

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	3,959	22	3,945	3,976	3,932	2,061	11,939
AUG 24	3,941	31	3,910	3,960	3,908	9,677	40,693
SEP 24	3,920	37	3,880	3,940	3,880	25,313	58,951
OCT 24	3,904	38	3,862	3,922	3,862	6,473	26,669
NOV 24	3,905	43	3,860	3,920	3,860	3,410	18,452
DEC 24	3,919	42	3,876	3,933	3,875	1,957	16,002
JAN 25	3,944	45	3,914	3,954	3,898	964	14,675
FEB 25	3,965	46	3,957	3,973	3,957	1,151	6,692
MAR 25	3,976	42	3,973	3,986	3,972	943	14,026
APR 25	3,972	42	3,974	3,988	3,968	146	4,075
MAY 25	3,964	42	3,968	3,983	3,964	158	4,159
JUN 25	3,949	42					
JUL 25	3,934	42				2	2,002
SEP 25	3,912	42				1	602
NOV 25	3,911	42					219
JAN 26	3,911	42					
MAR 26	3,911	42					
MAY 26	3,911	42					
JUL 26	3,911	42					
SEP 26	3,911	42					
NOV 26	3,911	42					
JAN 27	3,911	42					
MAR 27	3,911	42					
MAY 27	3,911	42					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	44.30	0.57	-	44.45	44.15	-	103,053
AUG 24	44.50	0.56	-	44.66	44.37	-	90,553
SEP 24	44.54	0.59	-	44.69	44.40	-	57,002
OCT 24	44.36	0.55	-	44.51	44.23	-	34,393
DEC 24	44.44	0.55	-	44.58	44.32	-	206,960
JAN 25	44.52	0.54	-	44.63	44.41	-	35,694
MAR 25	44.60	0.49	-	44.65	44.41	-	25,409
MAY 25	44.75	0.50	-	44.92	44.69	-	9,969
JUL 25	44.90	0.52	-	45.08	44.85	-	5,456
AUG 25	44.75	0.51	-	44.81	44.71	-	1,450
SEP 25	44.49	0.48	-	44.57	43.94	-	970
OCT 25	44.12	0.46	-	-	-	-	1,027
DEC 25	44.05	0.46	-	-	-	-	4,262
JAN 26	44.06	0.45	-	-	-	-	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 (20d 7/10/24); CSize 25; KOU4 3934.00																			
KOU4C 2750	2750	1168	0.00	-	-	-	-	-	-	KOU4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOU4C 2800	2800	1118	0.00	-	-	-	-	-	-	KOU4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOU4C 2850	2850	1068	0.00	-	-	-	-	-	-	KOU4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOU4C 2900	2900	1018	0.00	-	-	-	-	-	-	KOU4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOU4C 2950	2950	968	0.00	-	-	-	-	-	-	KOU4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOU4C 3000	3000	918.5	0.00	-	-	-	-	-	-	KOU4P 3000	3000	0.5	0.00	-	-	-	-	-	-
KOU4C 3050	3050	868.5	0.00	-	-	-	-	-	-	KOU4P 3050	3050	0.5	0.00	-	-	-	-	-	-
KOU4C 3100	3100	818.5	0.00	-	-	-	-	-	-	KOU4P 3100	3100	0.5	0.00	-	-	-	-	-	-
