

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	4,069	82	4,030	4,078	4,030	365	4,097
JUL 24	4,076	82	3,987	4,087	3,970	7,276	33,528
AUG 24	4,076	83	3,990	4,087	3,968	36,336	57,523
SEP 24	4,069	77	3,986	4,078	3,969	13,562	35,653
OCT 24	4,060	71	3,985	4,067	3,970	6,803	17,154
NOV 24	4,057	64	3,983	4,068	3,972	6,567	17,001
DEC 24	4,061	55	4,004	4,078	3,985	6,094	14,824
JAN 25	4,078	50	4,024	4,100	4,008	4,858	11,701
FEB 25	4,095	42	4,044	4,125	4,044	3,247	5,631
MAR 25	4,105	42	4,098	4,136	4,093	3,479	12,443
APR 25	4,101	42	4,089	4,130	4,089	1,047	3,527
MAY 25	4,101	42	4,085	4,120	4,079	646	3,662
JUL 25	4,071	42	4,062	4,063	4,042	186	1,774
SEP 25	4,049	42	4,035	4,048	4,033	70	351
NOV 25	4,037	25	4,024	4,056	4,024	22	142
JAN 26	4,037	25					
MAR 26	4,037	25					
MAY 26	4,037	25					
JUL 26	4,037	25					
SEP 26	4,037	25					
NOV 26	4,037	25					
JAN 27	4,037	25					
MAR 27	4,037	25					
MAY 27	4,037	25					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	44.14	-1.38	45.52	44.14	43.97	87,103	217,826
AUG 24	44.38	-1.40	45.77	44.39	44.23	28,588	67,784
SEP 24	44.52	-1.35	45.87	44.53	44.36	7,785	41,584
OCT 24	44.55	-1.31	45.75	44.56	44.41	4,372	28,833
DEC 24	44.80	-1.26	45.98	44.80	44.62	26,432	146,882
JAN 25	44.96	-1.23	45.97	44.94	44.85	4,913	25,847
MAR 25	45.11	-1.20	46.12	45.07	45.00	2,809	22,380
MAY 25	45.31	-1.18	46.26	46.26	45.13	665	7,954
JUL 25	45.48	-1.17	46.16	46.26	45.33	237	3,559
AUG 25	45.32	-1.17	45.18	45.18	45.17	58	1,181
SEP 25	45.07	-1.17	45.00	45.00	45.00	12	715
OCT 25	44.73	-1.17	45.00	45.00	45.00	15	1,004
DEC 25	44.67	-1.18	45.00	45.00	44.57	24	3,951
JAN 26	44.68	-1.18	-	-	-	-	7
MAR 26	44.70	-1.18	-	-	-	-	12

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch	
Aug-24 (6d 6/10/24); CSize 25; KOQ4 4076.00																			
KOQ4C 2800	2800	1275	0.00	-	-	-	-	-		KOQ4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOQ4C 2850	2850	1225	0.00	-	-	-	-	-		KOQ4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOQ4C 2900	2900	1175	0.00	-	-	-	-	-		KOQ4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOQ4C 2950	2950	1125	0.00	-	-	-	-	-		KOQ4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOQ4C 3000	3000	1075	0.00	-	-	-	-	-		KOQ4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOQ4C 3050	3050	1025	0.00	-	-	-	-	-		KOQ4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOQ4C 