

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	3,935	67	3,890	3,960	3,890	307	3,097
JUL 24	3,956	50	3,914	3,975	3,894	5,111	27,406
AUG 24	3,960	54	3,912	3,978	3,890	29,003	56,074
SEP 24	3,960	55	3,911	3,980	3,890	10,842	39,630
OCT 24	3,961	55	3,920	3,981	3,890	3,894	17,782
NOV 24	3,969	55	3,930	3,990	3,907	1,522	17,204
DEC 24	3,985	55	3,938	4,003	3,922	1,090	13,879
JAN 25	4,005	51	3,957	4,025	3,946	1,664	12,420
FEB 25	4,026	51	3,993	4,035	3,969	337	5,979
MAR 25	4,035	51	4,002	4,047	3,979	472	12,512
APR 25	4,033	51	4,021	4,029	4,021	113	3,564
MAY 25	4,020	44	3,987	4,030	3,970	224	3,763
JUL 25	3,990	44	-	-	-	7	1,808
SEP 25	3,968	44	3,975	3,975	3,975	5	375
NOV 25	3,956	44	-	-	-	-	143
JAN 26	3,956	44	-	-	-	-	-
MAR 26	3,956	44	-	-	-	-	-
MAY 26	3,956	44	-	-	-	-	-
JUL 26	3,956	44	-	-	-	-	-
SEP 26	3,956	44	-	-	-	-	-
NOV 26	3,956	44	-	-	-	-	-
JAN 27	3,956	44	-	-	-	-	-
MAR 27	3,956	44	-	-	-	-	-
MAY 27	3,956	44	-	-	-	-	-

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	44.35	1.22	43.18	44.45	44.31	79,271	210,231
AUG 24	44.58	1.20	43.44	44.67	44.54	23,096	72,830
SEP 24	44.68	1.19	43.49	44.78	44.65	9,364	42,314
OCT 24	44.71	1.20	43.51	44.81	44.67	5,451	28,974
DEC 24	44.95	1.19	43.77	45.06	44.91	31,560	151,154
JAN 25	45.13	1.15	44.04	45.20	45.08	4,546	26,647
MAR 25	45.32	1.09	44.29	45.36	45.31	2,690	22,913
MAY 25	45.54	1.05	44.49	45.55	45.54	1,159	8,752
JUL 25	45.71	1.02	44.69	45.93	44.67	452	3,936
AUG 25	45.55	0.99	-	#N/A N/A	#N/A N/A	13	1,364
SEP 25	45.28	0.96	-	#N/A N/A	#N/A N/A	7	775
OCT 25	44.93	0.93	-	#N/A N/A	#N/A N/A	4	995
DEC 25	44.87	0.95	44.45	44.82	44.45	51	4,065
JAN 26	44.88	0.95	-	-	-	-	-
MAR 26	44.90	0.95	-	-	-	-	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 (3d 6/10/24); CSize 25; KOQ4 4026.00</b>																			
KOQ4C 2800	2800	1159.5	0.00	-	-	-	-	-	-	KOQ4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOQ4C 2850	2850	1109.5	0.00	-	-	-	-	-	-	KOQ4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOQ4C 2900	2900	1059.5	0.00	-	-	-	-	-	-	KOQ4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOQ4C 2950	2950	1009.5	0.00	-	-	-	-	-	-	KOQ4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOQ4C 3000	3000	959.5	0.00	-	-	-	-	-	-	KOQ4P 3000	3000	0.5	0.00	-	-	-	-	-	-
KOQ4C 3050	3050	909.5	0.00	-	-	-	-	-	-	KOQ4P 3050	3050	0.5	0.00	-	-	-	-	-	-
