

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 24	4,035	22	4,011	4,048	4,011	1,807	9,208
SEP 24	4,009	28	3,964	4,021	3,963	10,126	40,709
OCT 24	3,985	24	3,944	3,998	3,943	23,895	51,248
NOV 24	3,970	21	3,935	3,984	3,932	3,779	24,832
DEC 24	3,968	19	3,934	3,982	3,934	2,014	20,016
JAN 25	3,976	20	3,939	3,988	3,939	1,607	17,815
FEB 25	3,985	18	3,955	3,996	3,955	1,226	9,384
MAR 25	3,982	15	3,955	3,998	3,955	1,501	18,608
APR 25	3,962	7	3,956	3,981	3,940	1,061	8,817
MAY 25	3,943	3	3,939	3,960	3,938	1,173	9,476
JUN 25	3,930	3	3,921	3,940	3,921	270	1,384
JUL 25	3,911	7	3,917	3,928	3,878	1,057	3,835
SEP 25	3,906	26	3,905	3,919	3,897	435	2,178
NOV 25	3,903	26	3,889	3,907	3,888	12	437
JAN 26	3,903	26					
MAR 26	3,903	26					
MAY 26	3,903	26					
JUL 26	3,903	26					
SEP 26	3,903	26					
NOV 26	3,903	26					
JAN 27	3,903	26					
MAR 27	3,903	26					
MAY 27	3,903	26					
JUL 27	3,903	26					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 24	47.00	0.44	46.56	46.92	46.75	25,331	61,367
SEP 24	46.22	0.57	45.70	46.20	46.03	26,186	80,861
OCT 24	45.38	0.75	44.67	45.34	45.23	16,525	62,613
DEC 24	44.85	0.88	44.07	44.83	44.73	63,333	227,325
JAN 25	44.65	0.90	43.90	44.63	44.55	9,662	63,868
MAR 25	44.54	0.92	43.88	44.48	44.45	5,486	40,902
MAY 25	44.49	0.94	43.67	44.39	44.39	2,336	15,308
JUL 25	44.36	0.94	43.55	44.28	44.18	2,696	9,964
AUG 25	44.06	0.96	44.12	44.13	44.03	174	1,877
SEP 25	43.67	0.96	43.72	43.75	43.64	281	1,498
OCT 25	43.16	0.98	43.23	43.24	43.23	80	1,330
DEC 25	42.94	0.98	42.82	43.09	42.82	310	5,781
JAN 26	42.88	0.97	42.96	42.96	42.96	5	42
MAR 26	42.86	0.93	-	-	-	2	14
MAY 26	42.86	0.90	-	-	-	-	16

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch	
Oct-24 (17d 8/9/24); CSize 25; KOV4 3990.00																			
KOV4C 2700	2700	1283	0.00	-	-	-	-	-		KOV4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOV4C 2750	2750	1233	0.00	-	-	-	-	-		KOV4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOV4C 2800	2800	1183	0.00	-	-	-	-	-		KOV4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOV4C 2850	2850	1133	0.00	-	-	-	-	-		KOV4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOV4C 2900	2900	1083.5	0.00	-	-	-	-	-		KOV4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOV4C 2950	2950	1033.5	0.00	-	-	-	-	-		KOV4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOV4C 