3100	3100	975	0.00	-	-	-	-	-		KOQ4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOQ4C 3150	3150	925	0.00	-	-	-	-	-		KOQ4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOQ4C 3200	3200	875.5	0.00	-	-	-	-	-		KOQ4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOQ4C 3250	3250	825.5	0.00	-	-	-	-	-		KOQ4P 3250	3250	0.5	0.00	-	-	-	-	-	50
KOQ4C 3300	3300	775.5	0.00	-	-	-	-	-		KOQ4P 3300	3300	0.5	0.00	-	-	-	-	-	
KOQ4C 3350	3350	725.5	0.00	-	-	-	-	-		KOQ4P 3350	3350	0.5	0.00	-	-	-	-	-	
KOQ4C 3400	3400	675.5	0.00	-	-	-	-	-		KOQ4P 3400	3400	0.5	0.00	-	-	-	-	-	
KOQ4C 3450	3450	625.5	0.00	-	-	-	-	-		KOQ4P 3450	3450	0.5	0.00	-	-	-	-	-	
KOQ4C 3500	3500	575.5	0.00	-	-	-	-	-		KOQ4P 3500	3500	0.5	0.00	-	-	-	-	-	
KOQ4C 3550	3550	525.5	0.00	-	-	-	-	-		KOQ4P 3550	3550	0.5	0.00	-	-	-	-	-	
KOQ4C 3600	3600	475.5	0.00	-	-	-	-	-		KOQ4P 3600	3600	0.5	0.00	-	-	-	-	-	100
KOQ4C 3650	3650	426	0.00	-	-	-	-	-		KOQ4P 3650	3650	0.5	0.00	-	-	-	-	-	
KOQ4C 3700	3700	376	0.00	-	-	-	-	-		KOQ4P 3700	3700	0.5	0.00	-	-	-	-	-	200
KOQ4C 3750	3750	326.5	0.00	-	-	-	-	-		KOQ4P 3750	3750	1	0.00	-	-	-	-	-	
KOQ4C 3800	3800	278	0.00	-	-	-	-	-		KOQ4P 3800	3800	2.5	0.00	-	-	-	-	-	
KOQ4C 3850	3850	231	0.00	-	-	-	-	-		KOQ4P 3850	3850	5.5	0.00	-	-	-	-	-	
KOQ4C 3900	3900	186.5	0.00	-	-	-	-	-		KOQ4P 3900	3900	10.5	0.00	-	-	-	-	-	200
KOQ4C 3950	3950	145.5	0.00	-	-	-	-	-		KOQ4P 3950	3950	19.5	0.00	-	-	-	-	-	
KOQ4C 4000	4000	109	0.00	-	-	-	400.0	-		KOQ4P 4000	4000	33	0.00	-	-	-	-	-	
KOQ4C 4050	4050	78	0.00	-	-	-	-	-		KOQ4P 4050	4050	52	0.00	-	-	-	-	-	
KOQ4C 4100	4100	53.5	0.00	-	-	-	300.0	-		KOQ4P 4100	4100	77.5	0.00	-	-	-	-	-	
KOQ4C 4150	4150	34.5	0.00	-	-	-	100.0	-		KOQ4P 4150	4150	108.5	0.00	-	-	-	-	-	50
KOQ4C 4200	4200	21.5	0.00	-	-	-	500.0	-		KOQ4P 4200	4200	145.5	0.00	-	-	-	-	-	
KOQ4C 4250	4250	12.5	0.00	-	-	-	-	-		KOQ4P 4250	4250	186.5	0.00	-	-	-	-	-	
KOQ4C 4300	4300	7	0.00	-	-	-	200.0	-		KOQ4P 4300	4300	230.5	0.00	-	-	-	-	-	
KOQ4C 4350	4350	3.5	0.00	-	-	-	50.0	-		KOQ4P 4350	4350	277.5	0.00	-	-	-	-	-	
KOQ4C 4400	4400	1.5	0.00	-	-	-	-	-		KOQ4P 4400	4400	325.5	0.00	-	-	-	-	-	
KOQ4C 4450	4450	1	0.00	-	-	-	-	-		KOQ4P 4450	4450	374.5	0.00	-	-	-	-	-	
KOQ4C 4500	4500	0.5	0.00	-	-	-	-	-		KOQ4P 4500	4500	424	0.00	-	-	-	-	-	
KOQ4C 4550	4550	0.5	0.00	-	-	-	-	-		KOQ4P 4550	4550	473.5	0.00	-	-	-	-	-	
