

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	3,881	-188	3,912	3,948	3,875	449	3,741
JUL 24	3,918	-158	3,952	3,956	3,901	7,350	31,901
AUG 24	3,921	-155	3,946	3,951	3,898	42,636	57,887
SEP 24	3,917	-152	3,943	3,948	3,895	15,212	38,220
OCT 24	3,915	-145	3,943	3,947	3,892	6,217	17,429
NOV 24	3,921	-136	3,935	3,942	3,895	4,457	17,194
DEC 24	3,932	-129	3,958	3,958	3,905	3,078	14,012
JAN 25	3,953	-125	3,966	3,977	3,924	3,741	12,217
FEB 25	3,974	-121	4,000	4,000	3,948	1,748	5,893
MAR 25	3,983	-122	3,999	4,008	3,959	2,190	12,442
APR 25	3,981	-120	4,000	4,000	3,959	632	3,556
MAY 25	3,975	-126	4,000	4,000	3,955	492	3,754
JUL 25	3,945	-126	3,943	3,947	3,928	111	1,797
SEP 25	3,923	-126	3,909	3,910	3,905	79	370
NOV 25	3,911	-126	3,928	3,928	3,928	1	143
JAN 26	3,911	-126					
MAR 26	3,911	-126					
MAY 26	3,911	-126					
JUL 26	3,911	-126					
SEP 26	3,911	-126					
NOV 26	3,911	-126					
JAN 27	3,911	-126					
MAR 27	3,911	-126					
MAY 27	3,911	-126					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	43.62	-0.52	44.14	43.87	43.60	69,840	217,820
AUG 24	43.85	-0.53	44.37	44.11	43.85	21,277	67,784
SEP 24	43.98	-0.54	44.52	44.24	43.97	9,592	41,456
OCT 24	44.01	-0.54	44.52	44.26	44.03	5,181	28,833
DEC 24	44.26	-0.54	44.74	44.49	44.26	30,179	146,882
JAN 25	44.43	-0.53	44.85	44.64	44.46	6,077	25,847
MAR 25	44.63	-0.48	45.03	44.72	44.67	3,393	22,380
MAY 25	44.89	-0.42	45.51	44.97	44.92	1,044	7,954
JUL 25	45.07	-0.41	45.39	45.15	45.15	539	3,559
AUG 25	44.96	-0.36	45.00	45.00	44.85	238	1,181
SEP 25	44.72	-0.35	45.00	45.00	44.90	93	715
OCT 25	44.39	-0.34	44.50	44.50	44.50	35	1,004
DEC 25	44.24	-0.43	44.50	44.50	44.30	124	3,951
JAN 26	44.25	-0.43	-	-	-	8	7
MAR 26	44.27	-0.43	-	-	-	-	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 (5d 6/10/24); CSize 25; KOQ4 3925.00																			
KOQ4C 2700	2700	1220.5	0.00	-	-	-	-	-		KOQ4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOQ4C 2750	2750	1170.5	0.00	-	-	-	-	-		KOQ4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOQ4C 2800	2800	1120.5	0.00	-	-	-	-	-		KOQ4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOQ4C 2850	2850	1070.5	0.00	-	-	-	-	-		KOQ4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOQ4C 2900	2900	1020.5	0.00	-	-	-	-	-		KOQ4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOQ4C 2950	2950	970.5	0.00	-	-	-	