

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	3,987	-41	4,010	4,016	3,975	1,967	4,320
JUL 24	3,994	-38	4,019	4,026	3,964	8,526	34,710
AUG 24	3,993	-41	4,022	4,029	3,965	37,303	54,591
SEP 24	3,992	-44	4,022	4,029	3,967	14,626	34,472
OCT 24	3,989	-49	4,020	4,029	3,967	8,523	16,051
NOV 24	3,993	-49	4,019	4,032	3,972	7,052	17,451
DEC 24	4,006	-51	4,036	4,045	3,985	4,855	14,142
JAN 25	4,028	-56	4,067	4,075	4,009	4,595	11,522
FEB 25	4,053	-56	4,100	4,100	4,030	2,297	4,660
MAR 25	4,063	-56	4,100	4,112	4,040	3,787	11,479
APR 25	4,059	-56	4,100	4,100	4,038	835	3,131
MAY 25	4,059	-56	4,097	4,100	4,035	1,166	3,545
JUL 25	4,029	-56	4,000	4,004	4,000	43	1,799
SEP 25	4,007	-56	4,028	4,028	3,997	24	338
NOV 25	4,012	-56	4,039	4,039	3,989	20	136
JAN 26	4,012	-56	-	-	-	-	-
MAR 26	4,012	-56	-	-	-	-	-
MAY 26	4,012	-56	-	-	-	-	-
JUL 26	4,012	-56	-	-	-	-	-
SEP 26	4,012	-56	-	-	-	-	-
NOV 26	4,012	-56	-	-	-	-	-
JAN 27	4,012	-56	-	-	-	-	-
MAR 27	4,012	-56	-	-	-	-	-
MAY 27	4,012	-56	-	-	-	-	-

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	45.72	-0.16	45.87	45.81	45.53	65,006	221,652
AUG 24	45.98	-0.16	46.12	46.06	45.82	15,590	63,632
SEP 24	46.07	-0.21	46.28	46.17	45.90	10,302	41,077
OCT 24	46.07	-0.22	46.29	46.14	45.91	7,124	28,048
DEC 24	46.29	-0.22	46.51	46.34	46.09	22,743	144,106
JAN 25	46.44	-0.20	46.64	46.45	46.37	4,195	24,186
MAR 25	46.54	-0.19	46.73	46.54	46.36	3,050	21,823
MAY 25	46.69	-0.18	46.87	46.68	46.59	958	7,755
JUL 25	46.83	-0.18	47.01	46.83	46.75	574	3,367
AUG 25	46.65	-0.17	46.82	46.82	46.47	207	1,155
SEP 25	46.39	-0.16	46.38	46.38	46.21	106	700
OCT 25	46.04	-0.16	46.02	46.02	45.92	106	997
DEC 25	45.97	-0.19	45.54	45.93	45.54	116	3,917
JAN 26	45.98	-0.18	-	-	-	-	7
MAR 26	46.00	-0.18	-	-	-	-	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 (10d 6/10/24); CSize 25; KOQ4 3990.00</b>																			
KOQ4C 2800	2800	1192	0.00	-	-	-	-	-	-	KOQ4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOQ4C 2850	2850	1142	0.00	-	-	-	-	-	-	KOQ4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOQ4C 2900	2900	1092	0.00	-	-	-	-	-	-	KOQ4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOQ4C 2950	2950	1042	0.00	-	-	-	-	-	-	KOQ4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOQ4C 3000	3000	992	0.00	-	-	-	-	-	-	KOQ4P 3000	3000	0.5	0.00	-	-	-	-	-	-