KOU4C 3150	3150	768.5	0.00	-	-	-	-	-	-	KOU4P 3150	3150	0.5	0.00	-	-	-	-	-	-
KOU4C 3200	3200	718.5	0.00	-	-	-	-	-	-	KOU4P 3200	3200	0.5	0.00	-	-	-	-	-	-
KOU4C 3250	3250	669	0.00	-	-	-	-	-	-	KOU4P 3250	3250	0.5	0.00	-	-	-	-	-	-
KOU4C 3300	3300	619	0.00	-	-	-	-	-	-	KOU4P 3300	3300	0.5	0.00	-	-	-	-	-	-
KOU4C 3350	3350	569	0.00	-	-	-	-	-	-	KOU4P 3350	3350	0.5	0.00	-	-	-	-	-	-
KOU4C 3400	3400	519.5	0.00	-	-	-	-	-	-	KOU4P 3400	3400	0.5	0.00	-	-	-	-	-	-
KOU4C 3450	3450	470	0.00	-	-	-	-	-	-	KOU4P 3450	3450	1	0.00	-	-	-	-	-	-
KOU4C 3500	3500	421	0.00	-	-	-	-	-	-	KOU4P 3500	3500	2	0.00	-	-	-	-	-	-
KOU4C 3550	3550	373	0.00	-	-	-	-	-	-	KOU4P 3550	3550	3.5	0.00	-	-	-	-	-	-
KOU4C 3600	3600	326	0.00	-	-	-	-	-	-	KOU4P 3600	3600	6.5	0.00	-	-	-	-	-	-
KOU4C 3650	3650	280.5	0.00	-	-	-	-	-	-	KOU4P 3650	3650	11	0.00	-	-	-	-	-	-
KOU4C 3700	3700	237.5	0.00	-	-	-	-	-	-	KOU4P 3700	3700	18	0.00	-	-	-	-	-	-
KOU4C 3750	3750	197.5	0.00	-	-	-	-	-	-	KOU4P 3750	3750	28	0.00	-	-	-	-	-	-
KOU4C 3800	3800	161	0.00	-	-	-	-	-	-	KOU4P 3800	3800	41	0.00	-	-	-	-	-	-
KOU4C 3850	3850	128.5	0.00	-	-	-	-	-	-	KOU4P 3850	3850	58.5	0.00	-	-	-	-	-	-
KOU4C 3900	3900	100	0.00	-	-	-	-	-	-	KOU4P 3900	3900	80	0.00	-	-	-	-	-	-
KOU4C 3950	3950	76	0.00	-	-	-	-	-	-	KOU4P 3950	3950	106	0.00	-	-	-	-	-	-
KOU4C 4000	4000	56.5	0.00	-	-	-	-	-	-	KOU4P 4000	4000	136	0.00	-	-	-	-	-	-
KOU4C 4050	4050	40.5	0.00	-	-	-	100.0	-	-	KOU4P 4050	4050	170.5	0.00	-	-	-	-	-	-
KOU4C 4100	4100	28.5	0.00	-	-	-	200.0	-	-	KOU4P 4100	4100	208.5	0.00	-	-	-	-	-	-
KOU4C 4150	4150	19.5	0.00	-	-	-	-	-	-	KOU4P 4150	4150	249	0.00	-	-	-	-	-	-
KOU4C 4200	4200	13	0.00	-	-	-	50.0	-	-	KOU4P 4200	4200	292.5	0.00	-	-	-	-	-	-
KOU4C 4250	4250	8.5	0.00	-	-	-	-	-	-	KOU4P 4250	4250	338	0.00	-	-	-	-	-	-
KOU4C 4300	4300	5.5	0.00	-	-	-	-	-	-	KOU4P 4300	4300	384.5	0.00	-	-	-	-	-	-
KOU4C 4350	4350	3.5	0.00	-	-	-	-	-	-	KOU4P 4350	4350	432.5	0.00	-	-	-	-	-	-
KOU4C 4400	4400	2	0.00	-	-	-	-	-	-	KOU4P 4400	4400	481	0.00	-	-	-	-	-	-
KOU4C 4450	4450	1	0.00	-	-	-	-	-	-	KOU4P 4450	4450	530	0.00	-	-	-	-	-	-
KOU4C 4500	4500	0.5	0.00	-	-	-	-	-	-	KOU4P 4500	4500	579.5	0.00	-	-	-	-	-	-
KOU4C 4550	4550	0.5	0.00	-	-	-	-	-	-	KOU4P 4550	4550	629	0.00	-	-	-	-	-	-
KOU4C 4600	4600	0.5	0.00	-	-	-	-	-	-	KOU4P 4600	4600	679	0.00	-	-	-	-	-	-