KOQ4C 3100	3100	859.5	0.00	-	-	-	-	-	-	KOQ4P 3100	3100	0.5	0.00	-	-	-	-	-	-
KOQ4C 3150	3150	809.5	0.00	-	-	-	-	-	-	KOQ4P 3150	3150	0.5	0.00	-	-	-	-	-	-
KOQ4C 3200	3200	760	0.00	-	-	-	-	-	-	KOQ4P 3200	3200	0.5	0.00	-	-	-	-	-	-
KOQ4C 3250	3250	710	0.00	-	-	-	-	-	-	KOQ4P 3250	3250	0.5	0.00	-	-	-	-	-	50
KOQ4C 3300	3300	660	0.00	-	-	-	-	-	-	KOQ4P 3300	3300	0.5	0.00	-	-	-	-	-	-
KOQ4C 3350	3350	610	0.00	-	-	-	-	-	-	KOQ4P 3350	3350	0.5	0.00	-	-	-	-	-	-
KOQ4C 3400	3400	560	0.00	-	-	-	-	-	-	KOQ4P 3400	3400	0.5	0.00	-	-	-	-	-	-
KOQ4C 3450	3450	510	0.00	-	-	-	-	-	-	KOQ4P 3450	3450	0.5	0.00	-	-	-	-	-	-
KOQ4C 3500	3500	460	0.00	-	-	-	-	-	-	KOQ4P 3500	3500	0.5	0.00	-	-	-	-	-	-
KOQ4C 3550	3550	410	0.00	-	-	-	-	-	-	KOQ4P 3550	3550	0.5	0.00	-	-	-	-	-	-
KOQ4C 3600	3600	360	0.00	-	-	-	-	-	-	KOQ4P 3600	3600	0.5	0.00	-	-	-	-	-	100
KOQ4C 3650	3650	310	0.00	-	-	-	-	-	-	KOQ4P 3650	3650	0.5	0.00	-	-	-	-	-	-
KOQ4C 3700	3700	260	0.00	-	-	-	-	-	-	KOQ4P 3700	3700	0.5	0.00	-	-	-	-	-	200
KOQ4C 3750	3750	210.5	0.00	-	-	-	-	-	-	KOQ4P 3750	3750	0.5	0.00	-	-	-	-	-	-
KOQ4C 3800	3800	162	0.00	-	-	-	-	-	-	KOQ4P 3800	3800	2	0.00	-	-	-	-	-	-
KOQ4C 3850	3850	116.5	0.00	-	-	-	-	-	-	KOQ4P 3850	3850	6.5	0.00	-	-	-	-	-	-
KOQ4C 3900	3900	76.5	0.00	-	-	-	-	-	-	KOQ4P 3900	3900	16.5	0.00	-	-	-	-	-	200
KOQ4C 3950	3950	45	0.00	-	-	-	-	-	-	KOQ4P 3950	3950	35	0.00	-	-	-	-	-	-
KOQ4C 4000	4000	23	0.00	-	-	-	400.0	-	-	KOQ4P 4000	4000	63	0.00	-	-	-	-	-	-
KOQ4C 4050	4050	10	0.00	-	-	-	-	-	-	KOQ4P 4050	4050	100	0.00	-	-	-	-	-	-
KOQ4C 4100	4100	4	0.00	-	-	-	300.0	-	-	KOQ4P 4100	4100	144	0.00	-	-	-	-	-	-
KOQ4C 4150	4150	1	0.00	-	-	-	100.0	-	-	KOQ4P 4150	4150	191	0.00	-	-	-	-	-	50
KOQ4C 4200	4200	0.5	0.00	-	-	-	500.0	-	-	KOQ4P 4200	4200	240.5	0.00	-	-	-	-	-	-
KOQ4C 4250	4250	0.5	0.00	-	-	-	-	-	-	KOQ4P 4250	4250	290	0.00	-	-	-	-	-	-
KOQ4C 4300	4300	0.5	0.00	-	-	-	200.0	-	-	KOQ4P 4300	4300	340	0.00	-	-	-	-	-	-
KOQ4C 4350	4350	0.5	0.00	-	-	-	50.0	-	-	KOQ4P 4350	4350	390	0.00	-	-	-	-	-	-
KOQ4C 4400	4400	0.5	0.00	-	-	-	-	-	-	KOQ4P 4400	4400	440	0.00	-	-	-	-	-	-
KOQ4C 4450	4450	0.5	0.00	-	-	-	-	-	-	KOQ4P 4450	4450	490	0.00	-	-	-	-	-	-
KOQ4C 4500	4500	0.5	0.00	-	-	-	-	-	-	KOQ4P 4500	4500	540	0.00	-	-	-	-	-	-
KOQ4C 4550	4550	0.5	0.00	-	-	-	-	-	-	KOQ4P 4550	4550	590	0.00	-	-	-	-	-	-
