOX4P 3350	3350	14.5	0.00	-	-	-	-	-	-
KOX4C 3400	3400	492.5	0.00	-	-	-	-	-	KOX4P 3400	3400	19.5	0.00	-	-	-	-	-	-
KOX4C 3450	3450	449.5	0.00	-	-	-	-	-	KOX4P 3450	3450	26.5	0.00	-	-	-	-	-	-
KOX4C 3500	3500	408	0.00	-	-	-	-	-	KOX4P 3500	3500	34.5	0.00	-	-	-	-	-	-
KOX4C 3550	3550	368	0.00	-	-	-	-	-	KOX4P 3550	3550	44.5	0.00	-	-	-	-	-	-
KOX4C 3600	3600	330.5	0.00	-	-	-	-	-	KOX4P 3600	3600	56	0.00	-	-	-	-	-	-
KOX4C 3650	3650	294.5	0.00	-	-	-	-	-	KOX4P 3650	3650	70	0.00	-	-	-	-	-	-
KOX4C 3700	3700	261	0.00	-	-	-	-	-	KOX4P 3700	3700	86.5	0.00	-	-	-	-	-	-
KOX4C 3750	3750	230	0.00	-	-	-	-	-	KOX4P 3750	3750	105	0.00	-	-	-	-	-	-
KOX4C 3800	3800	201.5	0.00	-	-	-	-	-	KOX4P 3800	3800	126	0.00	-	-	-	-	-	-
KOX4C 3850	3850	175	0.00	-	-	-	-	-	KOX4P 3850	3850	149	0.00	-	-	-	-	-	-
KOX4C 3900	3900	151	0.00	-	-	-	-	-	KOX4P 3900	3900	175	0.00	-	-	-	-	-	-
KOX4C 3950	3950	129.5	0.00	-	-	-	-	-	KOX4P 3950	3950	203	0.00	-	-	-	-	-	-
KOX4C 4000	4000	110.5	0.00	-	-	-	-	-	KOX4P 4000	4000	234	0.00	-	-	-	-	-	-
KOX4C 4050	4050	93.5	0.00	-	-	-	-	-	KOX4P 4050	4050	266.5	0.00	-	-	-	-	-	-
KOX4C 4100	4100	79	0.00	-	-	-	-	-	KOX4P 4100	4100	301.5	0.00	-	-	-	-	-	-
KOX4C 4150	4150	66	0.00	-	-	-	-	-	KOX4P 4150	4150	338	0.00	-	-	-	-	-	-
KOX4C 4200	4200	54.5	0.00	-	-	-	-	200.0	KOX4P 4200	4200	376.5	0.00	-	-	-	-	-	-
KOX4C 4250	4250	45	0.00	-	-	-	-	-	KOX4P 4250	4250	416.5	0.00	-	-	-	-	-	-
KOX4C 4300	4300	37	0.00	-	-	-	-	150.0	KOX4P 4300	4300	458	0.00	-	-	-	-	-	-
KOX4C 4350	4350	30	0.00	-	-	-	-	-	KOX4P 4350	4350	501	0.00	-	-	-	-	-	-
KOX4C 4400	4400	24.5	0.00	-	-	-	-	-	KOX4P 4400	4400	545	0.00	-	-	-	-	-	-
KOX4C 4450	4450	19.5	0.00	-	-	-	-	-	KOX4P 4450	4450	589.5	0.00	-	-	-	-	-	-
KOX4C 4500	4500	15.5	0.00	-	-	-	-	-	KOX4P 4500	4500	635.5	0.00	-	-	-	-	-	-
KOX4C 4550	4550	12.5	0.00	-	-	-	-	-	KOX4P 4550	4550	682	0.00	-	-	-	-	-	-
KOX4C 4600	4600	10	0.00	-	-	-	-	-	KOX4P 4600	4600	729	0.00	-	-	-	-	-	-
KOX4C 4650	4650	7.5	0.00	-	-	-	-	-	KOX4P 4650	4650	776.5	0.00	-	-	-	-	-	-
KOX4C 4700	4700	6	0.00	-	-	-	-	-	KOX4P 4700	4700	824.5	0.00	-	-	-	-	-	-
KOX4C 4750	4750	4.5	0.00	-	-	-	-	-	KOX4P 4750	4750	873	0.00	-	-	-	-	-	-
KOX4C 4800	4800	3.5	0.00	-	-	-	-	-	KOX4P 4800	4800	921.5	0.00	-	-	-	-	-	-
KOX4C 4850	4850	3	0.00	-	-	-	-	-	KOX4P 4850	4850	970.5	0.00	-	-	-	-	-	-
KOX4C 4900	4900	2	0.00	-	-	-	-	-	KOX4P 4900	4900	1019.5	0.00	-	-	-	-	-	-
KOX4C 4950	4950	1.5	0.00	-	-	-	-	-	KOX4P 4950	4950	1068.5	0.00	-	-	-	-	-	-
KOX4C 5000	5000	1	0.00	-	-	-	-	-	KOX4P 5000	5000	1117.5	0.00	-	-	-	-	-	-
KOX4C 5050	5050	1	0.00	-	-	-	-	-	KOX4P 5050	5050	1167	0.00	-	-	-	-	-	-
KOX4C 5100	5100	0.5	0.00	-	-	-	-	-	KOX4P 5100	5100	1216.5	0.00	-	-	-	-	-	-
KOX4C 5150	5150	0.5	0.00	-	-	-	-	-	KOX4P 5150	5150	1266	0.00	-	-	-	-	-	-