KOU4C 4650	4650	0.5	0.00	-	-	-	-	-	-	KOU4P 4650	4650	729	0.00	-	-	-	-	-	-
KOU4C 4700	4700	0.5	0.00	-	-	-	-	-	-	KOU4P 4700	4700	778.5	0.00	-	-	-	-	-	-
KOU4C 4750	4750	0.5	0.00	-	-	-	-	-	-	KOU4P 4750	4750	828.5	0.00	-	-	-	-	-	-
KOU4C 4800	4800	0.5	0.00	-	-	-	-	-	-	KOU4P 4800	4800	878.5	0.00	-	-	-	-	-	-
KOU4C 4850	4850	0.5	0.00	-	-	-	-	-	-	KOU4P 4850	4850	928.5	0.00	-	-	-	-	-	-
KOU4C 4900	4900	0.5	0.00	-	-	-	-	-	-	KOU4P 4900	4900	978	0.00	-	-	-	-	-	-
KOU4C 4950	4950	0.5	0.00	-	-	-	-	-	-	KOU4P 4950	4950	1028	0.00	-	-	-	-	-	-
KOU4C 5000	5000	0.5	0.00	-	-	-	-	-	-	KOU4P 5000	5000	1078	0.00	-	-	-	-	-	-
KOU4C 5050	5050	0.5	0.00	-	-	-	-	-	-	KOU4P 5050	5050	1128	0.00	-	-	-	-	-	-
KOU4C 5100	5100	0.5	0.00	-	-	-	-	-	-	KOU4P 5100	5100	1178	0.00	-	-	-	-	-	-
KOU4C 5150	5150	0.5	0.00	-	-	-	-	-	-	KOU4P 5150	5150	1228	0.00	-	-	-	-	-	-
KOU4C 5200	5200	0.5	0.00	-	-	-	-	-	-	KOU4P 5200	5200	1277.5	0.00	-	-	-	-	-	-
Oct-24 (50d 8/9/24); CSize 25; KOV4 3918.00																			
KOV4C 2700	2700	1198.5	0.00	0.0	0	0	0	0	0	KOV4P 2700	2700	0.5	0.00	-	-	-	0	-	-
KOV4C 2750	2750	1149	0.00	-	-	-	-	-	-	KOV4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOV4C 2800	2800	1099	0.00	-	-	-	-	-	-	KOV4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOV4C 2850	2850	1049	0.00	-	-	-	-	-	-	KOV4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOV4C 2900	2900	999.5	0.00	-	-	-	-	-	-	KOV4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOV4C 2950	2950	949.5	0.00	-	-	-	-	-	-	KOV4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOV4C 3000	3000	900	0.00	-	-	-	-	-	-	KOV4P 3000	3000	0.5	0.00	-	-	-	-	-	-
KOV4C 3050	3050	850.5	0.00	-	-	-	-	-	-	KOV4P 3050	3050	0.5	0.00	-	-	-	-	-	-
KOV4C 3100	3100	801	0.00	-	-	-	-	-	-	KOV4P 3100	3100	0.5	0.00	-	-	-	-	-	-
KOV4C 3150	3150	751.5	0.00	-	-	-	-	-	-	KOV4P 3150	3150	1	0.00	-	-	-	-	-	-
KOV4C 3200	3200	702	0.00	-	-	-	-	-	-	KOV4P 3200	3200	1.5	0.00	-	-	-	-	-	-
KOV4C 3250	3250	653.5	0.00	-															

KOV4C 4150	4150	52	0.00	-	-	-	-	-	KOV4P 4150	4150	297	0.00	-	-	-	-	-
KOV4C 4200	4200	41.5	0.00	-	-	-	-	50.0	KOV4P 4200	4200	336.5	0.00	-	-	-	-	-
KOV4C 4250	4250	33	0.00	-	-	-	-	-	KOV4P 4250	4250	377.5	0.00	-	-	-	-	-
KOV4C 4300	4300	25.5	0.00	-	-	-	-	300.0	KOV4P 4300	4300	420	0.00	-	-	-	-	-
KOV4C 4350	4350	20	0.00	-	-	-	-	-	KOV4P 4350	4350	464	0.00	-	-	-	-	-
