

Underlying instrument - FCPO

| Cont | Sett | Change | Open | High | Low | Volm | Open Int |
|--------|-------|--------|-------|-------|-------|--------|----------|
| AUG 24 | 4,008 | 16 | 3,991 | 4,012 | 3,954 | 2,192 | 10,127 |
| SEP 24 | 3,950 | 1 | 3,949 | 3,960 | 3,907 | 8,137 | 46,133 |
| OCT 24 | 3,918 | -7 | 3,926 | 3,930 | 3,878 | 31,917 | 82,783 |
| NOV 24 | 3,902 | -10 | 3,905 | 3,914 | 3,864 | 8,822 | 34,150 |
| DEC 24 | 3,904 | -10 | 3,908 | 3,917 | 3,864 | 5,250 | 25,780 |
| JAN 25 | 3,916 | -10 | 3,925 | 3,928 | 3,876 | 2,770 | 21,093 |
| FEB 25 | 3,931 | -10 | 3,941 | 3,943 | 3,892 | 999 | 10,779 |
| MAR 25 | 3,934 | -12 | 3,945 | 3,945 | 3,900 | 2,270 | 21,308 |
| APR 25 | 3,922 | -12 | 3,927 | 3,934 | 3,888 | 786 | 9,134 |
| MAY 25 | 3,903 | -12 | 3,882 | 3,916 | 3,882 | 1,366 | 11,156 |
| JUN 25 | 3,890 | -12 | 3,866 | 3,895 | 3,866 | 185 | 1,600 |
| JUL 25 | 3,878 | -12 | 3,883 | 3,890 | 3,875 | 1,113 | 5,216 |
| SEP 25 | 3,873 | -12 | 3,877 | 3,881 | 3,866 | 405 | 2,786 |
| NOV 25 | 3,870 | -12 | 3,863 | 3,871 | 3,857 | 123 | 588 |
| JAN 26 | 3,870 | -12 | - | - | - | - | - |
| MAR 26 | 3,870 | -12 | - | - | - | - | - |
| MAY 26 | 3,870 | -12 | - | - | - | - | - |
| JUL 26 | 3,870 | -12 | - | - | - | - | - |
| SEP 26 | 3,870 | -12 | - | - | - | - | - |
| NOV 26 | 3,870 | -12 | - | - | - | - | - |
| JAN 27 | 3,870 | -12 | - | - | - | - | - |
| MAR 27 | 3,870 | -12 | - | - | - | - | - |
| MAY 27 | 3,870 | -12 | - | - | - | - | - |
| JUL 27 | 3,870 | -12 | - | - | - | - | - |

CBOT Soybean oil futures

| Cont | Sett | Change | Open | High | Low | Volm | Open Int |
|--------|-------|--------|-------|-------|-------|--------|----------|
| AUG 24 | 45.81 | -0.21 | 46.15 | 46.04 | 45.77 | 32,607 | 41,979 |
| SEP 24 | 45.19 | -0.09 | 45.42 | 45.39 | 45.19 | 53,595 | 91,192 |
| OCT 24 | 44.56 | 0.01 | 44.56 | 44.74 | 44.56 | 29,640 | 66,919 |
| DEC 24 | 44.17 | 0.07 | 44.10 | 44.37 | 44.15 | 85,045 | 235,585 |
| JAN 25 | 44.08 | 0.10 | 44.00 | 44.25 | 44.08 | 13,543 | 65,640 |
| MAR 25 | 44.08 | 0.14 | 43.98 | 44.26 | 44.10 | 7,300 | 40,276 |
| MAY 25 | 44.12 | 0.18 | 44.04 | 44.25 | 44.11 | 4,358 | 16,148 |
| JUL 25 | 44.09 | 0.21 | 43.88 | 44.19 | 44.08 | 4,239 | 11,902 |
| AUG 25 | 43.84 | 0.22 | 43.46 | 44.04 | 43.46 | 434 | 1,812 |
| SEP 25 | 43.53 | 0.25 | 43.33 | 43.75 | 43.33 | 272 | 1,676 |
| OCT 25 | 43.05 | 0.22 | 42.94 | 43.17 | 42.94 | 213 | 1,325 |
| DEC 25 | 42.88 | 0.24 | 42.54 | 43.09 | 42.50 | 944 | 5,809 |