-	-		KOQ4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOQ4C 3000	3000	920.5	0.00	-	-	-	-	-		KOQ4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOQ4C 3050	3050	870.5	0.00	-	-	-	-	-		KOQ4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOQ4C 3100	3100	820.5	0.00	-	-	-	-	-		KOQ4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOQ4C 3150	3150	770.5	0.00	-	-	-	-	-		KOQ4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOQ4C 3200	3200	720.5	0.00	-	-	-	-	-		KOQ4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOQ4C 3250	3250	670.5	0.00	-	-	-	-	-		KOQ4P 3250	3250	0.5	0.00	-	-	-	-	-	
KOQ4C 3300	3300	620.5	0.00	-	-	-	-	-		KOQ4P 3300	3300	0.5	0.00	-	-	-	-	-	50
KOQ4C 3350	3350	570.5	0.00	-	-	-	-	-		KOQ4P 3350	3350	0.5	0.00	-	-	-	-	-	
KOQ4C 3400	3400	520.5	0.00	-	-	-	-	-		KOQ4P 3400	3400	0.5	0.00	-	-	-	-	-	
KOQ4C 3450	3450	471	0.00	-	-	-	-	-		KOQ4P 3450	3450	0.5	0.00	-	-	-	-	-	
KOQ4C 3500	3500	421	0.00	-	-	-	-	-		KOQ4P 3500	3500	0.5	0.00	-	-	-	-	-	
KOQ4C 3550	3550	371	0.00	-	-	-	-	-		KOQ4P 3550	3550	0.5	0.00	-	-	-	-	-	
KOQ4C 3600	3600	321	0.00	-	-	-	-	-		KOQ4P 3600	3600	0.5	0.00	-	-	-	-	-	100
KOQ4C 3650	3650	271.5	0.00	-	-	-	-	-		KOQ4P 3650	3650	0.5	0.00	-	-	-	-	-	
KOQ4C 3700	3700	222	0.00	-	-	-	-	-		KOQ4P 3700	3700	1.5	0.00	-	-	-	-	-	200
KOQ4C 3750	3750	175	0.00	-	-	-	-	-		KOQ4P 3750	3750	4	0.00	-	-	-	-	-	
KOQ4C 3800	3800	130.5	0.00	-	-	-	-	-		KOQ4P 3800	3800	9.5	0.00	-	-	-	-	-	
KOQ4C 3850	3850	91.5	0.00	-	-	-	-	-		KOQ4P 3850	3850	20.5	0.00	-	-	-	-	-	
KOQ4C 3900	3900	59	0.00	-	-	-	-	-		KOQ4P 3900	3900	38	0.00	-	-	-	-	-	200
KOQ4C 3950	3950	35	0.00	-	-	-	-	-		KOQ4P 3950	3950	64	0.00	-	-	-	-	-	
KOQ4C 4000	4000	19	0.00	-	-	-	-	400.0		KOQ4P 4000	4000	98	0.00	-	-	-	-	-	
KOQ4C 4050	4050	9	0.00	-	-	-	-	-		KOQ4P 4050	4050	138	0.00	-	-	-	-	-	
KOQ4C 4100	4100	4	0.00	-	-	-	-	300.0		KOQ4P 4100	4100	183	0.00	-	-	-	-	-	
KOQ4C 4150	4150	1.5	0.00	-	-	-	-	100.0		KOQ4P 4150	4150	230.5	0.00	-	-	-	-	-	50
KOQ4C 4200	4200	0.5	0.00	-	-	-	-	500.0		KOQ4P 4200	4200	279.5	0.00	-	-	-	-	-	
KOQ4C 4250	4250	0.5	0.00	-	-	-	-	-		KOQ4P 4250	4250	329	0.00	-	-	-	-	-	
KOQ4C 4300	4300	0.5	0.00	-	-	-	-	200.0		KOQ4P 4300	4300	379	0.00	-	-	-	-	-	
KOQ4C 4350	4350	0.5	0.00	-	-	-	-	50.0		KOQ4P 4350	4350	429	0.00	-	-	-	-	-	
KOQ4C 4400	4400	0.5	0.00	-	-	-	-	-		KOQ4P 4400	4400	479	0.00	-	-	-	-	-	