3000	3000	983.5	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	883.5	0.00	-	-	-	-	-		KOV4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOV4C 3150	3150	833.5	0.00	-	-	-	-	-		KOV4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOV4C 3200	3200	784	0.00	-	-	-	-	-		KOV4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOV4C 3250	3250	734	0.00	-	-	-	-	-		KOV4P 3250	3250	0.5	0.00	-	-	-	-	-	
KOV4C 3300	3300	684	0.00	-	-	-	-	-		KOV4P 3300	3300	0.5	0.00	-	-	-	-	-	
KOV4C 3350	3350	634	0.00	-	-	-	-	-		KOV4P 3350	3350	0.5	0.00	-	-	-	-	-	
KOV4C 3400	3400	584	0.00	-	-	-	-	-		KOV4P 3400	3400	0.5	0.00	-	-	-	-	-	
KOV4C 3450	3450	534.5	0.00	-	-	-	-	-		KOV4P 3450	3450	0.5	0.00	-	-	-	-	-	
KOV4C 3500	3500	484.5	0.00	-	-	-	-	-		KOV4P 3500	3500	0.5	0.00	-	-	-	-	-	
KOV4C 3550	3550	435	0.00	-	-	-	-	-		KOV4P 3550	3550	1	0.00	-	-	-	-	-	
KOV4C 3600	3600	386	0.00	-	-	-	-	-		KOV4P 3600	3600	2	0.00	-	-	-	-	-	
KOV4C 3650	3650	338	0.00	-	-	-	-	-		KOV4P 3650	3650	3.5	0.00	-	-	-	-	-	
KOV4C 3700	3700	291	0.00	-	-	-	-	-		KOV4P 3700	3700	6.5	0.00	-	-	-	-	-	
KOV4C 3750	3750	246	0.00	-	-	-	-	-		KOV4P 3750	3750	11.5	0.00	-	-	-	-	-	
KOV4C 3800	3800	204	0.00	-	-	-	-	-		KOV4P 3800	3800	19	0.00	-	-	-	-	-	
KOV4C 3850	3850	165	0.00	-	-	-	-	-		KOV4P 3850	3850	30	0.00	-	-	-	-	-	
KOV4C 3900	3900	130	0.00	-	-	-	-	-		KOV4P 3900	3900	45.5	0.00	-	-	-	-	-	
KOV4C 3950	3950	100	0.00	-	-	-	-	-		KOV4P 3950	3950	65	0.00	-	-	-	-	-	
KOV4C 4000	4000	74.5	0.00	-	-	-	-	-		KOV4P 4000	4000	89.5	0.00	-	-	-	-	-	
KOV4C 4050	4050	54	0.00	-	-	-	-	-		KOV4P 4050	4050	119	0.00	-	-	-	-	-	
KOV4C 4100	4100	38	0.00	-	-	-	-	-		KOV4P 4100	4100	152.5	0.00	-	-	-	-	-	
KOV4C 4150	4150	25.5	0.00	-	-	-	-	-		KOV4P 4150	4150	190.5	0.00	-	-	-	-	-	
KOV4C 4200	4200	17	0.00	-	-	-	-	-	50.0	KOV4P 4200	4200	231.5	0.00	-	-	-	-	-	
KOV4C 4250	4250	10.5	0.00	-	-	-	-	-	-	KOV4P 4250	4250	275.5	0.00	-	-	-	-	-	
KOV4C 4300	4300	6.5	0.00	-	-	-	-	-	300.0	KOV4P 4300	4300	321	0.00	-	-	-	-	-	
KOV4C 4350	4350	4	0.00	-	-	-	-	-	-	KOV4P 4350	4350	368.5	0.00	-	-	-	-	-	
KOV4C 4400	4400	2	0.00	-	-	-	-	-	-	KOV4P 4400	4400	416.5	0.00	-	-	-	-	-	
KOV4C 4450	4450	1	0.00	-	-	-	-	-	-	KOV4P 4450	4450	465.5	0.00	-	-	-	-	-	
KOV4C 4500	4500	0.5	0.00	-	-	-	-	-	-	KOV4P 4500	4500	515	0.00	-	-	-	-	-	