| JAN 26 | 42.83 | 0.27 | - | - | - | - | 41 |
| MAR 26 | 42.83 | 0.27 | - | - | - | - | 14 |
| MAY 26 | 42.82 | 0.25 | - | - | - | - | 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 (14d 8/9/24); CSize 25; KOV4 3946.00 | | | | | | | | | | | | | | | | | | | |
| KOV4C 2700 | 2700 | 1216.5 | 0.00 | - | - | - | - | - | | KOV4P 2700 | 2700 | 0.5 | 0.00 | - | - | - | - | - | |
| KOV4C 2750 | 2750 | 1166.5 | 0.00 | - | - | - | - | - | | KOV4P 2750 | 2750 | 0.5 | 0.00 | - | - | - | - | - | |
| KOV4C 2800 | 2800 | 1116.5 | 0.00 | - | - | - | - | - | | KOV4P 2800 | 2800 | 0.5 | 0.00 | - | - | - | - | - | |
| KOV4C 2850 | 2850 | 1066.5 | 0.00 | - | - | - | - | - | | KOV4P 2850 | 2850 | 0.5 | 0.00 | - | - | - | - | - | |
| KOV4C 2900 | 2900 | 1016.5 | 0.00 | - | - | - | - | - | | KOV4P 2900 | 2900 | 0.5 | 0.00 | - | - | - | - | - | |
| KOV4C 2950 | 2950 | 967 | 0.00 | - | - | - | - | - | | KOV4P 2950 | 2950 | 0.5 | 0.00 | - | - | - | - | - | |
| KOV4C 3000 | 3000 | 917 | 0.00 | - | - | - | - | - | | KOV4P 3000 | 3000 | 0.5 | 0.00 | - | - | - | - | - | |
| KOV4C 3050 | 3050 | 867 | 0.00 | - | - | - | - | - | | KOV4P 3050 | 3050 | 0.5 | 0.00 | - | - | - | - | - | |
| KOV4C 3100 | 3100 | 817 | 0.00 | - | - | - | - | - | | KOV4P 3100 | 3100 | 0.5 | 0.00 | - | - | - | - | - | |
| KOV4C 3150 | 3150 | 767 | 0.00 | - | - | - | - | - | | KOV4P 3150 | 3150 | 0.5 | 0.00 | - | - | - | - | - | |
| KOV4C 3200 | 3200 | 717 | 0.00 | - | - | - | - | - | | KOV4P 3200 | 3200 | 0.5 | 0.00 | - | - | - | - | - | |
| KOV4C 3250 | 3250 | 667 | 0.00 | - | - | - | - | - | | KOV4P 3250 | 3250 | 0.5 | 0.00 | - | - | - | - | - | |
| KOV4C 3300 | 3300 | 617 | 0.00 | - | - | - | - | - | | KOV4P 3300 | 3300 | 0.5 | 0.00 | - | - | - | - | - | |
| KOV4C 3350 | 3350 | 567.5 | 0.00 | - | - | - | - | - | | KOV4P 3350 | 3350 | 0.5 | 0.00 | - | - | - | - | - | |
| KOV4C 3400 | 3400 | 517.5 | 0.00 | - | - | - | - | - | | KOV4P 3400 | 3400 | 0.5 | 0.00 | - | - | - | - | - | |
| KOV4C 3450 | 3450 | 467.5 | 0.00 | - | - | - | - | - | | KOV4P 3450 | 3450 | 0.5 | 0.00 | - | - | - | - | - | |
| KOV4C 3500 | 3500 | 418 | 0.00 | - | - | - | - | - | | KOV4P 3500 | 3500 | 0.5 | 0.00 | - | - | - | - | - | |
| KOV4C 3550 | 3550 | 368.5 | 0.00 | - | - | - | - | - | | KOV4P 3550 | 3550 | 1 | 0.00 | - | - | - | - | - | |
| KOV4C 3600 | 3600 | 320 | 0.00 | - | - | - | - | - | | KOV4P 3600 | 3600 | 2.5 | 0.00 | - | - | - | - | - | |
| KOV4C 3650 | 3650 | 273 | 0.00 | - | - | - | - | - | | KOV4P 3650 | 3650 | 5 | 0.00 | - | - | - | - | - | |