KOQ4C 3050	3050	942	0.00	-	-	-	-	-	-	KOQ4P 3050	3050	0.5	0.00	-	-	-	-	-	-
KOQ4C 3100	3100	892	0.00	-	-	-	-	-	-	KOQ4P 3100	3100	0.5	0.00	-	-	-	-	-	-
KOQ4C 3150	3150	842	0.00	-	-	-	-	-	-	KOQ4P 3150	3150	0.5	0.00	-	-	-	-	-	-
KOQ4C 3200	3200	792.5	0.00	-	-	-	-	-	-	KOQ4P 3200	3200	0.5	0.00	-	-	-	-	-	50
KOQ4C 3250	3250	742.5	0.00	-	-	-	-	-	-	KOQ4P 3250	3250	0.5	0.00	-	-	-	-	-	1,155
KOQ4C 3300	3300	692.5	0.00	-	-	-	-	-	-	KOQ4P 3300	3300	0.5	0.00	-	-	-	-	-	-
KOQ4C 3350	3350	642.5	0.00	-	-	-	-	-	-	KOQ4P 3350	3350	0.5	0.00	-	-	-	-	-	-
KOQ4C 3400	3400	592.5	0.00	-	-	-	-	-	-	KOQ4P 3400	3400	0.5	0.00	-	-	-	-	-	-
KOQ4C 3450	3450	542.5	0.00	-	-	-	-	-	-	KOQ4P 3450	3450	0.5	0.00	-	-	-	-	-	-
KOQ4C 3500	3500	492.5	0.00	-	-	-	-	-	-	KOQ4P 3500	3500	0.5	0.00	-	-	-	-	-	-
KOQ4C 3550	3550	442.5	0.00	-	-	-	-	-	-	KOQ4P 3550	3550	0.5	0.00	-	-	-	-	-	-
KOQ4C 3600	3600	393	0.00	-	-	-	-	-	-	KOQ4P 3600	3600	0.5	0.00	-	-	-	-	-	100
KOQ4C 3650	3650	343.5	0.00	-	-	-	-	-	-	KOQ4P 3650	3650	1	0.00	-	-	-	-	-	-
KOQ4C 3700	3700	295	0.00	-	-	-	-	-	-	KOQ4P 3700	3700	2.5	0.00	-	-	-	-	-	200
KOQ4C 3750	3750	247.5	0.00	-	-	-	-	-	-	KOQ4P 3750	3750	5	0.00	-	-	-	-	-	-
KOQ4C 3800	3800	0	0.00	-	-	-	-	-	-	KOQ4P 3800	3800	0	0.00	-	-	-	-	-	-
KOQ4C 3850	3850	0	0.00	-	-	-	-	-	-	KOQ4P 3850	3850	0	0.00	-	-	-	-	-	-
KOQ4C 3900	3900	0	0.00	-	-	-	-	-	-	KOQ4P 3900	3900	0	0.00	-	-	-	-	-	200
KOQ4C 3950	3950	0	0.00	-	-	-	-	-	-	KOQ4P 3950	3950	0	0.00	-	-	-	-	-	-
KOQ4C 4000	4000	0	0.00	-	-	-	400.0	-	-	KOQ4P 4000	4000	0	0.00	-	-	-	-	-	-
KOQ4C 4050	4050	0	0.00	-	-	-	-	-	-	KOQ4P 4050	4050	0	0.00	-	-	-	-	-	-
KOQ4C 4100	4100	0	0.00	-	-	-	300.0	-	-	KOQ4P 4100	4100	0	0.00	-	-	-	-	-	-
KOQ4C 4150	4150	0	0.00	-	-	-	100.0	-	-	KOQ4P 4150	4150	0	0.00	-	-	-	-	-	50
KOQ4C 4200	4200	0	0.00	-	-	-	500.0	-	-	KOQ4P 4200	4200	0	0.00	-	-	-	-	-	-
KOQ4C 4250	4250	0	0.00	-	-	-	-	-	-	KOQ4P 4250	4250	0	0.00	-	-	-	-	-	-
KOQ4C 4300	4300	0	0.00	-	-	-	200.0	-	-	KOQ4P 4300	4300	0	0.00	-	-	-	-	-	-
KOQ4C 4350	4350	0	0.00	-	-	-	50.0	-	-	KOQ4P 4350	4350	0	0.00	-	-	-	-	-	-
KOQ4C 4400	4400	0	0.00	-	-	-	-	-	-	KOQ4P 4400	4400	0	0.00	-	-	-	-	-	-
KOQ4C 4450	4450	0	0.00	-	-	-	-	-	-	KOQ4P 4450	4450	0	0.00	-	-	-	-	-	-
KOQ4C 4500	4500	0	0.00	-	-	-	-	-	-	KOQ4P 4500	4500	0	0.00	-	-	-	-	-	-