KOQ4C 4600	4600	0.5	0.00	-	-	-	-	-		KOQ4P 4600	4600	523.5	0.00	-	-	-	-	-	
KOQ4C 4650	4650	0.5	0.00	-	-	-	-	-		KOQ4P 4650	4650	573.5	0.00	-	-	-	-	-	
KOQ4C 4700	4700	0.5	0.00	-	-	-	-	-		KOQ4P 4700	4700	623.5	0.00	-	-	-	-	-	
KOQ4C 4750	4750	0.5	0.00	-	-	-	-	-		KOQ4P 4750	4750	673.5	0.00	-	-	-	-	-	
KOQ4C 4800	4800	0.5	0.00	-	-	-	-	-		KOQ4P 4800	4800	723.5	0.00	-	-	-	-	-	
KOQ4C 4850	4850	0.5	0.00	-	-	-	-	-		KOQ4P 4850	4850	773.5	0.00	-	-	-	-	-	
KOQ4C 4900	4900	0.5	0.00	-	-	-	-	-		KOQ4P 4900	4900	823.5	0.00	-	-	-	-	-	
KOQ4C 4950	4950	0.5	0.00	-	-	-	-	-		KOQ4P 4950	4950	873.5	0.00	-	-	-	-	-	
KOQ4C 5000	5000	0.5	0.00	-	-	-	-	-		KOQ4P 5000	5000	923	0.00	-	-	-	-	-	
KOQ4C 5050	5050	0.5	0.00	-	-	-	-	-		KOQ4P 5050	5050	973	0.00	-	-	-	-	-	
KOQ4C 5100	5100	0.5	0.00	-	-	-	-	-		KOQ4P 5100	5100	1023	0.00	-	-	-	-	-	
KOQ4C 5150	5150	0.5	0.00	-	-	-	-	-		KOQ4P 5150	5150	1073	0.00	-	-	-	-	-	
KOQ4C 5200	5200	0.5	0.00	-	-	-	-	-		KOQ4P 5200	5200	1123	0.00	-	-	-	-	-	
KOQ4C 5250	5250	0.5	0.00	-	-	-	-	-		KOQ4P 5250	5250	1173	0.00	-	-	-	-	-	
Sep-24 (36d 7/10/24); CSize 25; KOU4 4069.00																			
KOU4C 2850	2850	1214.5	0.00	0.0	0	0	0	0		KOU4P 2850	2850	0.5	0.00	-	-	0	-	-	
KOU4C 2900	2900	1165	0.00	-	-	-	-	-		KOU4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOU4C 2950	2950	1115	0.00	-	-	-	-	-		KOU4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOU4C 3000	3000	1065	0.00	-	-	-	-	-		KOU4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOU4C 3050	3050	1015.5	0.00	-	-	-	-	-		KOU4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOU4C 3100	3100	965.5	0.00	-	-	-	-	-		KOU4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOU4C 3150	3150	916	0.00	-	-	-	-	-		KOU4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOU4C 3200	3200	866	0.00	-	-	-	-	-		KOU4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOU4C 3250	3250	816.5	0.00	-	-	-	-	-		KOU4P 3250	3250	0.5	0.00	-	-	-	-	-	
KOU4C 3300	3300	766.5	0.00	-	-	-	-	-		KOU4P 3300									

KOU4C 4300	4300	47	0.00	-	-	-	-	-	KOU4P 4300	4300	277	0.00	-	-	-	-	-	-
KOU4C 4350	4350	36.5	0.00	-	-	-	-	-	KOU4P 4350	4350	316.5	0.00	-	-	-	-	-	-
KOU4C 4400	4400	28	0.00	-	-	-	-	-	KOU4P 4400	4400	358	0.00	-	-	-	-	-	-
KOU4C 4450	4450	21.5	0.00	-	-	-	-	-	KOU4P 4450	4450	401	0.00	-	-	-	-	-	-
KOU4C 4500	4500	16	0.00	-	-	-	-	-	KOU4P 4500	4500	445.5	0.00	-	-	-	-	-	-