| KOV4C 3700 | 3700 | 227.5 | 0.00 | - | - | - | - | - | | KOV4P 3700 | 3700 | 9.5 | 0.00 | - | - | - | - | - | |
| KOV4C 3750 | 3750 | 185 | 0.00 | - | - | - | - | - | | KOV4P 3750 | 3750 | 17 | 0.00 | - | - | - | - | - | |
| KOV4C 3800 | 3800 | 146 | 0.00 | - | - | - | - | - | | KOV4P 3800 | 3800 | 28 | 0.00 | - | - | - | - | - | |
| KOV4C 3850 | 3850 | 111.5 | 0.00 | - | - | - | - | - | | KOV4P 3850 | 3850 | 43.5 | 0.00 | - | - | - | - | - | |
| KOV4C 3900 | 3900 | 82.5 | 0.00 | - | - | - | - | - | | KOV4P 3900 | 3900 | 64.5 | 0.00 | - | - | - | - | - | |
| KOV4C 3950 | 3950 | 58.5 | 0.00 | - | - | - | - | - | | KOV4P 3950 | 3950 | 90.5 | 0.00 | - | - | - | - | - | |
| KOV4C 4000 | 4000 | 40 | 0.00 | - | - | - | - | - | | KOV4P 4000 | 4000 | 122 | 0.00 | - | - | - | - | - | |
| KOV4C 4050 | 4050 | 26.5 | 0.00 | - | - | - | - | - | | KOV4P 4050 | 4050 | 158.5 | 0.00 | - | - | - | - | - | |
| KOV4C 4100 | 4100 | 16.5 | 0.00 | - | - | - | - | - | | KOV4P 4100 | 4100 | 198.5 | 0.00 | - | - | - | - | - | |
| KOV4C 4150 | 4150 | 10 | 0.00 | - | - | - | - | - | | KOV4P 4150 | 4150 | 242 | 0.00 | - | - | - | - | - | |
| KOV4C 4200 | 4200 | 6 | 0.00 | - | - | - | - | 50.0 | | KOV4P 4200 | 4200 | 287.5 | 0.00 | - | - | - | - | - | |
| KOV4C 4250 | 4250 | 3 | 0.00 | - | - | - | - | - | | KOV4P 4250 | 4250 | 335 | 0.00 | - | - | - | - | - | |
| KOV4C 4300 | 4300 | 1.5 | 0.00 | - | - | - | - | 300.0 | | KOV4P 4300 | 4300 | 383 | 0.00 | - | - | - | - | - | |
| KOV4C 4350 | 4350 | 1 | 0.00 | - | - | - | - | - | | KOV4P 4350 | 4350 | 432.5 | 0.00 | - | - | - | - | - | |
| KOV4C 4400 | 4400 | 0.5 | 0.00 | - | - | - | - | - | | KOV4P 4400 | 4400 | 482 | 0.00 | - | - | - | - | - | |
| KOV4C 4450 | 4450 | 0.5 | 0.00 | - | - | - | - | - | | KOV4P 4450 | 4450 | 531.5 | 0.00 | - | - | - | - | - | |
| KOV4C 4500 | 4500 | 0.5 | 0.00 | - | - | - | - | - | | KOV4P 4500 | 4500 | 581.5 | 0.00 | - | - | - | - | - | |
| KOV4C 4550 | 4550 | 0.5 | 0.00 | - | - | - | - | - | | KOV4P 4550 | 4550 | 631 | 0.00 | - | - | - | - | - | |
| KOV4C 4600 | 4600 | 0.5 | 0.00 | - | - | - | - | - | | KOV4P 4600 | 4600 | 681 | 0.00 | - | - | - | - | - | |
| KOV4C 4650 | 4650 | 0.5 | 0.00 | - | - | - | - | - | | KOV4P 4650 | 4650 | 731 | 0.00 | - | - | - | - | - | |
| KOV4C 4700 | 4700 | 0.5 | 0.00 | - | - | - | - | - | | KOV4P 4700 | 4700 | 781 | 0.00 | - | - | - | - | - | |
| KOV4C 4750 | 4750 | 0.5 | 0.00 | - | - | - | - | - | | KOV4P 4750 | 4750 | 831 | 0.00 | - | - | - | - | - | |