KOQ4C 4550	4550	0	0.00	-	-	-	-	-	-	KOQ4P 4550	4550	0	0.00	-	-	-	-	-	-
KOQ4C 4600	4600	0	0.00	-	-	-	-	-	-	KOQ4P 4600	4600	0	0.00	-	-	-	-	-	-
KOQ4C 4650	4650	0	0.00	-	-	-	-	-	-	KOQ4P 4650	4650	0	0.00	-	-	-	-	-	-
KOQ4C 4700	4700	0	0.00	-	-	-	-	-	-	KOQ4P 4700	4700	0	0.00	-	-	-	-	-	-
KOQ4C 4750	4750	0	0.00	-	-	-	-	-	-	KOQ4P 4750	4750	0	0.00	-	-	-	-	-	-
KOQ4C 4800	4800	0	0.00	-	-	-	-	-	-	KOQ4P 4800	4800	0	0.00	-	-	-	-	-	-
KOQ4C 4850	4850	0	0.00	-	-	-	-	-	-	KOQ4P 4850	4850	0	0.00	-	-	-	-	-	-
KOQ4C 4900	4900	0	0.00	-	-	-	-	-	-	KOQ4P 4900	4900	0	0.00	-	-	-	-	-	-
KOQ4C 4950	4950	0	0.00	-	-	-	-	-	-	KOQ4P 4950	4950	0	0.00	-	-	-	-	-	-
KOQ4C 5000	5000	0	0.00	-	-	-	-	-	-	KOQ4P 5000	5000	0	0.00	-	-	-	-	-	-
KOQ4C 5050	5050	0	0.00	-	-	-	-	-	-	KOQ4P 5050	5050	0	0.00	-	-	-	-	-	-
KOQ4C 5100	5100	0	0.00	-	-	-	-	-	-	KOQ4P 5100	5100	0	0.00	-	-	-	-	-	-
KOQ4C 5150	5150	0	0.00	-	-	-	-	-	-	KOQ4P 5150	5150	0	0.00	-	-	-	-	-	-
KOQ4C 5200	5200	0	0.00	-	-	-	-	-	-	KOQ4P 5200	5200	0	0.00	-	-	-	-	-	-
KOQ4C 5250	5250	0	0.00	-	-	-	-	-	-	KOQ4P 5250	5250	0	0.00	-	-	-	-	-	-
<b>Sep-24 (40d 7/10/24); CSize 25; KOU4 3989.00</b>																			
KOU4C 2800	2800	1187.5	0.00	0.0	0	0	0	0	0	KOU4P 2800	2800	0.5	0.00	-	-	0	-	-	-
KOU4C 2850	2850	1138	0.00	-	-	-	-	-	-	KOU4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOU4C 2900	2900	1088	0.00	-	-	-	-	-	-	KOU4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOU4C 2950	2950	1038	0.00	-	-	-	-	-	-	KOU4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOU4C 3000	3000	988.5	0.00	-	-	-	-	-	-	KOU4P 3000	3000	0.5	0.00	-	-	-	-	-	-
KOU4C 3050	3050	938.5	0.00	-	-	-	-	-	-	KOU4P 3050	3050	0.5	0.00	-	-	-	-	-	-
KOU4C 3100	3100	889	0.00	-	-	-	-	-	-	KOU4P 3100	3100	0.5	0.00	-	-	-	-	-	-
KOU4C 3150	3150	839	0.00	-	-	-	-	-	-	KOU4P 3150	3150	0.5	0.00	-	-	-	-	-	-
KOU4C 3200	3200	789.5	0.00	-	-	-	-	-	-	KOU4P 3200	3200	0.5	0.00	-	-	-	-	-	-
KOU4C 3250	3250	740	0.00	-	-	-	-	-	-	KOU4P 325									

KOU4C 4250	4250	40.5	0.00	-	-	-	-	-	KOU4P 4250	4250	297.5	0.00	-	-	-	-	-	-
KOU4C 4300	4300	31.5	0.00	-	-	-	-	-	KOU4P 4300	4300	338	0.00	-	-	-	-	-	-
KOU4C 4350	4350	24	0.00	-	-	-	-	-	KOU4P 4350	4350	380.5	0.00	-	-	-	-	-	-
KOU4C 4400	4400	18	0.00	-	-	-	-	-	KOU4P 4400	4400	424.5	0.00	-	-	-	-	-	-
KOU4C 4450	4450	13.5	0.00	-	-	-	-	-	KOU4P 4450	4450	470	0.00	-	-	-	-	-	-