KOV4C 4400	4400	15.5	0.00	-	-	-	-	-	KOV4P 4400	4400	509	0.00	-	-	-	-	-
KOV4C 4450	4450	11.5	0.00	-	-	-	-	-	KOV4P 4450	4450	555	0.00	-	-	-	-	-
KOV4C 4500	4500	8.5	0.00	-	-	-	-	-	KOV4P 4500	4500	602	0.00	-	-	-	-	-
KOV4C 4550	4550	6.5	0.00	-	-	-	-	-	KOV4P 4550	4550	649.5	0.00	-	-	-	-	-
KOV4C 4600	4600	5	0.00	-	-	-	-	-	KOV4P 4600	4600	697.5	0.00	-	-	-	-	-
KOV4C 4650	4650	3.5	0.00	-	-	-	-	-	KOV4P 4650	4650	746	0.00	-	-	-	-	-
KOV4C 4700	4700	2.5	0.00	-	-	-	-	-	KOV4P 4700	4700	795	0.00	-	-	-	-	-
KOV4C 4750	4750	2	0.00	-	-	-	-	-	KOV4P 4750	4750	844	0.00	-	-	-	-	-
KOV4C 4800	4800	1.5	0.00	-	-	-	-	-	KOV4P 4800	4800	893.5	0.00	-	-	-	-	-
KOV4C 4850	4850	1	0.00	-	-	-	-	-	KOV4P 4850	4850	942.5	0.00	-	-	-	-	-
KOV4C 4900	4900	0.5	0.00	-	-	-	-	-	KOV4P 4900	4900	992	0.00	-	-	-	-	-
KOV4C 4950	4950	0.5	0.00	-	-	-	-	-	KOV4P 4950	4950	1041.5	0.00	-	-	-	-	-
KOV4C 5000	5000	0.5	0.00	-	-	-	-	-	KOV4P 5000	5000	1091.5	0.00	-	-	-	-	-
KOV4C 5050	5050	0.5	0.00	-	-	-	-	-	KOV4P 5050	5050	1141	0.00	-	-	-	-	-
KOV4C 5100	5100	0.5	0.00	-	-	-	-	-	KOV4P 5100	5100	1190.5	0.00	-	-	-	-	-
KOV4C 5150	5150	0.5	0.00	-	-	-	-	-	KOV4P 5150	5150	1240.5	0.00	-	-	-	-	-

Nov-24 (82d 9/10/24); CSize 25; KOX4 3918.00

KOX4C 2700	2700	1196.5	0.00	-	-	-	-	-	KOX4P 2700	2700	0.5	0.00	-	-	-	-	-
KOX4C 2750	2750	1146.5	0.00	-	-	-	-	-	KOX4P 2750	2750	0.5	0.00	-	-	-	-	-
KOX4C 2800	2800	1097	0.00	-	-	-	-	-	KOX4P 2800	2800	0.5	0.00	-	-	-	-	-
KOX4C 2850	2850	1047.5	0.00	-	-	-	-	-	KOX4P 2850	2850	0.5	0.00	-	-	-	-	-
KOX4C 2900	2900	998	0.00	-	-	-	-	-	KOX4P 2900	2900	0.5	0.00	-	-	-	-	-
KOX4C 2950	2950	949	0.00	-	-	-	-	-	KOX4P 2950	2950	1	0.00	-	-	-	-	-
KOX4C 3000	3000	899.5	0.00	-	-	-	-	-	KOX4P 3000	3000	1.5	0.00	-	-	-	-	-
KOX4C 3050	3050	851	0.00	-	-	-	-	-	KOX4P 3050	3050	2	0.00	-	-	-	-	-
KOX4C 3100	3100	802	0.00	-	-	-	-	-	KOX4P 3100	3100	3	0.00	-	-	-	-	-
KOX4C 3150	3150	754	0.00	-	-	-	-	-	KOX4P 3150	3150	4.5	0.00	-	-	-	-	-
KOX4C 3200	3200	706	0.00	-	-	-	-	-	KOX4P 3200	3200	6.5	0.00	-	-	-	-	-
KOX4C 3250	3250	659	0.00	-	-	-	-	-	KOX4P 3250	3250	9	0.00	-	-	-	-	-
KOX4C 3300	3300	613	0.00	-	-	-	-	-	KOX4P 3300	3300	12	0.00	-	-	-	-	-
KOX4C 3350	3350	567.5	0.00	-	-	-	-	-	KOX4P 3350	3350	16.5	0.00	-	-	-	-	-
KOX4C 3400	3400	523	0.00	-	-	-	-	-	KOX4P 3400	3400	22	0.00	-	-	-	-	-