| KOV4C 4800 | 4800 | 0.5 | 0.00 | - | - | - | - | - | | KOV4P 4800 | 4800 | 881 | 0.00 | - | - | - | - | - | |
| KOV4C 4850 | 4850 | 0.5 | 0.00 | - | - | - | - | - | | KOV4P 4850 | 4850 | 931 | 0.00 | - | - | - | - | - | |
| KOV4C 4900 | 4900 | 0.5 | 0.00 | - | - | - | - | - | | KOV4P 4900 | 4900 | 980.5 | 0.00 | - | - | - | - | - | |
| KOV4C 4950 | 4950 | 0.5 | 0.00 | - | - | - | - | - | | KOV4P 4950 | 4950 | 1030.5 | 0.00 | - | - | - | - | - | |
| KOV4C 5000 | 5000 | 0.5 | 0.00 | - | - | - | - | - | | KOV4P 5000 | 5000 | 1080.5 | 0.00 | - | - | - | - | - | |
| KOV4C 5050 | 5050 | 0.5 | 0.00 | - | - | - | - | - | | KOV4P 5050 | 5050 | 1130.5 | 0.00 | - | - | - | - | - | |
| KOV4C 5100 | 5100 | 0.5 | 0.00 | - | - | - | - | - | | KOV4P 5100 | 5100 | 1180.5 | 0.00 | - | - | - | - | - | |
| KOV4C 5150 | 5150 | 0.5 | 0.00 | - | - | - | - | - | | KOV4P 5150 | 5150 | 1230.5 | 0.00 | - | - | - | - | - | |
| Nov-24 (46d 9/10/24); CSize 25; KOX4 3930.00 | | | | | | | | | | | | | | | | | | | |
| KOX4C 2750 | 2750 | 1147 | 0.00 | - | - | - | - | - | | KOX4P 2750 | 2750 | 0.5 | 0.00 | - | - | - | - | - | |
| KOX4C 2800 | 2800 | 1097.5 | 0.00 | - | - | - | - | - | | KOX4P 2800 | 2800 | 0.5 | 0.00 | - | - | - | - | - | |
| KOX4C 2850 | 2850 | 1047.5 | 0.00 | - | - | - | - | - | | KOX4P 2850 | 2850 | 0.5 | 0.00 | - | - | - | - | - | |
| KOX4C 2900 | 2900 | 998 | 0.00 | - | - | - | - | - | | KOX4P 2900 | 2900 | 0.5 | 0.00 | - | - | - | - | - | |
| KOX4C 2950 | 2950 | 948 | 0.00 | - | - | - | - | - | | KOX4P 2950 | 2950 | 0.5 | 0.00 | - | - | - | - | - | |
| KOX4C 3000 | 3000 | 898.5 | 0.00 | - | - | - | - | - | | KOX4P 3000 | 3000 | 0.5 | 0.00 | - | - | - | - | - | |
| KOX4C 3050 | 3050 | 848.5 | 0.00 | - | - | - | - | - | | KOX4P 3050 | 3050 | 0.5 | 0.00 | - | - | - | - | - | |
| KOX4C 3100 | 3100 | 799 | 0.00 | - | - | - | - | - | | KOX4P 3100 | 3100 | 0.5 | 0.00 | - | - | - | - | - | |
| KOX4C 3150 | 3150 | 749.5 | 0.00 | - | - | - | - | - | | KOX4P 3150 | 3150 | 0.5 | 0.00 | - | - | - | - | - | |
| KOX4C 3200 | 3200 | 700 | 0.00 | - | - | - | - | - | | KOX4P 3200 | 3200 | 0.5 | 0.00 | - | - | - | - | - | |
| KOX4C 3250 | 3250 | 650.5 | 0.00 | - | - | - | - | - | | KOX4P 3250 | 3250</ | | | | | | | | |

| | | | | | | | | | | | | | | | | | |
|------------|------|------|------|---|---|---|-------|---------|------------|------|--------|------|---|---|---|---|---|