KOU4C 4500	4500	10	0.00	-	-	-	-	-	KOU4P 4500	4500	516	0.00	-	-	-	-	-	-
KOU4C 4550	4550	7	0.00	-	-	-	-	-	KOU4P 4550	4550	563	0.00	-	-	-	-	-	-
KOU4C 4600	4600	5	0.00	-	-	-	-	-	KOU4P 4600	4600	611	0.00	-	-	-	-	-	-
KOU4C 4650	4650	3.5	0.00	-	-	-	-	-	KOU4P 4650	4650	659.5	0.00	-	-	-	-	-	-
KOU4C 4700	4700	2.5	0.00	-	-	-	-	-	KOU4P 4700	4700	708	0.00	-	-	-	-	-	-
KOU4C 4750	4750	2	0.00	-	-	-	-	-	KOU4P 4750	4750	757	0.00	-	-	-	-	-	-
KOU4C 4800	4800	1.5	0.00	-	-	-	-	-	KOU4P 4800	4800	806.5	0.00	-	-	-	-	-	-
KOU4C 4850	4850	1	0.00	-	-	-	-	-	KOU4P 4850	4850	855.5	0.00	-	-	-	-	-	-
KOU4C 4900	4900	0.5	0.00	-	-	-	-	-	KOU4P 4900	4900	905.5	0.00	-	-	-	-	-	-
KOU4C 4950	4950	0.5	0.00	-	-	-	-	-	KOU4P 4950	4950	955	0.00	-	-	-	-	-	-
KOU4C 5000	5000	0.5	0.00	-	-	-	-	-	KOU4P 5000	5000	1004.5	0.00	-	-	-	-	-	-
KOU4C 5050	5050	0.5	0.00	-	-	-	-	-	KOU4P 5050	5050	1054.5	0.00	-	-	-	-	-	-
KOU4C 5100	5100	0.5	0.00	-	-	-	-	-	KOU4P 5100	5100	1104	0.00	-	-	-	-	-	-
KOU4C 5150	5150	0.5	0.00	-	-	-	-	-	KOU4P 5150	5150	1154	0.00	-	-	-	-	-	-
KOU4C 5200	5200	0.5	0.00	-	-	-	-	-	KOU4P 5200	5200	1203.5	0.00	-	-	-	-	-	-
KOU4C 5250	5250	0.5	0.00	-	-	-	-	-	KOU4P 5250	5250	1253.5	0.00	-	-	-	-	-	-

**Oct-24 (70d 8/9/24); CSize 25; KOV4 3986.00**

KOV4C 2700	2700	1281	0.00	-	-	-	-	-	KOV4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOV4C 2750	2750	1231.5	0.00	-	-	-	-	-	KOV4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOV4C 2800	2800	1181.5	0.00	-	-	-	-	-	KOV4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOV4C 2850	2850	1132	0.00	-	-	-	-	-	KOV4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOV4C 2900	2900	1082.5	0.00	-	-	-	-	-	KOV4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOV4C 2950	2950	1032.5	0.00	-	-	-	-	-	KOV4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOV4C 3000	3000	983	0.00	-	-	-	-	-	KOV4P 3000	3000	0.5	0.00	-	-	-	-	-	-
KOV4C 3050	3050	933.5	0.00	-	-	-	-	-	KOV4P 3050	3050	0.5	0.00	-	-	-	-	-	-
KOV4C 3100	3100	884.5	0.00	-	-	-	-	-	KOV4P 3100	3100	1	0.00	-	-	-	-	-	-
KOV4C 3150	3150	835	0.00	-	-	-	-	-	KOV4P 3150	3150	1.5	0.00	-	-	-	-	-	-
KOV4C 3200	3200	786.5	0.00	-	-	-	-	-	KOV4P 3200	3200	2.5	0.00	-	-	-	-	-	-
KOV4C 3250	3250	738	0.00	-	-	-	-	-	KOV4P 3250	3250	3.5	0.00	-	-	-	-	-	-
KOV4C 3300	3300	689.5	0.00	-	-	-	-	-	KOV4P 3300	3300	5	0.00	-	-	-	-	-	-