KOU4C 4550	4550	12	0.00	-	-	-	-	-	KOU4P 4550	4550	491.5	0.00	-	-	-	-	-	-
KOU4C 4600	4600	9	0.00	-	-	-	-	-	KOU4P 4600	4600	538	0.00	-	-	-	-	-	-
KOU4C 4650	4650	6.5	0.00	-	-	-	-	-	KOU4P 4650	4650	585.5	0.00	-	-	-	-	-	-
KOU4C 4700	4700	4.5	0.00	-	-	-	-	-	KOU4P 4700	4700	633.5	0.00	-	-	-	-	-	-
KOU4C 4750	4750	3.5	0.00	-	-	-	-	-	KOU4P 4750	4750	682	0.00	-	-	-	-	-	-
KOU4C 4800	4800	2.5	0.00	-	-	-	-	-	KOU4P 4800	4800	730.5	0.00	-	-	-	-	-	-
KOU4C 4850	4850	1.5	0.00	-	-	-	-	-	KOU4P 4850	4850	780	0.00	-	-	-	-	-	-
KOU4C 4900	4900	1	0.00	-	-	-	-	-	KOU4P 4900	4900	829	0.00	-	-	-	-	-	-
KOU4C 4950	4950	0.5	0.00	-	-	-	-	-	KOU4P 4950	4950	878.5	0.00	-	-	-	-	-	-
KOU4C 5000	5000	0.5	0.00	-	-	-	-	-	KOU4P 5000	5000	928	0.00	-	-	-	-	-	-
KOU4C 5050	5050	0.5	0.00	-	-	-	-	-	KOU4P 5050	5050	978	0.00	-	-	-	-	-	-
KOU4C 5100	5100	0.5	0.00	-	-	-	-	-	KOU4P 5100	5100	1027.5	0.00	-	-	-	-	-	-
KOU4C 5150	5150	0.5	0.00	-	-	-	-	-	KOU4P 5150	5150	1077.5	0.00	-	-	-	-	-	-
KOU4C 5200	5200	0.5	0.00	-	-	-	-	-	KOU4P 5200	5200	1127	0.00	-	-	-	-	-	-
KOU4C 5250	5250	0.5	0.00	-	-	-	-	-	KOU4P 5250	5250	1177	0.00	-	-	-	-	-	-
KOU4C 5300	5300	0.5	0.00	-	-	-	-	-	KOU4P 5300	5300	1226.5	0.00	-	-	-	-	-	-

Oct-24 (66d 8/9/24); CSize 25; KOV4 4060.00																		
KOV4C 2700	2700	1351.5	0.00	-	-	-	-	-	KOV4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOV4C 2750	2750	1302	0.00	-	-	-	-	-	KOV4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOV4C 2800	2800	1252.5	0.00	-	-	-	-	-	KOV4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOV4C 2850	2850	1202.5	0.00	-	-	-	-	-	KOV4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOV4C 2900	2900	1153	0.00	-	-	-	-	-	KOV4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOV4C 2950	2950	1103.5	0.00	-	-	-	-	-	KOV4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOV4C 3000	3000	1053.5	0.00	-	-	-	-	-	KOV4P 3000	3000	0.5	0.00	-	-	-	-	-	-
KOV4C 3050	3050	1004	0.00	-	-	-	-	-	KOV4P 3050	3050	0.5	0.00	-	-	-	-	-	-
KOV4C 3100	3100	954.5	0.00	-	-	-	-	-	KOV4P 3100	3100	0.5	0.00	-	-	-	-	-	-
KOV4C 3150	3150	905	0.00	-	-	-	-	-	KOV4P 3150	3150	1	0.00	-	-	-	-	-	-
KOV4C 3200	3200	856	0.00	-	-	-	-	-	KOV4P 3200	3200	1.5	0.00	-	-	-	-	-	-
KOV4C 3250	3250	807	0.00	-	-	-	-	-	KOV4P 3250	3250	2	0.00	-	-	-	-	-	-
KOV4C 3300	3300	758.5	0.00	-	-	-	-	-	KOV4P 3300	3300	3	0.00	-	-	-	-	-	-
KOV4C 3350	3350	710	0.00	-	-	-	-	-	KOV4P 3350	3350	4.5	0.00	-	-	-	-	-	-