KOV4C 4550	4550	0.5	0.00	-	-	-	-	-	-	KOV4P 4550	4550	564.5	0.00	-	-	-	-	-	
KOV4C 4600	4600	0.5	0.00	-	-	-	-	-	-	KOV4P 4600	4600	614	0.00	-	-	-	-	-	
KOV4C 4650	4650	0.5	0.00	-	-	-	-	-	-	KOV4P 4650	4650	664	0.00	-	-	-	-	-	
KOV4C 4700	4700	0.5	0.00	-	-	-	-	-	-	KOV4P 4700	4700	714	0.00	-	-	-	-	-	
KOV4C 4750	4750	0.5	0.00	-	-	-	-	-	-	KOV4P 4750	4750	764	0.00	-	-	-	-	-	
KOV4C 4800	4800	0.5	0.00	-	-	-	-	-	-	KOV4P 4800	4800	813.5	0.00	-	-	-	-	-	
KOV4C 4850	4850	0.5	0.00	-	-	-	-	-	-	KOV4P 4850	4850	863.5	0.00	-	-	-	-	-	
KOV4C 4900	4900	0.5	0.00	-	-	-	-	-	-	KOV4P 4900	4900	913.5	0.00	-	-	-	-	-	
KOV4C 4950	4950	0.5	0.00	-	-	-	-	-	-	KOV4P 4950	4950	963.5	0.00	-	-	-	-	-	
KOV4C 5000	5000	0.5	0.00	-	-	-	-	-	-	KOV4P 5000	5000	1013.5	0.00	-	-	-	-	-	
KOV4C 5050	5050	0.5	0.00	-	-	-	-	-	-	KOV4P 5050	5050	1063.5	0.00	-	-	-	-	-	
KOV4C 5100	5100	0.5	0.00	-	-	-	-	-	-	KOV4P 5100	5100	1113.5	0.00	-	-	-	-	-	
KOV4C 5150	5150	0.5	0.00	-	-	-	-	-	-	KOV4P 5150	5150	1163	0.00	-	-	-	-	-	
Nov-24 (49d 9/10/24); CSize 25; KOX4 3977.00																			
KOX4C 2800	2800	1165	0.00	-	-	-	-	-		KOX4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOX4C 2850	2850	1115	0.00	-	-	-	-	-		KOX4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOX4C 2900	2900	1065.5	0.00	-	-	-	-	-		KOX4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOX4C 2950	2950	1015.5	0.00	-	-	-	-	-		KOX4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOX4C 3000	3000	965.5	0.00	-	-	-	-	-		KOX4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOX4C 3050	3050	916	0.00	-	-	-	-	-		KOX4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOX4C 3100	3100	866.5	0.00	-	-	-	-	-		KOX4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOX4C 3150	3150	816.5	0.00	-	-	-	-	-		KOX4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOX4C 3200	3200	767	0.00	-	-	-	-	-		KOX4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOX4C 3250	3250	717.5	0.00	-	-	-	-	-		KOX4P 3250	3250	1	0.00	-	-	-	-	-	
KOX4C 3300	3300	668.5	0.00	-	-	-	-	-		KOX4P 3300	3300	1.5	0.00						

KOX4C 4250	4250	41	0.00	-	-	-	-	-	-	KOX4P 4250	4250	320	0.00	-	-	-	-	-	-
KOX4C 4300	4300	32	0.00	-	-	-	-	-	-	KOX4P 4300	4300	360.5	0.00	-	-	-	-	-	-
KOX4C 4350	4350	25	0.00	-	-	-	-	-	-	KOX4P 4350	4350	403	0.00	-	-	-	-	-	-
KOX4C 4400	4400	19	0.00	-	-	-	-	-	-	KOX4P 4400	4400	447	0.00	-	-	-	-	-	-