KOQ4C 4600	4600	0.5	0.00	-	-	-	-	-	-	KOQ4P 4600	4600	640	0.00	-	-	-	-	-	-
KOQ4C 4650	4650	0.5	0.00	-	-	-	-	-	-	KOQ4P 4650	4650	690	0.00	-	-	-	-	-	-
KOQ4C 4700	4700	0.5	0.00	-	-	-	-	-	-	KOQ4P 4700	4700	740	0.00	-	-	-	-	-	-
KOQ4C 4750	4750	0.5	0.00	-	-	-	-	-	-	KOQ4P 4750	4750	789.5	0.00	-	-	-	-	-	-
KOQ4C 4800	4800	0.5	0.00	-	-	-	-	-	-	KOQ4P 4800	4800	839.5	0.00	-	-	-	-	-	-
KOQ4C 4850	4850	0.5	0.00	-	-	-	-	-	-	KOQ4P 4850	4850	889.5	0.00	-	-	-	-	-	-
KOQ4C 4900	4900	0.5	0.00	-	-	-	-	-	-	KOQ4P 4900	4900	939.5	0.00	-	-	-	-	-	-
KOQ4C 4950	4950	0.5	0.00	-	-	-	-	-	-	KOQ4P 4950	4950	989.5	0.00	-	-	-	-	-	-
KOQ4C 5000	5000	0.5	0.00	-	-	-	-	-	-	KOQ4P 5000	5000	1039.5	0.00	-	-	-	-	-	-
KOQ4C 5050	5050	0.5	0.00	-	-	-	-	-	-	KOQ4P 5050	5050	1089.5	0.00	-	-	-	-	-	-
KOQ4C 5100	5100	0.5	0.00	-	-	-	-	-	-	KOQ4P 5100	5100	1139.5	0.00	-	-	-	-	-	-
KOQ4C 5150	5150	0.5	0.00	-	-	-	-	-	-	KOQ4P 5150	5150	1189.5	0.00	-	-	-	-	-	-
KOQ4C 5200	5200	0.5	0.00	-	-	-	-	-	-	KOQ4P 5200	5200	1239.5	0.00	-	-	-	-	-	-
KOQ4C 5250	5250	0.5	0.00	-	-	-	-	-	-	KOQ4P 5250	5250	1289.5	0.00	-	-	-	-	-	-
<b>Sep-24 (33d 7/10/24); CSize 25; KOU4 4023.00</b>																			
KOU4C 2800	2800	1156.5	0.00	0.0	0	0	0	0	0	KOU4P 2800	2800	0.5	0.00	-	-	0	-	-	-
KOU4C 2850	2850	1106.5	0.00	-	-	-	-	-	-	KOU4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOU4C 2900	2900	1057	0.00	-	-	-	-	-	-	KOU4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOU4C 2950	2950	1007	0.00	-	-	-	-	-	-	KOU4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOU4C 3000	3000	957	0.00	-	-	-	-	-	-	KOU4P 3000	3000	0.5	0.00	-	-	-	-	-	-
KOU4C 3050	3050	907.5	0.00	-	-	-	-	-	-	KOU4P 3050	3050	0.5	0.00	-	-	-	-	-	-
KOU4C 3100	3100	857.5	0.00	-	-	-	-	-	-	KOU4P 3100	3100	0.5	0.00	-	-	-	-	-	-
KOU4C 3150	3150	807.5	0.00	-	-	-	-	-	-	KOU4P 3150	3150	0.5	0.00	-	-	-	-	-	-
KOU4C 3200	3200	758	0.00	-	-	-	-	-	-	KOU4P 3200	3200	0.5	0.00	-	-	-	-	-	-
KOU4C 3																			

KOU4C 4250	4250	26	0.00	-	-	-	-	-	KOU4P 4250	4250	315.5	0.00	-	-	-	-	-	-
KOU4C 4300	4300	19	0.00	-	-	-	-	-	KOU4P 4300	4300	358	0.00	-	-	-	-	-	-
KOU4C 4350	4350	14	0.00	-	-	-	-	-	KOU4P 4350	4350	403	0.00	-	-	-	-	-	-
KOU4C 4400	4400	10	0.00	-	-	-	-	-	KOU4P 4400	4400	448.5	0.00	-	-	-	-	-	-
KOU4C 4450	4450	7	0.00	-	-	-	-	-	KOU4P 4450	4450	495.5	0.00	-	-	-	-	-	-
KOU4C 4500	4500	5	0.00	-	-	-	-	-	KOU4P 4500	4500	543	0.00	-	-	-	-	-	-