KOX4C 3450	3450	480.5	0.00	-	-	-	-	-	KOX4P 3450	3450	28.5	0.00	-	-	-	-	-
KOX4C 3500	3500	439	0.00	-	-	-	-	-	KOX4P 3500	3500	37	0.00	-	-	-	-	-
KOX4C 3550	3550	399	0.00	-	-	-	-	-	KOX4P 3550	3550	46.5	0.00	-	-	-	-	-
KOX4C 3600	3600	361	0.00	-	-	-	-	-	KOX4P 3600	3600	58.5	0.00	-	-	-	-	-
KOX4C 3650	3650	325	0.00	-	-	-	-	-	KOX4P 3650	3650	72	0.00	-	-	-	-	-
KOX4C 3700	3700	291	0.00	-	-	-	-	-	KOX4P 3700	3700	87.5	0.00	-	-	-	-	-
KOX4C 3750	3750	259.5	0.00	-	-	-	-	-	KOX4P 3750	3750	105.5	0.00	-	-	-	-	-
KOX4C 3800	3800	230	0.00	-	-	-	-	-	KOX4P 3800	3800	125.5	0.00	-	-	-	-	-
KOX4C 3850	3850	202.5	0.00	-	-	-	-	-	KOX4P 3850	3850	148	0.00	-	-	-	-	-
KOX4C 3900	3900	177.5	0.00	-	-	-	-	-	KOX4P 3900	3900	172.5	0.00	-	-	-	-	-
KOX4C 3950	3950	154.5	0.00	-	-	-	-	-	KOX4P 3950	3950	199.5	0.00	-	-	-	-	-
KOX4C 4000	4000	134	0.00	-	-	-	-	-	KOX4P 4000	4000	228.5	0.00	-	-	-	-	-
KOX4C 4050	4050	115.5	0.00	-	-	-	-	-	KOX4P 4050	4050	259.5	0.00	-	-	-	-	-
KOX4C 4100	4100	99	0.00	-	-	-	-	-	KOX4P 4100	4100	292.5	0.00	-	-	-	-	-
KOX4C 4150	4150	84.5	0.00	-	-	-	-	-	KOX4P 4150	4150	327.5	0.00	-	-	-	-	-
KOX4C 4200	4200	71.5	0.00	-	-	-	-	200.0	KOX4P 4200	4200	364.5	0.00	-	-	-	-	-
KOX4C 4250	4250	60.5	0.00	-	-	-	-	-	KOX4P 4250	4250	403	0.00	-	-	-	-	-
KOX4C 4300	4300	50.5	0.00	-	-	-	-	150.0	KOX4P 4300	4300	442.5	0.00	-	-	-	-	-
KOX4C 4350	4350	42	0.00	-	-	-	-	-	KOX4P 4350	4350	484	0.00	-	-	-	-	-
KOX4C 4400	4400	35	0.00	-	-	-	-	-	KOX4P 4400	4400	526.5	0.00	-	-	-	-	-
KOX4C 4450	4450	29	0.00	-	-	-	-	-	KOX4P 4450	4450	570	0.00	-	-	-	-	-
KOX4C 4500	4500	23.5	0.00	-	-	-	-	-	KOX4P 4500	4500	614.5	0.00	-	-	-	-	-
KOX4C 4550	4550	19.5	0.00	-	-	-	-	-	KOX4P 4550	4550	659.5	0.00	-	-	-	-	-
KOX4C 4600	4600	16	0.00	-	-	-	-	-	KOX4P 4600	4600	705.5	0.00	-	-	-	-	-
KOX4C 4650	4650	12.5	0.00	-	-	-	-	-	KOX4P 4650	4650	752.5	0.00	-	-	-	-	-
KOX4C 4700	4700	10.5	0.00	-	-	-	-	-	KOX4P 4700	4700	799.5	0.00	-	-	-	-	-
KOX4C 4750	4750	8	0.00	-	-	-	-	-	KOX4P 4750	4750	847	0.00	-	-	-	-	-
KOX4C 4800	4800	6.5	0.00	-	-	-	-	-	KOX4P 4800	4800	895	0.00	-	-	-	-	-
KOX4C 4850	4850	5	0.00	-	-	-	-	-	KOX4P 4850	4850	943.5	0.00	-	-	-	-	-
KOX4C 4900	4900	4	0.00	-	-	-	-	-	KOX4P 4900	4900	992	0.00	-	-	-	-	-
KOX4C 4950	4950	3.5	0.00	-	-	-	-	-	KOX4P 4950	4950	1040.5	0.00	-	-	-	-	-