| KOX4C 4200 | 4200 | 33.5 | 0.00 | - | - | - | 200.0 | - | KOX4P 4200 | 4200 | 330 | 0.00 | - | - | - | - | - |
| KOX4C 4250 | 4250 | 25.5 | 0.00 | - | - | - | - | - | KOX4P 4250 | 4250 | 372 | 0.00 | - | - | - | - | - |
| KOX4C 4300 | 4300 | 19.5 | 0.00 | - | - | - | 100.0 | (100.0) | KOX4P 4300 | 4300 | 415.5 | 0.00 | - | - | - | - | - |
| KOX4C 4350 | 4350 | 14.5 | 0.00 | - | - | - | - | - | KOX4P 4350 | 4350 | 460.5 | 0.00 | - | - | - | - | - |
| KOX4C 4400 | 4400 | 10.5 | 0.00 | - | - | - | - | - | KOX4P 4400 | 4400 | 506.5 | 0.00 | - | - | - | - | - |
| KOX4C 4450 | 4450 | 8 | 0.00 | - | - | - | - | - | KOX4P 4450 | 4450 | 553.5 | 0.00 | - | - | - | - | - |
| KOX4C 4500 | 4500 | 5.5 | 0.00 | - | - | - | - | - | KOX4P 4500 | 4500 | 601 | 0.00 | - | - | - | - | - |
| KOX4C 4550 | 4550 | 4 | 0.00 | - | - | - | - | - | KOX4P 4550 | 4550 | 649.5 | 0.00 | - | - | - | - | - |
| KOX4C 4600 | 4600 | 3 | 0.00 | - | - | - | - | - | KOX4P 4600 | 4600 | 698 | 0.00 | - | - | - | - | - |
| KOX4C 4650 | 4650 | 2 | 0.00 | - | - | - | - | - | KOX4P 4650 | 4650 | 747 | 0.00 | - | - | - | - | - |
| KOX4C 4700 | 4700 | 1.5 | 0.00 | - | - | - | - | - | KOX4P 4700 | 4700 | 796 | 0.00 | - | - | - | - | - |
| KOX4C 4750 | 4750 | 1 | 0.00 | - | - | - | - | - | KOX4P 4750 | 4750 | 845.5 | 0.00 | - | - | - | - | - |
| KOX4C 4800 | 4800 | 0.5 | 0.00 | - | - | - | - | - | KOX4P 4800 | 4800 | 895 | 0.00 | - | - | - | - | - |
| KOX4C 4850 | 4850 | 0.5 | 0.00 | - | - | - | - | - | KOX4P 4850 | 4850 | 944.5 | 0.00 | - | - | - | - | - |
| KOX4C 4900 | 4900 | 0.5 | 0.00 | - | - | - | - | - | KOX4P 4900 | 4900 | 994 | 0.00 | - | - | - | - | - |
| KOX4C 4950 | 4950 | 0.5 | 0.00 | - | - | - | - | - | KOX4P 4950 | 4950 | 1044 | 0.00 | - | - | - | - | - |
| KOX4C 5000 | 5000 | 0.5 | 0.00 | - | - | - | - | - | KOX4P 5000 | 5000 | 1093.5 | 0.00 | - | - | - | - | - |
| KOX4C 5050 | 5050 | 0.5 | 0.00 | - | - | - | - | - | KOX4P 5050 | 5050 | 1143.5 | 0.00 | - | - | - | - | - |
| KOX4C 5100 | 5100 | 0.5 | 0.00 | - | - | - | - | - | KOX4P 5100 | 5100 | 1193 | 0.00 | - | - | - | - | - |
| KOX4C 5150 | 5150 | 0.5 | 0.00 | - | - | - | - | - | KOX4P 5150 | 5150 | 1243 | 0.00 | - | - | - | - | - |
| KOX4C 5200 | 5200 | 0.5 | 0.00 | - | - | - | - | - | KOX4P 5200 | 5200 | 1292.5 | 0.00 | - | - | - | - | - |

Dec-24 (76d 10/10/24); CSize 25; KOZ4 3929.00

| | | | | | | | | | | | | | | | | | |
|------------|------|--------|------|---|---|---|-------|---|------------|------|--------|------|---|---|---|---|---|