KOU4C 4550	4550	3.5	0.00	-	-	-	-	-	KOU4P 4550	4550	591.5	0.00	-	-	-	-	-	-
KOU4C 4600	4600	2	0.00	-	-	-	-	-	KOU4P 4600	4600	640.5	0.00	-	-	-	-	-	-
KOU4C 4650	4650	1.5	0.00	-	-	-	-	-	KOU4P 4650	4650	689.5	0.00	-	-	-	-	-	-
KOU4C 4700	4700	1	0.00	-	-	-	-	-	KOU4P 4700	4700	739	0.00	-	-	-	-	-	-
KOU4C 4750	4750	0.5	0.00	-	-	-	-	-	KOU4P 4750	4750	788.5	0.00	-	-	-	-	-	-
KOU4C 4800	4800	0.5	0.00	-	-	-	-	-	KOU4P 4800	4800	838	0.00	-	-	-	-	-	-
KOU4C 4850	4850	0.5	0.00	-	-	-	-	-	KOU4P 4850	4850	887.5	0.00	-	-	-	-	-	-
KOU4C 4900	4900	0.5	0.00	-	-	-	-	-	KOU4P 4900	4900	937.5	0.00	-	-	-	-	-	-
KOU4C 4950	4950	0.5	0.00	-	-	-	-	-	KOU4P 4950	4950	987	0.00	-	-	-	-	-	-
KOU4C 5000	5000	0.5	0.00	-	-	-	-	-	KOU4P 5000	5000	1037	0.00	-	-	-	-	-	-
KOU4C 5050	5050	0.5	0.00	-	-	-	-	-	KOU4P 5050	5050	1087	0.00	-	-	-	-	-	-
KOU4C 5100	5100	0.5	0.00	-	-	-	-	-	KOU4P 5100	5100	1136.5	0.00	-	-	-	-	-	-
KOU4C 5150	5150	0.5	0.00	-	-	-	-	-	KOU4P 5150	5150	1186.5	0.00	-	-	-	-	-	-
KOU4C 5200	5200	0.5	0.00	-	-	-	-	-	KOU4P 5200	5200	1236.5	0.00	-	-	-	-	-	-
KOU4C 5250	5250	0.5	0.00	-	-	-	-	-	KOU4P 5250	5250	1286	0.00	-	-	-	-	-	-

**Oct-24 (63d 8/9/24); CSize 25; KOV4 4020.00**

KOV4C 2700	2700	1254	0.00	-	-	-	-	-	KOV4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOV4C 2750	2750	1204	0.00	-	-	-	-	-	KOV4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOV4C 2800	2800	1154.5	0.00	-	-	-	-	-	KOV4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOV4C 2850	2850	1105	0.00	-	-	-	-	-	KOV4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOV4C 2900	2900	1055	0.00	-	-	-	-	-	KOV4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOV4C 2950	2950	1005.5	0.00	-	-	-	-	-	KOV4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOV4C 3000	3000	956	0.00	-	-	-	-	-	KOV4P 3000	3000	0.5	0.00	-	-	-	-	-	-
KOV4C 3050	3050	906.5	0.00	-	-	-	-	-	KOV4P 3050	3050	0.5	0.00	-	-	-	-	-	-
KOV4C 3100	3100	857	0.00	-	-	-	-	-	KOV4P 3100	3100	0.5	0.00	-	-	-	-	-	-
KOV4C 3150	3150	807.5	0.00	-	-	-	-	-	KOV4P 3150	3150	1	0.00	-	-	-	-	-	-
KOV4C 3200	3200	758.5	0.00	-	-	-	-	-	KOV4P 3200	3200	2	0.00	-	-	-	-	-	-
KOV4C 3250	3250	710	0.00	-	-	-	-	-	KOV4P 3250	3250	3	0.00	-	-	-	-	-	-
KOV4C 3300	3300	661.5	0.00	-	-	-	-	-	KOV4P 3300	3300	4.5	0.00	-	-	-	-	-	-
KOV4C 3350	3350	614	0.00	-	-	-	-	-	KOV4P 3350	3350	6.5	0.00	-	-	-	-	-	-