KOX4C 4450	4450	14.5	0.00	-	-	-	-	-	-	KOX4P 4450	4450	492.5	0.00	-	-	-	-	-	-
KOX4C 4500	4500	11	0.00	-	-	-	-	-	-	KOX4P 4500	4500	538.5	0.00	-	-	-	-	-	-
KOX4C 4550	4550	8	0.00	-	-	-	-	-	-	KOX4P 4550	4550	585.5	0.00	-	-	-	-	-	-
KOX4C 4600	4600	6	0.00	-	-	-	-	-	-	KOX4P 4600	4600	633	0.00	-	-	-	-	-	-
KOX4C 4650	4650	4.5	0.00	-	-	-	-	-	-	KOX4P 4650	4650	681.5	0.00	-	-	-	-	-	-
KOX4C 4700	4700	3	0.00	-	-	-	-	-	-	KOX4P 4700	4700	730	0.00	-	-	-	-	-	-
KOX4C 4750	4750	2	0.00	-	-	-	-	-	-	KOX4P 4750	4750	779	0.00	-	-	-	-	-	-
KOX4C 4800	4800	1.5	0.00	-	-	-	-	-	-	KOX4P 4800	4800	828	0.00	-	-	-	-	-	-
KOX4C 4850	4850	1	0.00	-	-	-	-	-	-	KOX4P 4850	4850	877	0.00	-	-	-	-	-	-
KOX4C 4900	4900	1	0.00	-	-	-	-	-	-	KOX4P 4900	4900	926.5	0.00	-	-	-	-	-	-
KOX4C 4950	4950	0.5	0.00	-	-	-	-	-	-	KOX4P 4950	4950	976	0.00	-	-	-	-	-	-
KOX4C 5000	5000	0.5	0.00	-	-	-	-	-	-	KOX4P 5000	5000	1026	0.00	-	-	-	-	-	-
KOX4C 5050	5050	0.5	0.00	-	-	-	-	-	-	KOX4P 5050	5050	1075.5	0.00	-	-	-	-	-	-
KOX4C 5100	5100	0.5	0.00	-	-	-	-	-	-	KOX4P 5100	5100	1125	0.00	-	-	-	-	-	-
KOX4C 5150	5150	0.5	0.00	-	-	-	-	-	-	KOX4P 5150	5150	1175	0.00	-	-	-	-	-	-
KOX4C 5200	5200	0.5	0.00	-	-	-	-	-	-	KOX4P 5200	5200	1224.5	0.00	-	-	-	-	-	-
KOX4C 5250	5250	0.5	0.00	-	-	-	-	-	-	KOX4P 5250	5250	1274.5	0.00	-	-	-	-	-	-

Dec-24 (79d 10/10/24); CSize 25; KOZ4 3975.00

KOZ4C 2700	2700	1259	0.00	-	-	-	-	-	-	KOZ4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOZ4C 2750	2750	1209.5	0.00	-	-	-	-	-	-	KOZ4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOZ4C 2800	2800	1160	0.00	-	-	-	-	-	-	KOZ4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOZ4C 2850	2850	1110.5	0.00	-	-	-	-	-	-	KOZ4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOZ4C 2900	2900	1060.5	0.00	-	-	-	-	-	-	KOZ4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOZ4C 2950	2950	1011	0.00	-	-	-	-	-	-	KOZ4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOZ4C 3000	3000	961.5	0.00	-	-	-	-	-	-	KOZ4P 3000	3000	0.5	0.00	-	-	-	-	-	-
KOZ4C 3050	3050	912.5	0.00	-	-	-	-	-	-	KOZ4P 3050	3050	1	0.00	-	-	-	-	-	-
KOZ4C 3100	3100	863	0.00	-	-	-	-	-	-	KOZ4P 3100	3100	1.5	0.00	-	-	-	-	-	-
KOZ4C 3150	3150	814	0.00	-	-	-	-	-	-	KOZ4P 3150	3150	2	0.00	-	-	-	-	-	-
KOZ4C 3200	3200	765.5	0.00	-	-	-	-	-	-	KOZ4P 3200	3200	3	0.00	-	-	-	-	-	-
KOZ4C 3250	3250	717.5	0.00	-	-	-	-	-	-	KOZ4P 3250	3250	4.5	0.00	-	-	-	-	-	-