KOV4C 3350	3350	642.5	0.00	-	-	-	-	-	KOV4P 3350	3350	7.5	0.00	-	-	-	-	-	-
KOV4C 3400	3400	595.5	0.00	-	-	-	-	-	KOV4P 3400	3400	10.5	0.00	-	-	-	-	-	-
KOV4C 3450	3450	550	0.00	-	-	-	-	-	KOV4P 3450	3450	14	0.00	-	-	-	-	-	-
KOV4C 3500	3500	505	0.00	-	-	-	-	-	KOV4P 3500	3500	19	0.00	-	-	-	-	-	-
KOV4C 3550	3550	462	0.00	-	-	-	-	-	KOV4P 3550	3550	25.5	0.00	-	-	-	-	-	-
KOV4C 3600	3600	420	0.00	-	-	-	-	-	KOV4P 3600	3600	33.5	0.00	-	-	-	-	-	-
KOV4C 3650	3650	380	0.00	-	-	-	-	-	KOV4P 3650	3650	43	0.00	-	-	-	-	-	-
KOV4C 3700	3700	341.5	0.00	-	-	-	-	-	KOV4P 3700	3700	54.5	0.00	-	-	-	-	-	-
KOV4C 3750	3750	305.5	0.00	-	-	-	-	-	KOV4P 3750	3750	68	0.00	-	-	-	-	-	-
KOV4C 3800	3800	271.5	0.00	-	-	-	-	-	KOV4P 3800	3800	83.5	0.00	-	-	-	-	-	-
KOV4C 3850	3850	240	0.00	-	-	-	-	-	KOV4P 3850	3850	102	0.00	-	-	-	-	-	-
KOV4C 3900	3900	210.5	0.00	-	-	-	-	-	KOV4P 3900	3900	122	0.00	-	-	-	-	-	-
KOV4C 3950	3950	183.5	0.00	-	-	-	-	-	KOV4P 3950	3950	145	0.00	-	-	-	-	-	-
KOV4C 4000	4000	159	0.00	-	-	-	-	-	KOV4P 4000	4000	170	0.00	-	-	-	-	-	-
KOV4C 4050	4050	137	0.00	-	-	-	-	-	KOV4P 4050	4050	197.5	0.00	-	-	-	-	-	-
KOV4C 4100	4100	117.5	0.00	-	-	-	-	-	KOV4P 4100	4100	227.5	0.00	-	-	-	-	-	-
KOV4C 4150	4150	99.5	0.00	-	-	-	-	-	KOV4P 4150	4150	259.5	0.00	-	-	-	-	-	-
KOV4C 4200	4200	84	0.00	-	-	-	50.0	-	KOV4P 4200	4200	294	0.00	-	-	-	-	-	-
KOV4C 4250	4250	70.5	0.00	-	-	-	-	-	KOV4P 4250	4250	330	0.00	-	-	-	-	-	-
KOV4C 4300	4300	59	0.00	-	-	-	300.0	-	KOV4P 4300	4300	368	0.00	-	-	-	-	-	-
KOV4C 4350	4350	49	0.00	-	-	-	-	-	KOV4P 4350	4350	407.5	0.00	-	-	-	-	-	-
KOV4C 4400	4400	40	0.00	-	-	-	-	-	KOV4P 4400	4400	448.5	0.00	-	-	-	-	-	-
KOV4C 4450	4450	33	0.00	-	-	-	-	-	KOV4P 4450	4450	491	0.00	-	-	-	-	-	-
KOV4C 4500	4500	26.5	0.00	-	-	-	-	-	KOV4P 4500	4500	534.5	0.00	-	-	-	-	-	-
KOV4C 4550	4550	21.5	0.00	-	-	-	-	-	KOV4P 4550	4550	579	0.00	-	-	-	-	-	-
KOV4C 4600	4600	17.5	0.00	-	-	-	-	-	KOV4P 4600	4600	624.5	0.00	-	-	-	-	-	-
KOV4C 4650	4650	14	0.00	-	-	-	-	-	KOV4P 4650	4650	670.5	0.00	-	-	-	-	-	-
KOV4C 4700	4700	11	0.00	-	-	-	-	-	KOV4P 4700	4700	717.5	0.00	-	-	-	-	-	-
KOV4C 4750	4750	8.5	0.00	-	-	-	-	-	KOV4P 4750	4750	765	0.00	-	-	-	-	-	-
KOV4C 4800	4800	7	0.00	-	-	-	-	-	KOV4P 4800	4800	812.5	0.00	-	-	-	-	-	-
KOV4C 4850	4850	5.5	0.00	-	-	-	-	-	KOV4P 4850	4850	861	0.00	-	-	-	-	-	-