| KOZ4C 2700 | 2700 | 1196 | 0.00 | - | - | - | - | - | KOZ4P 2700 | 2700 | 0.5 | 0.00 | - | - | - | - | - |
| KOZ4C 2750 | 2750 | 1146.5 | 0.00 | - | - | - | - | - | KOZ4P 2750 | 2750 | 0.5 | 0.00 | - | - | - | - | - |
| KOZ4C 2800 | 2800 | 1096.5 | 0.00 | - | - | - | - | - | KOZ4P 2800 | 2800 | 0.5 | 0.00 | - | - | - | - | - |
| KOZ4C 2850 | 2850 | 1047 | 0.00 | - | - | - | - | - | KOZ4P 2850 | 2850 | 0.5 | 0.00 | - | - | - | - | - |
| KOZ4C 2900 | 2900 | 997.5 | 0.00 | - | - | - | - | - | KOZ4P 2900 | 2900 | 0.5 | 0.00 | - | - | - | - | - |
| KOZ4C 2950 | 2950 | 948 | 0.00 | - | - | - | - | - | KOZ4P 2950 | 2950 | 0.5 | 0.00 | - | - | - | - | - |
| KOZ4C 3000 | 3000 | 898.5 | 0.00 | - | - | - | - | - | KOZ4P 3000 | 3000 | 0.5 | 0.00 | - | - | - | - | - |
| KOZ4C 3050 | 3050 | 849.5 | 0.00 | - | - | - | - | - | KOZ4P 3050 | 3050 | 1 | 0.00 | - | - | - | - | - |
| KOZ4C 3100 | 3100 | 800.5 | 0.00 | - | - | - | - | - | KOZ4P 3100 | 3100 | 1.5 | 0.00 | - | - | - | - | - |
| KOZ4C 3150 | 3150 | 751.5 | 0.00 | - | - | - | - | - | KOZ4P 3150 | 3150 | 2.5 | 0.00 | - | - | - | - | - |
| KOZ4C 3200 | 3200 | 703 | 0.00 | - | - | - | - | - | KOZ4P 3200 | 3200 | 4 | 0.00 | - | - | - | - | - |
| KOZ4C 3250 | 3250 | 655.5 | 0.00 | - | - | - | - | - | KOZ4P 3250 | 3250 | 6 | 0.00 | - | - | - | - | - |
| KOZ4C 3300 | 3300 | 608.5 | 0.00 | - | - | - | - | - | KOZ4P 3300 | 3300 | 8.5 | 0.00 | - | - | - | - | - |
| KOZ4C 3350 | 3350 | 562 | 0.00 | - | - | - | - | - | KOZ4P 3350 | 3350 | 11.5 | 0.00 | - | - | - | - | - |
| KOZ4C 3400 | 3400 | 517 | 0.00 | - | - | - | - | - | KOZ4P 3400 | 3400 | 16 | 0.00 | - | - | - | - | - |
| KOZ4C 3450 | 3450 | 473 | 0.00 | - | - | - | - | - | KOZ4P 3450 | 3450 | 22 | 0.00 | - | - | - | - | - |
| KOZ4C 3500 | 3500 | 430 | 0.00 | - | - | - | - | - | KOZ4P 3500 | 3500 | 29 | 0.00 | - | - | - | - | - |
| KOZ4C 3550 | 3550 | 389.5 | 0.00 | - | - | - | - | - | KOZ4P 3550 | 3550 | 37.5 | 0.00 | - | - | - | - | - |
| KOZ4C 3600 | 3600 | 350.5 | 0.00 | - | - | - | - | - | KOZ4P 3600 | 3600 | 48.5 | 0.00 | - | - | - | - | - |
| KOZ4C 3650 | 3650 | 313.5 | 0.00 | - | - | - | - | - | KOZ4P 3650 | 3650 | 61 | 0.00 | - | - | - | - | - |
| KOZ4C 3700 | 3700 | 278.5 | 0.00 | - | - | - | - | - | KOZ4P 3700 | 3700 | 76 | 0.00 | - | - | - | - | - |
| KOZ4C 3750 | 3750 | 246 | 0.00 | - | - | - | - | - | KOZ4P 3750 | 3750 | 93 | 0.00 | - | - | - | - | - |
| KOZ4C 3800 | 3800 | 216 | 0.00 | - | - | - | - | - | KOZ4P 3800 | 3800 | 112.5 | 0.00 | - | - | - | - | - |