KOQ4C 4450	4450	0.5	0.00	-	-	-	-	-		KOQ4P 4450	4450	528.5	0.00	-	-	-	-	-	
KOQ4C 4500	4500	0.5	0.00	-	-	-	-	-		KOQ4P 4500	4500	578.5	0.00	-	-	-	-	-	
KOQ4C 4550	4550	0.5	0.00	-	-	-	-	-		KOQ4P 4550	4550	628.5	0.00	-	-	-	-	-	
KOQ4C 4600	4600	0.5	0.00	-	-	-	-	-		KOQ4P 4600	4600	678.5	0.00	-	-	-	-	-	
KOQ4C 4650	4650	0.5	0.00	-	-	-	-	-		KOQ4P 4650	4650	728.5	0.00	-	-	-	-	-	
KOQ4C 4700	4700	0.5	0.00	-	-	-	-	-		KOQ4P 4700	4700	778.5	0.00	-	-	-	-	-	
KOQ4C 4750	4750	0.5	0.00	-	-	-	-	-		KOQ4P 4750	4750	828.5	0.00	-	-	-	-	-	
KOQ4C 4800	4800	0.5	0.00	-	-	-	-	-		KOQ4P 4800	4800	878.5	0.00	-	-	-	-	-	
KOQ4C 4850	4850	0.5	0.00	-	-	-	-	-		KOQ4P 4850	4850	928.5	0.00	-	-	-	-	-	
KOQ4C 4900	4900	0.5	0.00	-	-	-	-	-		KOQ4P 4900	4900	978.5	0.00	-	-	-	-	-	
KOQ4C 4950	4950	0.5	0.00	-	-	-	-	-		KOQ4P 4950	4950	1028.5	0.00	-	-	-	-	-	
KOQ4C 5000	5000	0.5	0.00	-	-	-	-	-		KOQ4P 5000	5000	1078.5	0.00	-	-	-	-	-	
KOQ4C 5050	5050	0.5	0.00	-	-	-	-	-		KOQ4P 5050	5050	1128.5	0.00	-	-	-	-	-	
KOQ4C 5100	5100	0.5	0.00	-	-	-	-	-		KOQ4P 5100	5100	1178.5	0.00	-	-	-	-	-	
KOQ4C 5150	5150	0.5	0.00	-	-	-	-	-		KOQ4P 5150	5150	1228.5	0.00	-	-	-	-	-	
Sep-24 (35d 7/10/24); CSize 25; KOU4 3921.00																			
KOU4C 2700	2700	1213	0.00	0.0	0	0	0	0		KOU4P 2700	2700	0.5	0.00	-	-	-	0	-	
KOU4C 2750	2750	1163.5	0.00	-	-	-	-	-		KOU4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOU4C 2800	2800	1113.5	0.00	-	-	-	-	-		KOU4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOU4C 2850	2850	1063.5	0.00	-	-	-	-	-		KOU4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOU4C 2900	2900	1014	0.00	-	-	-	-	-		KOU4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOU4C 2950	2950	964	0.00	-	-	-	-	-		KOU4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOU4C 3000	3000	914	0.00	-	-	-	-	-		KOU4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOU4C 3050	3050	864.5	0.00	-	-	-	-	-		KOU4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOU4C 3100	3100	814.5	0.00	-	-	-	-	-		KOU4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOU4C 3150	3150	764.5	0.00	-	-														

KOU4C 4150	4150	38	0.00	-	-	-	-	-	-	KOU4P 4150	4150	270	0.00	-	-	-	-	-	-
KOU4C 4200	4200	28.5	0.00	-	-	-	-	-	-	KOU4P 4200	4200	310.5	0.00	-	-	-	-	-	-
KOU4C 4250	4250	21.5	0.00	-	-	-	-	-	-	KOU4P 4250	4250	353	0.00	-	-	-	-	-	-
KOU4C 4300	4300	15.5	0.00	-	-	-	-	-	-	KOU4P 4300	4300	397.5	0.00	-	-	-	-	-	-