KOX4C 5000	5000	2.5	0.00	-	-	-	-	-	KOX4P 5000	5000	1089.5	0.00	-	-	-	-	-
KOX4C 5050	5050	2	0.00	-	-	-	-	-	KOX4P 5050	5050	1138.5	0.00	-	-	-	-	-
KOX4C 5100	5100	1.5	0.00	-	-	-	-	-	KOX4P 5100	5100	1188	0.00	-	-	-	-	-
KOX4C 5150	5150	1	0.00	-	-	-	-	-	KOX4P 5150	5150	1237	0.00	-	-	-	-	-

Dec-24 (112d 10/10/24); CSize 25; KOZ4 3933.00

KOZ4C 2700	2700	1207.5	0.00	-	-	-	-	-	KOZ4P 2700	2700	0.5	0.00	-	-	-	-	-
KOZ4C 2750	2750	1158	0.00	-	-	-	-	-	KOZ4P 2750	2750	0.5	0.00	-	-	-	-	-
KOZ4C 2800	2800	1108.5	0.00	-	-	-	-	-	KOZ4P 2800	2800	0.5	0.00	-	-	-	-	-
KOZ4C 2850	2850	1059.5	0.00	-	-	-	-	-	KOZ4P 2850	2850	1	0.00	-	-	-	-	-
KOZ4C 2900	2900	1010.5	0.00	-	-	-	-	-	KOZ4P 2900	2900	1.5	0.00	-	-	-	-	-
KOZ4C 2950	2950	961.5	0.00	-	-	-	-	-	KOZ4P 2950	2950	2	0.00	-	-	-	-	-
KOZ4C 3000	3000	913	0.00	-	-	-	-	-	KOZ4P 3000	3000	3	0.00	-	-	-	-	-
KOZ4C 3050	3050	865	0.00	-	-	-	-	-	KOZ4P 3050	3050	4.5	0.00	-	-	-	-	-
KOZ4C 3100	3100	817.5	0.00	-	-	-	-	-	KOZ4P 3100	3100	6.5	0.00	-	-	-	-	-
KOZ4C 3150	3150	770	0.00	-	-	-	-	-	KOZ4P 3150	3150	8.5	0.00	-	-	-	-	-
KOZ4C 3200	3200	723.5	0.00	-	-	-	-	-	KOZ4P 3200	3200	11.5	0.00	-	-	-	-	-
KOZ4C 3250	3250	678	0.00	-	-	-	-	-	KOZ4P 3250	3250	15.5	0.00	-	-	-	-	-
KOZ4C 3300	3300	633	0.00	-	-	-	-	-	KOZ4P 3300	3300	20	0.00	-	-	-	-	-
KOZ4C 3350	3350	589	0.00	-	-	-	-	-	KOZ4P 3350	3350	25.5	0.00	-	-	-	-	-
KOZ4C 3400	3400	546.5	0.00	-	-	-	-	-	KOZ4P 3400	3400	32.5	0.00	-	-	-	-	-
KOZ4C 3450	3450	505	0.00	-	-	-	-	-	KOZ4P 3450	3450	40.5	0.00	-	-	-	-	-
KOZ4C 3500	3500	465	0.00	-	-	-	-	-	KOZ4P 3500	3500	50.5	0.00	-	-	-	-	-
KOZ4C 3550	3550	427	0.00	-	-	-	-	-	KOZ4P 3550	3550	61.5	0.00	-	-	-	-	-
KOZ4C 3600	3600	390.5	0.00	-	-	-	-	-	KOZ4P 3600	3600	74.5	0.00	-	-	-		

KOZ4C 5000	5000	6.5	0.00	-	-	-	-	-	KOZ4P 5000	5000	1077	0.00	-	-	-	-	-
KOZ4C 5050	5050	5.5	0.00	-	-	-	-	-	KOZ4P 5050	5050	1125.5	0.00	-	-	-	-	-
KOZ4C 5100	5100	4.5	0.00	-	-	-	-	-	KOZ4P 5100	5100	1174	0.00	-	-	-	-	-
KOZ4C 5150	5150	3.5	0.00	-	-	-	-	-	KOZ4P 5150	5150	1222.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG
SEP 24	CALL	23.77	23.78
	PUT	23.77	23.76
	MEAN	23.77	23.77
OCT 24	CALL	23.83	23.85
	PUT	23.83	23.83
	MEAN	23.83	23.84
NOV 24	CALL	23.77	23.78
	PUT	23.77	23.76
	MEAN	23.77	23.77

	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.