KOZ4C 3300	3300	669.5	0.00	-	-	-	-	-	-	KOZ4P 3300	3300	6.5	0.00	-	-	-	-	-	-
KOZ4C 3350	3350	622.5	0.00	-	-	-	-	-	-	KOZ4P 3350	3350	9	0.00	-	-	-	-	-	-
KOZ4C 3400	3400	576.5	0.00	-	-	-	-	-	-	KOZ4P 3400	3400	12.5	0.00	-	-	-	-	-	-
KOZ4C 3450	3450	531.5	0.00	-	-	-	-	-	-	KOZ4P 3450	3450	17	0.00	-	-	-	-	-	-
KOZ4C 3500	3500	487.5	0.00	-	-	-	-	-	-	KOZ4P 3500	3500	23	0.00	-	-	-	-	-	-
KOZ4C 3550	3550	445	0.00	-	-	-	-	-	-	KOZ4P 3550	3550	30	0.00	-	-	-	-	-	-
KOZ4C 3600	3600	404	0.00	-	-	-	-	-	-	KOZ4P 3600	3600	38.5	0.00	-	-	-	-	-	-
KOZ4C 3650	3650	365	0.00	-	-	-	-	-	-	KOZ4P 3650	3650	49.5	0.00	-	-	-	-	-	-
KOZ4C 3700	3700	328	0.00	-	-	-	-	-	-	KOZ4P 3700	3700	62	0.00	-	-	-	-	-	-
KOZ4C 3750	3750	293	0.00	-	-	-	-	-	-	KOZ4P 3750	3750	76.5	0.00	-	-	-	-	-	-
KOZ4C 3800	3800	260	0.00	-	-	-	-	-	-	KOZ4P 3800	3800	93	0.00	-	-	-	-	-	-
KOZ4C 3850	3850	229.5	0.00	-	-	-	-	-	-	KOZ4P 3850	3850	112.5	0.00	-	-	-	-	-	-
KOZ4C 3900	3900	201.5	0.00	-	-	-	-	-	-	KOZ4P 3900	3900	134	0.00	-	-	-	-	-	-
KOZ4C 3950	3950	175.5	0.00	-	-	-	-	-	-	KOZ4P 3950	3950	157.5	0.00	-	-	-	-	-	-
KOZ4C 4000	4000	152	0.00	-	-	-	-	-	-	KOZ4P 4000	4000	184	0.00	-	-	-	-	-	-
KOZ4C 4050	4050	131	0.00	-	-	-	-	-	-	KOZ4P 4050	4050	212.5	0.00	-	-	-	-	-	-
KOZ4C 4100	4100	112	0.00	-	-	-	-	-	-	KOZ4P 4100	4100	243	0.00	-	-	-	-	-	-
KOZ4C 4150	4150	95	0.00	-	-	-	-	-	-	KOZ4P 4150	4150	276	0.00	-	-	-	-	-	-
KOZ4C 4200	4200	80.5	0.00	-	-	-	-	-	-	KOZ4P 4200	4200	311	0.00	-	-	-	-	-	-
KOZ4C 4250	4250	67.5	0.00	-	-	-	-	-	-	KOZ4P 4250	4250	347.5	0.00	-	-	-	-	-	-
KOZ4C 4300	4300	56.5	0.00	-	-	-	-	-	-	KOZ4P 4300	4300	386	0.00	-	-	-	-	-	-
KOZ4C 4350	4350	46.5	0.00	-	-	-	-	-	-	KOZ4P 4350	4350	426	0.00	-	-	-	-	-	-
KOZ4C 4400	4400	38.5	0.00	-	-	-	-	-	-	KOZ4P 4400	4400	467.5	0.00	-	-	-	-	-	-
KOZ4C 4450	4450	31.5	0.00	-	-	-	-	-	-	KOZ4P 4450	4450	510	0.00	-	-	-	-	-	-
KOZ4C 4500	4500	25.5	0.00	-	-	-	-	-	-	KOZ4P 4500	4500	554	0.00	-	-	-	-	-	-
KOZ4C 4550	4550	21	0.00	-	-	-	-	-	-	KOZ4P 4550	4550	599	0.00	-	-	-	-	-	-
KOZ4C 4600	4600	17	0.00	-	-	-	-	-	-	KOZ4P 4600	4600	644.5	0.00	-	-	-	-	-	-
KOZ4C 4650	4650	13.5	0.00	-	-	-	-	-	-	KOZ4P 4650	4650	690.5	0.00	-	-	-	-	-	-
KOZ4C 4700	4700	10.5	0.00	-	-	-	-	-	-	KOZ4P 4700	4700	737.5	0.00	-	-	-	-	-	-
KOZ4C 4750	4750	8.5	0.00	-	-	-	-	-	-	KOZ4P 4750	4750	785	0.00	-	-	-	-	-	-