KOV4C 3400	3400	567	0.00	-	-	-	-	-	KOV4P 3400	3400	9.5	0.00	-	-	-	-	-	-
KOV4C 3450	3450	521.5	0.00	-	-	-	-	-	KOV4P 3450	3450	13	0.00	-	-	-	-	-	-
KOV4C 3500	3500	476.5	0.00	-	-	-	-	-	KOV4P 3500	3500	18	0.00	-	-	-	-	-	-
KOV4C 3550	3550	433	0.00	-	-	-	-	-	KOV4P 3550	3550	24.5	0.00	-	-	-	-	-	-
KOV4C 3600	3600	391.5	0.00	-	-	-	-	-	KOV4P 3600	3600	32.5	0.00	-	-	-	-	-	-
KOV4C 3650	3650	351.5	0.00	-	-	-	-	-	KOV4P 3650	3650	42.5	0.00	-	-	-	-	-	-
KOV4C 3700	3700	313.5	0.00	-	-	-	-	-	KOV4P 3700	3700	54	0.00	-	-	-	-	-	-
KOV4C 3750	3750	278	0.00	-	-	-	-	-	KOV4P 3750	3750	68	0.00	-	-	-	-	-	-
KOV4C 3800	3800	244.5	0.00	-	-	-	-	-	KOV4P 3800	3800	84.5	0.00	-	-	-	-	-	-
KOV4C 3850	3850	214	0.00	-	-	-	-	-	KOV4P 3850	3850	103.5	0.00	-	-	-	-	-	-
KOV4C 3900	3900	185.5	0.00	-	-	-	-	-	KOV4P 3900	3900	125	0.00	-	-	-	-	-	-
KOV4C 3950	3950	160	0.00	-	-	-	-	-	KOV4P 3950	3950	149	0.00	-	-	-	-	-	-
KOV4C 4000	4000	136.5	0.00	-	-	-	-	-	KOV4P 4000	4000	175.5	0.00	-	-	-	-	-	-
KOV4C 4050	4050	116	0.00	-	-	-	-	-	KOV4P 4050	4050	204.5	0.00	-	-	-	-	-	-
KOV4C 4100	4100	97.5	0.00	-	-	-	-	-	KOV4P 4100	4100	236	0.00	-	-	-	-	-	-
KOV4C 4150	4150	81.5	0.00	-	-	-	-	-	KOV4P 4150	4150	269.5	0.00	-	-	-	-	-	-
KOV4C 4200	4200	68	0.00	-	-	-	50.0	-	KOV4P 4200	4200	305.5	0.00	-	-	-	-	-	-
KOV4C 4250	4250	56	0.00	-	-	-	-	-	KOV4P 4250	4250	343	0.00	-	-	-	-	-	-
KOV4C 4300	4300	45.5	0.00	-	-	-	300.0	-	KOV4P 4300	4300	382.5	0.00	-	-	-	-	-	-
KOV4C 4350	4350	37	0.00	-	-	-	-	-	KOV4P 4350	4350	424	0.00	-	-	-	-	-	-
KOV4C 4400	4400	30	0.00	-	-	-	-	-	KOV4P 4400	4400	466.5	0.00	-	-	-	-	-	-
KOV4C 4450	4450	24	0.00	-	-	-	-	-	KOV4P 4450	4450	510	0.00	-	-	-	-	-	-
KOV4C 4500	4500	19	0.00	-	-	-	-	-	KOV4P 4500	4500	555	0.00	-	-	-	-	-	-
KOV4C 4550	4550	15	0.00	-	-	-	-	-	KOV4P 4550	4550	600.5	0.00	-	-	-	-	-	-
KOV4C 4600	4600	11.5	0.00	-	-	-	-	-	KOV4P 4600	4600	647	0.00	-	-	-	-	-	-
KOV4C 4650	4650	9	0.00	-	-	-	-	-	KOV4P 4650	4650	694	0.00	-	-	-	-	-	-
KOV4C 4700	4700	7	0.00	-	-	-	-	-	KOV4P 4700	4700	742	0.00	-	-	-	-	-	-
KOV4C 4750	4750	5.5	0.00	-	-	-	-	-	KOV4P 4750	4750	790	0.00	-	-	-	-	-	-
KOV4C 4800	4800	4	0.00	-	-	-	-	-	KOV4P 4800	4800	838.5	0.00	-	-	-	-	-	-
KOV4C 4850	4850	3	0.00	-	-	-	-	-	KOV4P 4850	4850	887	0.00	-	-	-	-	-	-
KOV4C 4900	4900	2.5	0.00	-	-	-	-	-	KOV4P 4900	4900	936	0.00	-	-	-	-	-	-