KOV4C 3400	3400	662.5	0.00	-	-	-	-	-	KOV4P 3400	3400	6.5	0.00	-	-	-	-	-	-
KOV4C 3450	3450	615.5	0.00	-	-	-	-	-	KOV4P 3450	3450	9.5	0.00	-	-	-	-	-	-
KOV4C 3500	3500	569.5	0.00	-	-	-	-	-	KOV4P 3500	3500	13	0.00	-	-	-	-	-	-
KOV4C 3550	3550	524.5	0.00	-	-	-	-	-	KOV4P 3550	3550	17.5	0.00	-	-	-	-	-	-
KOV4C 3600	3600	480.5	0.00	-	-	-	-	-	KOV4P 3600	3600	23.5	0.00	-	-	-	-	-	-
KOV4C 3650	3650	438	0.00	-	-	-	-	-	KOV4P 3650	3650	30.5	0.00	-	-	-	-	-	-
KOV4C 3700	3700	397.5	0.00	-	-	-	-	-	KOV4P 3700	3700	39.5	0.00	-	-	-	-	-	-
KOV4C 3750	3750	358.5	0.00	-	-	-	-	-	KOV4P 3750	3750	50.5	0.00	-	-	-	-	-	-
KOV4C 3800	3800	321.5	0.00	-	-	-	-	-	KOV4P 3800	3800	63	0.00	-	-	-	-	-	-
KOV4C 3850	3850	286.5	0.00	-	-	-	-	-	KOV4P 3850	3850	78	0.00	-	-	-	-	-	-
KOV4C 3900	3900	254	0.00	-	-	-	-	-	KOV4P 3900	3900	95	0.00	-	-	-	-	-	-
KOV4C 3950	3950	224	0.00	-	-	-	-	-	KOV4P 3950	3950	114.5	0.00	-	-	-	-	-	-
KOV4C 4000	4000	196	0.00	-	-	-	-	-	KOV4P 4000	4000	136.5	0.00	-	-	-	-	-	-
KOV4C 4050	4050	170.5	0.00	-	-	-	-	-	KOV4P 4050	4050	160.5	0.00	-	-	-	-	-	-
KOV4C 4100	4100	147.5	0.00	-	-	-	-	-	KOV4P 4100	4100	187	0.00	-	-	-	-	-	-
KOV4C 4150	4150	126.5	0.00	-	-	-	-	-	KOV4P 4150	4150	216	0.00	-	-	-	-	-	-
KOV4C 4200	4200	108	0.00	-	-	-	50.0	-	KOV4P 4200	4200	247	0.00	-	-	-	-	-	-
KOV4C 4250	4250	91.5	0.00	-	-	-	-	-	KOV4P 4250	4250	280.5	0.00	-	-	-	-	-	-
KOV4C 4300	4300	77	0.00	-	-	-	300.0	-	KOV4P 4300	4300	315.5	0.00	-	-	-	-	-	-
KOV4C 4350	4350	64.5	0.00	-	-	-	-	-	KOV4P 4350	4350	352.5	0.00	-	-	-	-	-	-
KOV4C 4400	4400	53.5	0.00	-	-	-	-	-	KOV4P 4400	4400	391.5	0.00	-	-	-	-	-	-
KOV4C 4450	4450	44.5	0.00	-	-	-	-	-	KOV4P 4450	4450	432	0.00	-	-	-	-	-	-
KOV4C 4500	4500	36.5	0.00	-	-	-	-	-	KOV4P 4500	4500	473.5	0.00	-	-	-	-	-	-
KOV4C 4550	4550	29.5	0.00	-	-	-	-	-	KOV4P 4550	4550	516.5	0.00	-	-	-	-	-	-
KOV4C 4600	4600	24	0.00	-	-	-	-	-	KOV4P 4600	4600	561	0.00	-	-	-	-	-	-
KOV4C 4650	4650	19.5	0.00	-	-	-	-	-	KOV4P 4650	4650	606	0.00	-	-	-	-	-	-
KOV4C 4700	4700	15.5	0.00	-	-	-	-	-	KOV4P 4700	4700	651.5	0.00	-	-	-	-	-	-
KOV4C 4750	4750	12.5	0.00	-	-	-	-	-	KOV4P 4750	4750	698	0.00	-	-	-	-	-	-
KOV4C 4800	4800	10	0.00	-	-	-	-	-	KOV4P 4800	4800	745.5	0.00	-	-	-	-	-	-
KOV4C 4850	4850	8	0.00	-	-	-	-	-	KOV4P 4850	4850	793	0.00	-	-	-	-	-	-
KOV4C 4900	4900	6	0.00	-	-	-	-	-	KOV4P 4900	4900	841	0.00	-	-	-	-	-	-