KOZ4C 4800	4800	6.5	0.00	-	-	-	-	-	-	KOZ4P 4800	4800	833	0.00	-	-	-	-	-	-
KOZ4C 4850	4850	5	0.00	-	-	-	-	-	-	KOZ4P 4850	4850	881	0.00	-	-	-	-	-	-
KOZ4C 4900	4900	4	0.00	-	-	-	-	-	-	KOZ4P 4900	4900	929.5	0.00	-	-	-	-	-	-
KOZ4C 4950	4950	3	0.00	-	-	-	-	-	-	KOZ4P 4950	4950	978.5	0.00	-	-	-	-	-	-
KOZ4C 5000	5000	2.5	0.00	-	-	-	-	-	-	KOZ4P 5000	5000	1027	0.00	-	-	-	-	-	-
KOZ4C 5050	5050	2	0.00	-	-	-	-	-	-	KOZ4P 5050	5050	1076.5	0.00	-	-	-	-	-	-
KOZ4C 5100	5100	1.5	0.00	-	-	-	-	-	-	KOZ4P 5100	5100	1125.5	0.00	-	-	-	-	-	-
KOZ4C 5150	5150	1	0.00	-	-	-	-	-	-	KOZ4P 5150	5150	1175	0.00	-	-	-	-	-	-

550

Jan-25 (108d 11/8/24); CSize 25; KOF5 3981.00

KOF5C 2800	2800	1165	0.00	-	-	-	-	-	-	KOF5P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOF5C 2850	2850	1115.5	0.00	-	-	-	-	-	-	KOF5P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOF5C 2900	2900	1066.5	0.00	-	-	-	-	-	-	KOF5P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOF5C 2950	2950	1017	0.00	-	-	-	-	-	-	KOF5P 2950	2950	1	0.00	-	-	-	-	-	-
KOF5C 3000	3000	968	0.00	-	-	-	-	-	-	KOF5P 3000	3000	1.5	0.00	-	-	-	-	-	-
KOF5C 3050	3050	919.5	0.00	-	-	-	-	-	-	KOF5P 3050	3050	2	0.00	-	-	-	-	-	-
KOF5C 3100	3100	871	0.00	-	-	-	-	-	-	KOF5P 3100	3100	3	0.00	-	-	-	-	-	-
KOF5C 3150	3150	822.5	0.00	-	-	-	-	-	-	KOF5P 3150	3150	4.5	0.00	-	-	-	-	-	-
KOF5C 3200	3200	775	0.00	-	-	-	-	-	-	KOF5P 3200	3200	6	0.00	-	-	-	-	-	-
KOF5C 3250	3250	727.5	0.00	-	-	-	-	-	-	KOF5P 3250	3250	8.5	0.00	-	-	-	-	-	-
KOF5C 3300	3300	681.5	0.00	-	-	-	-	-	-	KOF5P 3300	3300	11.5	0.00	-	-	-	-	-	-
KOF5C 3350	3350	635.5	0.00	-	-	-	-	-	-	KOF5P 3350	3350	15.5	0.00	-	-	-	-	-	-
KOF5C 3400	3400	591	0.																

KOF5C 5100	5100	4	0.00	-	-	-	-	-	KOF5P 5100	5100	1117.5	0.00	-	-	-	-
KOF5C 5150	5150	3	0.00	-	-	-	-	-	KOF5P 5150	5150	1166	0.00	-	-	-	-
KOF5C 5200	5200	2.5	0.00	-	-	-	-	-	KOF5P 5200	5200	1215	0.00	-	-	-	-
KOF5C 5250	5250	2	0.00	-	-	-	-	-	KOF5P 5250	5250	1264	0.00	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
OCT 24	CALL	22.84	22.85	-0.04
	PUT	22.81	22.85	-0.18
	MEAN	22.83	22.85	-0.11
NOV 24	CALL	22.84	22.85	-0.04
	PUT	22.81	22.85	-0.18
	MEAN	22.83	22.85	-0.11
DEC 24	CALL	22.68	22.68	0.00
	PUT	22.68	22.68	0.00
	MEAN	22.68	22.68	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)

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