KOU4C 4350	4350	11.5	0.00	-	-	-	-	-	-	KOU4P 4350	4350	443	0.00	-	-	-	-	-	-
KOU4C 4400	4400	8	0.00	-	-	-	-	-	-	KOU4P 4400	4400	489.5	0.00	-	-	-	-	-	-
KOU4C 4450	4450	5.5	0.00	-	-	-	-	-	-	KOU4P 4450	4450	537	0.00	-	-	-	-	-	-
KOU4C 4500	4500	4	0.00	-	-	-	-	-	-	KOU4P 4500	4500	585	0.00	-	-	-	-	-	-
KOU4C 4550	4550	2.5	0.00	-	-	-	-	-	-	KOU4P 4550	4550	633.5	0.00	-	-	-	-	-	-
KOU4C 4600	4600	2	0.00	-	-	-	-	-	-	KOU4P 4600	4600	682.5	0.00	-	-	-	-	-	-
KOU4C 4650	4650	1	0.00	-	-	-	-	-	-	KOU4P 4650	4650	732	0.00	-	-	-	-	-	-
KOU4C 4700	4700	1	0.00	-	-	-	-	-	-	KOU4P 4700	4700	781.5	0.00	-	-	-	-	-	-
KOU4C 4750	4750	0.5	0.00	-	-	-	-	-	-	KOU4P 4750	4750	831	0.00	-	-	-	-	-	-
KOU4C 4800	4800	0.5	0.00	-	-	-	-	-	-	KOU4P 4800	4800	880.5	0.00	-	-	-	-	-	-
KOU4C 4850	4850	0.5	0.00	-	-	-	-	-	-	KOU4P 4850	4850	930.5	0.00	-	-	-	-	-	-
KOU4C 4900	4900	0.5	0.00	-	-	-	-	-	-	KOU4P 4900	4900	980	0.00	-	-	-	-	-	-
KOU4C 4950	4950	0.5	0.00	-	-	-	-	-	-	KOU4P 4950	4950	1030	0.00	-	-	-	-	-	-
KOU4C 5000	5000	0.5	0.00	-	-	-	-	-	-	KOU4P 5000	5000	1079.5	0.00	-	-	-	-	-	-
KOU4C 5050	5050	0.5	0.00	-	-	-	-	-	-	KOU4P 5050	5050	1129.5	0.00	-	-	-	-	-	-
KOU4C 5100	5100	0.5	0.00	-	-	-	-	-	-	KOU4P 5100	5100	1179.5	0.00	-	-	-	-	-	-
KOU4C 5150	5150	0.5	0.00	-	-	-	-	-	-	KOU4P 5150	5150	1229	0.00	-	-	-	-	-	-

Oct-24 (65d 8/9/24); CSize 25; KOV4 3915.00

KOV4C 2700	2700	1208	0.00	-	-	-	-	-	-	KOV4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOV4C 2750	2750	1158	0.00	-	-	-	-	-	-	KOV4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOV4C 2800	2800	1108.5	0.00	-	-	-	-	-	-	KOV4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOV4C 2850	2850	1059	0.00	-	-	-	-	-	-	KOV4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOV4C 2900	2900	1009	0.00	-	-	-	-	-	-	KOV4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOV4C 2950	2950	959.5	0.00	-	-	-	-	-	-	KOV4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOV4C 3000	3000	910	0.00	-	-	-	-	-	-	KOV4P 3000	3000	0.5	0.00	-	-	-	-	-	-
KOV4C 3050	3050	860.5	0.00	-	-	-	-	-	-	KOV4P 3050	3050	0.5	0.00	-	-	-	-	-	-
KOV4C 3100	3100	811.5	0.00	-	-	-	-	-	-	KOV4P 3100	3100	1	0.00	-	-	-	-	-	-
KOV4C 3150	3150	762.5	0.00	-	-	-	-	-	-	KOV4P 3150	3150	2	0.00	-	-	-	-	-	-
KOV4C 3200	3200	713.5	0.00	-	-	-	-	-	-	KOV4P 3200	3200	3	0.00	-	-	-	-	-	-
KOV4C 3250	3250	665.5	0.00	-	-	-	-	-	-	KOV4P 3250	3250	4.5	0.00	-	-	-	-	-	-