KOV4C 4900	4900	4	0.00	-	-	-	-	-	KOV4P 4900	4900	909.5	0.00	-	-	-	-	-	-
KOV4C 4950	4950	3	0.00	-	-	-	-	-	KOV4P 4950	4950	958	0.00	-	-	-	-	-	-
KOV4C 5000	5000	2.5	0.00	-	-	-	-	-	KOV4P 5000	5000	1007	0.00	-	-	-	-	-	-
KOV4C 5050	5050	2	0.00	-	-	-	-	-	KOV4P 5050	5050	1056	0.00	-	-	-	-	-	-
KOV4C 5100	5100	1.5	0.00	-	-	-	-	-	KOV4P 5100	5100	1105.5	0.00	-	-	-	-	-	-
KOV4C 5150	5150	1	0.00	-	-	-	-	-	KOV4P 5150	5150	1155	0.00	-	-	-	-	-	-

**Nov-24 (102d 9/10/24); CSize 25; KOX4 3990.00**

KOX4C 2800	2800	0	0.00	-	-	-	-	-	KOX4P 2800	2800	0	0.00	-	-	-	-	-	-
KOX4C 2850	2850	0	0.00	-	-	-	-	-	KOX4P 2850	2850	0	0.00	-	-	-	-	-	-
KOX4C 2900	2900	0	0.00	-	-	-	-	-	KOX4P 2900	2900	0	0.00	-	-	-	-	-	-
KOX4C 2950	2950	0	0.00	-	-	-	-	-	KOX4P 2950	2950	0	0.00	-	-	-	-	-	-
KOX4C 3000	3000	0	0.00	-	-	-	-	-	KOX4P 3000	3000	0	0.00	-	-	-	-	-	-
KOX4C 3050	3050	0	0.00	-	-	-	-	-	KOX4P 3050	3050	0	0.00	-	-	-	-	-	-
KOX4C 3100	3100	0	0.00	-	-	-	-	-	KOX4P 3100	3100	0	0.00	-	-	-	-	-	-
KOX4C 3150	3150	0	0.00	-	-	-	-	-	KOX4P 3150	3150	0	0.00	-	-	-	-	-	-
KOX4C 3200	3200	0	0.00	-	-	-	-	-	KOX4P 3200	3200	0	0.00	-	-	-	-	-	-
KOX4C 3250	3250	0	0.00	-	-	-	-	-	KOX4P 3250	3250	0	0.00	-	-	-	-	-	-
KOX4C 3300	3300	0	0.00	-	-	-	-	-	KOX4P 3300	3300	0	0.00	-	-	-	-	-	-
KOX4C 3350	3350	0	0.00	-	-	-	-	-	KOX4P 3350	3350	0	0.00	-	-	-	-	-	-
KOX4C 3400	3400	0	0.00	-	-	-	-	-	KOX4P 3400	3400	0	0.00	-	-	-	-	-	-
KOX4C 3450	3450	0	0.00	-	-	-	-	-	KOX4P 3450	3450	0	0.00	-	-	-	-	-	-
KOX4C 3500	3500	0	0.00	-	-	-	-	-	KOX4P 3500	3500	0	0.00	-	-	-	-	-	-
KOX4C 3550	3550	0	0.00	-	-	-	-	-	KOX4P 3550	3550	0	0.00	-	-	-	-	-	-
KOX4C 3600	3600	0	0.00	-	-	-	-	-	KOX4P 3600	3600	0	0.						

KOX4C 5100	5100	0	0.00	-	-	-	-	-	KOX4P 5100	5100	0	0.00	-	-	-	-	-
KOX4C 5150	5150	0	0.00	-	-	-	-	-	KOX4P 5150	5150	0	0.00	-	-	-	-	-
KOX4C 5200	5200	0	0.00	-	-	-	-	-	KOX4P 5200	5200	0	0.00	-	-	-	-	-
KOX4C 5250	5250	0	0.00	-	-	-	-	-	KOX4P 5250	5250	0	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
AUG 24	CALL	23.56	23.44	0.51
	PUT	23.57	23.41	0.68
	MEAN	23.57	23.43	0.60
SEP 24	CALL	23.85	23.66	0.80
	PUT	23.85	23.66	0.80
	MEAN	23.85	23.66	0.80
OCT 24	CALL	23.56	23.44	0.51
	PUT	23.57	23.41	0.68
	MEAN	23.57	23.43	0.60

	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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