KOV4C 4950	4950	2	0.00	-	-	-	-	-	KOV4P 4950	4950	985	0.00	-	-	-	-	-	-
KOV4C 5000	5000	1.5	0.00	-	-	-	-	-	KOV4P 5000	5000	1034.5	0.00	-	-	-	-	-	-
KOV4C 5050	5050	1	0.00	-	-	-	-	-	KOV4P 5050	5050	1084	0.00	-	-	-	-	-	-
KOV4C 5100	5100	0.5	0.00	-	-	-	-	-	KOV4P 5100	5100	1133.5	0.00	-	-	-	-	-	-
KOV4C 5150	5150	0.5	0.00	-	-	-	-	-	KOV4P 5150	5150	1183	0.00	-	-	-	-	-	-

**Nov-24 (95d 9/10/24); CSize 25; KOX4 4023.00**

KOX4C 2800	2800	1159.5	0.00	-	-	-	-	-	KOX4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOX4C 2850	2850	1110	0.00	-	-	-	-	-	KOX4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOX4C 2900	2900	1060.5	0.00	-	-	-	-	-	KOX4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOX4C 2950	2950	1011.5	0.00	-	-	-	-	-	KOX4P 2950	2950	1	0.00	-	-	-	-	-	-
KOX4C 3000	3000	962	0.00	-	-	-	-	-	KOX4P 3000	3000	1.5	0.00	-	-	-	-	-	-
KOX4C 3050	3050	913.5	0.00	-	-	-	-	-	KOX4P 3050	3050	2	0.00	-	-	-	-	-	-
KOX4C 3100	3100	864.5	0.00	-	-	-	-	-	KOX4P 3100	3100	3	0.00	-	-	-	-	-	-
KOX4C 3150	3150	816.5	0.00	-	-	-	-	-	KOX4P 3150	3150	4	0.00	-	-	-	-	-	-
KOX4C 3200	3200	768.5	0.00	-	-	-	-	-	KOX4P 3200	3200	6	0.00	-	-	-	-	-	-
KOX4C 3250	3250	721	0.00	-	-	-	-	-	KOX4P 3250	3250	8	0.00	-	-	-	-	-	-
KOX4C 3300	3300	674.5	0.00	-	-	-	-	-	KOX4P 3300	3300	11	0.00	-	-	-	-	-	-
KOX4C 3350	3350	629	0.00	-	-	-	-	-	KOX4P 3350	3350	15	0.00	-	-	-	-	-	-
KOX4C 3400	3400	584	0.00	-	-	-	-	-	KOX4P 3400	3400	20	0.00	-	-	-	-	-	-
KOX4C 3450	3450	540.5	0.00	-	-	-	-	-	KOX4P 3450	3450	26	0.00	-	-	-	-	-	-
KOX4C 3500	3500	498	0.00	-	-	-	-	-	KOX4P 3500	3500	33	0.00	-	-	-	-	-	-
KOX4C 3550	3550	457	0.00	-	-	-	-	-	KOX4P 3550	3550	41.5	0.00	-	-	-	-	-	-
KOX4C 3600	3600	418	0.00															

KOX4C 5100	5100	3.5	0.00	-	-	-	-	-	KOX4P 5100	5100	1125	0.00	-	-	-	-	-
KOX4C 5150	5150	2.5	0.00	-	-	-	-	-	KOX4P 5150	5150	1174	0.00	-	-	-	-	-
KOX4C 5200	5200	2	0.00	-	-	-	-	-	KOX4P 5200	5200	1223	0.00	-	-	-	-	-
KOX4C 5250	5250	1.5	0.00	-	-	-	-	-	KOX4P 5250	5250	1272	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
AUG 24	CALL	23.51	23.51	0.00
	PUT	23.51	23.51	0.00
	MEAN	23.51	23.51	0.00
SEP 24	CALL	23.85	23.82	0.13
	PUT	23.83	23.82	0.04
	MEAN	23.84	23.82	0.08
OCT 24	CALL	23.51	23.51	0.00
	PUT	23.51	23.51	0.00
	MEAN	23.51	23.51	0.00

	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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