KOV4C 3300	3300	618	0.00	-	-	-	-	-	-	KOV4P 3300	3300	6.5	0.00	-	-	-	-	-	-
KOV4C 3350	3350	571	0.00	-	-	-	-	-	-	KOV4P 3350	3350	9	0.00	-	-	-	-	-	-
KOV4C 3400	3400	525	0.00	-	-	-	-	-	-	KOV4P 3400	3400	13	0.00	-	-	-	-	-	-
KOV4C 3450	3450	480	0.00	-	-	-	-	-	-	KOV4P 3450	3450	18	0.00	-	-	-	-	-	-
KOV4C 3500	3500	437	0.00	-	-	-	-	-	-	KOV4P 3500	3500	24	0.00	-	-	-	-	-	-
KOV4C 3550	3550	395	0.00	-	-	-	-	-	-	KOV4P 3550	3550	32	0.00	-	-	-	-	-	-
KOV4C 3600	3600	355	0.00	-	-	-	-	-	-	KOV4P 3600	3600	42	0.00	-	-	-	-	-	-
KOV4C 3650	3650	317	0.00	-	-	-	-	-	-	KOV4P 3650	3650	53.5	0.00	-	-	-	-	-	-
KOV4C 3700	3700	281	0.00	-	-	-	-	-	-	KOV4P 3700	3700	67.5	0.00	-	-	-	-	-	-
KOV4C 3750	3750	247.5	0.00	-	-	-	-	-	-	KOV4P 3750	3750	83.5	0.00	-	-	-	-	-	-
KOV4C 3800	3800	216.5	0.00	-	-	-	-	-	-	KOV4P 3800	3800	102.5	0.00	-	-	-	-	-	-
KOV4C 3850	3850	188.5	0.00	-	-	-	-	-	-	KOV4P 3850	3850	123.5	0.00	-	-	-	-	-	-
KOV4C 3900	3900	162.5	0.00	-	-	-	-	-	-	KOV4P 3900	3900	147.5	0.00	-	-	-	-	-	-
KOV4C 3950	3950	139	0.00	-	-	-	-	-	-	KOV4P 3950	3950	174	0.00	-	-	-	-	-	-
KOV4C 4000	4000	118	0.00	-	-	-	-	-	-	KOV4P 4000	4000	202.5	0.00	-	-	-	-	-	-
KOV4C 4050	4050	99.5	0.00	-	-	-	-	-	-	KOV4P 4050	4050	234	0.00	-	-	-	-	-	-
KOV4C 4100	4100	83.5	0.00	-	-	-	-	-	-	KOV4P 4100	4100	267.5	0.00	-	-	-	-	-	-
KOV4C 4150	4150	69.5	0.00	-	-	-	-	-	-	KOV4P 4150	4150	303	0.00	-	-	-	-	-	-
KOV4C 4200	4200	57	0.00	-	-	-	-	-	-	KOV4P 4200	4200	340.5	0.00	-	-	-	-	-	-
KOV4C 4250	4250	47	0.00	-	-	-	-	-	-	KOV4P 4250	4250	380	0.00	-	-	-	-	-	-
KOV4C 4300	4300	38	0.00	-	-	-	-	-	-	KOV4P 4300	4300	421	0.00	-	-	-	-	-	-
KOV4C 4350	4350	30.5	0.00	-	-	-	-	-	-	KOV4P 4350	4350	463	0.00	-	-	-	-	-	-
KOV4C 4400	4400	24.5	0.00	-	-	-	-	-	-	KOV4P 4400	4400	507	0.00	-	-	-	-	-	-
KOV4C 4450	4450	19.5	0.00	-	-	-	-	-	-	KOV4P 4450	4450	551.5	0.00	-	-	-	-	-	-
KOV4C 4500	4500	15.5	0.00	-	-	-	-	-	-	KOV4P 4500	4500	597	0.00	-	-	-	-	-	-
KOV4C 4550	4550	12	0.00	-	-	-	-	-	-	KOV4P 4550	4550	643.5	0.00	-	-	-	-	-	-
KOV4C 4600	4600	9.5	0.00	-	-	-	-	-	-	KOV4P 4600	4600	690.5	0.00	-	-	-	-	-	-
KOV4C 4650	4650	7.5	0.00	-	-	-	-	-	-	KOV4P 4650	4650	738	0.00	-	-	-	-	-	-
KOV4C 4700	4700	5.5	0.00	-	-	-	-	-	-	KOV4P 4700	4700	786	0.00	-	-	-	-	-	-
KOV4C 4750	4750	4.5	0.00	-	-	-	-	-	-	KOV4P 4750	4750	834.5	0.00	-	-	-	-	-	-
KOV4C 4800	4800	3.5	0.00	-	-	-	-	-	-	KOV4P 4800	4800	883	0.00	-	-	-	-	-	-