Dec-24 (105d 10/10/24); CSize 25; KOZ4 3898.00

KOZ4C 2700	2700	1182	0.00	-	-	-	-	-	KOZ4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOZ4C 2750	2750	1133	0.00	-	-	-	-	-	KOZ4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOZ4C 2800	2800	1083.5	0.00	-	-	-	-	-	KOZ4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOZ4C 2850	2850	1034	0.00	-	-	-	-	-	KOZ4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOZ4C 2900	2900	985	0.00	-	-	-	-	-	KOZ4P 2900	2900	1	0.00	-	-	-	-	-	-
KOZ4C 2950	2950	936	0.00	-	-	-	-	-	KOZ4P 2950	2950	1.5	0.00	-	-	-	-	-	-
KOZ4C 3000	3000	887.5	0.00	-	-	-	-	-	KOZ4P 3000	3000	2.5	0.00	-	-	-	-	-	-
KOZ4C 3050	3050	839	0.00	-	-	-	-	-	KOZ4P 3050	3050	3.5	0.00	-	-	-	-	-	-
KOZ4C 3100	3100	791	0.00	-	-	-	-	-	KOZ4P 3100	3100	5.5	0.00	-	-	-	-	-	-
KOZ4C 3150	3150	743.5	0.00	-	-	-	-	-	KOZ4P 3150	3150	7.5	0.00	-	-	-	-	-	-
KOZ4C 3200	3200	697	0.00	-	-	-	-	-	KOZ4P 3200	3200	10	0.00	-	-	-	-	-	-
KOZ4C 3250	3250	650.5	0.00	-	-	-	-	-	KOZ4P 3250	3250	13.5	0.00	-	-	-	-	-	-
KOZ4C 3300	3300	605.5	0.00	-	-	-	-	-	KOZ4P 3300	3300	18	0.00	-	-	-	-	-	-
KOZ4C 3350	3350	561.5	0.00	-	-	-	-	-	KOZ4P 3350	3350	23.5	0.00	-	-	-	-	-	-
KOZ4C 3400	3400	519	0.00	-	-	-	-	-	KOZ4P 3400	3400	30.5	0.00	-	-	-	-	-	-
KOZ4C 3450	3450	477.5	0.00	-	-	-	-	-	KOZ4P 3450	3450	38.5	0.00	-	-</				

KOZ4C 5000	5000	4	0.00	-	-	-	-	-	KOZ4P 5000	5000	1101	0.00	-	-	-	-	-
KOZ4C 5050	5050	3.5	0.00	-	-	-	-	-	KOZ4P 5050	5050	1149.5	0.00	-	-	-	-	-
KOZ4C 5100	5100	2.5	0.00	-	-	-	-	-	KOZ4P 5100	5100	1198.5	0.00	-	-	-	-	-
KOZ4C 5150	5150	2	0.00	-	-	-	-	-	KOZ4P 5150	5150	1247.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
SEP 24	CALL	23.16	23.42	-1.11
	PUT	23.16	23.41	-1.07
	MEAN	23.16	23.42	-1.09
OCT 24	CALL	23.23	23.46	-0.98
	PUT	23.23	23.46	-0.98
	MEAN	23.23	23.46	-0.98
NOV 24	CALL	23.16	23.42	-1.11
	PUT	23.16	23.41	-1.07
	MEAN	23.16	23.42	-1.09

	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

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