KOV4C 4950	4950	4.5	0.00	-	-	-	-	-	KOV4P 4950	4950	889.5	0.00	-	-	-	-	-	-
KOV4C 5000	5000	3.5	0.00	-	-	-	-	-	KOV4P 5000	5000	938	0.00	-	-	-	-	-	-
KOV4C 5050	5050	3	0.00	-	-	-	-	-	KOV4P 5050	5050	986.5	0.00	-	-	-	-	-	-
KOV4C 5100	5100	2	0.00	-	-	-	-	-	KOV4P 5100	5100	1036	0.00	-	-	-	-	-	-
KOV4C 5150	5150	1.5	0.00	-	-	-	-	-	KOV4P 5150	5150	1085	0.00	-	-	-	-	-	-

Nov-24 (98d 9/10/24); CSize 25; KOX4 4057.00																		
KOX4C 2850	2850	1196.5	0.00	-	-	-	-	-	KOX4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOX4C 2900	2900	1147	0.00	-	-	-	-	-	KOX4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOX4C 2950	2950	1098	0.00	-	-	-	-	-	KOX4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOX4C 3000	3000	1048.5	0.00	-	-	-	-	-	KOX4P 3000	3000	1	0.00	-	-	-	-	-	-
KOX4C 3050	3050	999.5	0.00	-	-	-	-	-	KOX4P 3050	3050	1.5	0.00	-	-	-	-	-	-
KOX4C 3100	3100	950.5	0.00	-	-	-	-	-	KOX4P 3100	3100	2	0.00	-	-	-	-	-	-
KOX4C 3150	3150	902	0.00	-	-	-	-	-	KOX4P 3150	3150	3	0.00	-	-	-	-	-	-
KOX4C 3200	3200	854	0.00	-	-	-	-	-	KOX4P 3200	3200	4.5	0.00	-	-	-	-	-	-
KOX4C 3250	3250	806	0.00	-	-	-	-	-	KOX4P 3250	3250	6	0.00	-	-	-	-	-	-
KOX4C 3300	3300	759	0.00	-	-	-	-	-	KOX4P 3300	3300	8.5	0.00	-	-	-	-	-	-
KOX4C 3350	3350	712	0.00	-	-	-	-	-	KOX4P 3350	3350	11.5	0.00	-	-	-	-	-	-
KOX4C 3400	3400	666.5	0.00	-	-	-	-	-	KOX4P 3400	3400	15.5	0.00	-	-	-	-	-	-
KOX4C 3450	3450	621.5	0.00	-	-	-	-	-	KOX4P 3450	3450	20	0.00	-	-	-	-	-	-
KOX4C 3500	3500	577.5	0.00	-	-	-	-	-	KOX4P 3500	3500	25.5	0.00	-	-	-	-	-	-
KOX4C 3550	3550	535	0.00	-	-	-	-	-	KOX4P 3550	3550	32.5	0.00	-	-	-	-	-	-
KOX4C 3600	3600	494	0.00	-	-	-	-	-	KOX4P 3600	3600	41	0.00	-	-	-	-	-	-
KOX4C 3650	3650	454	0.00	-	-	-</												

KOX4C 5150	5150	5.5	0.00	-	-	-	-	-	KOX4P 5150	5150	1089	0.00	-	-	-	-
KOX4C 5200	5200	4.5	0.00	-	-	-	-	-	KOX4P 5200	5200	1137.5	0.00	-	-	-	-
KOX4C 5250	5250	3.5	0.00	-	-	-	-	-	KOX4P 5250	5250	1186	0.00	-	-	-	-
KOX4C 5300	5300	3	0.00	-	-	-	-	-	KOX4P 5300	5300	1235	0.00	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
AUG 24	CALL	23.52	23.56	-0.17
	PUT	23.51	23.57	-0.25
	MEAN	23.52	23.57	-0.21
SEP 24	CALL	23.82	23.85	-0.13
	PUT	23.82	23.85	-0.13
	MEAN	23.82	23.85	-0.13
OCT 24	CALL	23.52	23.56	-0.17
	PUT	23.51	23.57	-0.25
	MEAN	23.52	23.57	-0.21

	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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