KOV4C 4850	4850	2.5	0.00	-	-	-	-	-	-	KOV4P 4850	4850	932	0.00	-	-	-	-	-	-
KOV4C 4900	4900	2	0.00	-	-	-	-	-	-	KOV4P 4900	4900	981	0.00	-	-	-	-	-	-
KOV4C 4950	4950	1.5	0.00	-	-	-	-	-	-	KOV4P 4950	4950	1030.5	0.00	-	-	-	-	-	-
KOV4C 5000	5000	1	0.00	-	-	-	-	-	-	KOV4P 5000	5000	1079.5	0.00	-	-	-	-	-	-
KOV4C 5050	5050	1	0.00	-	-	-	-	-	-	KOV4P 5050	5050	1129	0.00	-	-	-	-	-	-
KOV4C 5100	5100	0.5	0.00	-	-	-	-	-	-	KOV4P 5100	5100	1178.5	0.00	-	-	-	-	-	-
KOV4C 5150	5150	0.5	0.00	-	-	-	-	-	-	KOV4P 5150	5150	1228	0.00	-	-	-	-	-	-

Nov-24 (97d 9/10/24); CSize 25; KOX4 3925.00

KOX4C 2700	2700	1210.5	0.00	-	-	-	-	-	-	KOX4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOX4C 2750	2750	1161	0.00	-	-	-	-	-	-	KOX4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOX4C 2800	2800	1111.5	0.00	-	-	-	-	-	-	KOX4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOX4C 2850	2850	1062.5	0.00	-	-	-	-	-	-	KOX4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOX4C 2900	2900	1013	0.00	-	-	-	-	-	-	KOX4P 2900	2900	1	0.00	-	-	-	-	-	-
KOX4C 2950	2950	964	0.00	-	-	-	-	-	-	KOX4P 2950	2950	1	0.00	-	-	-	-	-	-
KOX4C 3000	3000	915	0.00	-	-	-	-	-	-	KOX4P 3000	3000	2	0.00	-	-	-	-	-	-
KOX4C 3050	3050	866.5	0.00	-	-	-	-	-	-	KOX4P 3050	3050	3	0.00	-	-	-	-	-	-
KOX4C 3100	3100	818	0.00	-	-	-	-	-	-	KOX4P 3100	3100	4	0.00	-	-	-	-	-	-
KOX4C 3150	3150	770	0.00	-	-	-	-	-	-	KOX4P 3150	3150	5.5	0.00	-	-	-	-	-	-
KOX4C 3200	3200	723	0.00	-	-	-	-	-	-	KOX4P 3200	3200	8	0.00	-	-	-	-	-	-
KOX4C 3250	3250	676	0.00	-	-	-	-	-	-	KOX4P 3250	3250	11	0.00	-	-	-	-	-	-
KOX4C 3300	3300	630.5	0.00	-	-	-	-	-	-	KOX4P 3300	3300	14.5	0.00	-	-	-	-	-	-
KOX4C 3350	3350	585.5	0.0																

KOX4C 5000	5000	4.5	0.00	-	-	-	-	-	KOX4P 5000	5000	1074	0.00	-	-	-	-	-
KOX4C 5050	5050	3.5	0.00	-	-	-	-	-	KOX4P 5050	5050	1123	0.00	-	-	-	-	-
KOX4C 5100	5100	2.5	0.00	-	-	-	-	-	KOX4P 5100	5100	1171.5	0.00	-	-	-	-	-
KOX4C 5150	5150	2	0.00	-	-	-	-	-	KOX4P 5150	5150	1220.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
AUG 24	CALL	23.52	23.52	0.00
	PUT	23.52	23.51	0.04
	MEAN	23.52	23.52	0.02
SEP 24	CALL	23.85	23.82	-0.13
	PUT	23.81	23.82	-0.04
	MEAN	23.83	23.82	0.04
OCT 24	CALL	23.52	23.52	0.00
	PUT	23.52	23.51	0.04
	MEAN	23.52	23.52	0.02

	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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