| KOZ4C 3850 | 3850 | 188 | 0.00 | - | - | - | - | - | KOZ4P 3850 | 3850 | 134.5 | 0.00 | - | - | - | - | - |
| KOZ4C 3900 | 3900 | 163 | 0.00 | - | - | - | - | - | KOZ4P 3900 | 3900 | 159 | 0.00 | - | - | - | - | - |
| KOZ4C 3950 | 3950 | 140 | 0.00 | - | - | - | - | - | KOZ4P 3950 | 3950 | 186 | 0.00 | - | - | - | - | - |
| KOZ4C 4000 | 4000 | 119.5 | 0.00 | - | - | - | - | - | KOZ4P 4000 | 4000 | 215 | 0.00 | - | - | - | - | - |
| KOZ4C 4050 | 4050 | 101.5 | 0.00 | - | - | - | - | - | KOZ4P 4050 | 4050 | 246.5 | 0.00 | - | - | - | - | - |
| KOZ4C 4100 | 4100 | 85.5 | 0.00 | - | - | - | - | - | KOZ4P 4100 | 4100 | 280.5 | 0.00 | - | - | - | - | - |
| KOZ4C 4150 | 4150 | 71.5 | 0.00 | - | - | - | - | - | KOZ4P 4150 | 4150 | 316 | 0.00 | - | - | - | - | - |
| KOZ4C 4200 | 4200 | 59.5 | 0.00 | - | - | - | - | - | KOZ4P 4200 | 4200 | 353.5 | 0.00 | - | - | - | - | - |
| KOZ4C 4250 | 4250 | 49 | 0.00 | - | - | - | - | - | KOZ4P 4250 | 4250 | 393 | 0.00 | - | - | - | - | - |
| KOZ4C 4300 | 4300 | 40.5 | 0.00 | - | - | - | 100.0 | - | KOZ4P 4300 | 4300 | 433.5 | 0.00 | - | - | - | - | - |
| KOZ4C 4350 | 4350 | 33 | 0.00 | - | - | - | - | - | KOZ4P 4350 | 4350 | 476 | 0.00 | - | - | - | - | - |
| KOZ4C 4400 | 4400 | 26.5 | 0.00 | - | - | - | 200.0 | - | KOZ4P 4400 | 4400 | 519.5 | 0.00 | - | - | - | - | - |
| KOZ4C 4450 | 4450 | 21.5 | 0.00 | - | - | - | - | - | KOZ4P 4450 | 4450 | 564 | 0.00 | - | - | - | - | - |
| KOZ4C 4500 | 4500 | 17 | 0.00 | - | - | - | 300.0 | - | KOZ4P 4500 | 4500 | 609 | 0.00 | - | - | - | - | - |
| KOZ4C 4550 | 4550 | 13.5 | 0.00 | - | - | - | - | - | KOZ4P 4550 | 4550 | 655.5 | 0.00 | - | - | - | - | - |
| KOZ4C 4600 | 4600 | 11 | 0.00 | - | - | - | - | - | KOZ4P 4600 | 4600 | 702 | 0.00 | - | - | - | - | - |
| KOZ4C 4650 | 4650 | 8.5 | 0.00 | - | - | - | - | - | KOZ4P 4650 | 4650 | 749.5 | 0.00 | - | - | - | - | - |
| KOZ4C 4700 | 4700 | 6.5 | 0.00 | - | - | - | - | - | KOZ4P 4700 | 4700 | 797 | 0.00 | - | - | - | - | - |
| KOZ4C 4750 | 4750 | 5 | 0.00 | - | - | - | - | - | KOZ4P 4750 | 4750 | 845.5 | 0.00 | - | - | - | - | - |
| KOZ4C 4800 | 4800 | 4 | 0.00 | - | - | - | - | - | KOZ4P 4800 | 4800 | 894 | 0.00 | - | - | - | - | - |
| KOZ4C 4850 | 4850 | 3 | 0.00 | - | - | - | - | - | KOZ4P 4850 | 4850 | 942.5 | 0.00 | - | - | - | - | - |
| KOZ4C 4900 | 4900 | 2.5 | 0.00 | - | - | - | - | - | KOZ4P 4900 | 4900 | 991.5 | 0.00 | - | - | - | - | - |
| KOZ4C 4950 | 4950 | 2 | 0.00 | - | - | - | - | - | KOZ4P 4950 | 4950 | 1040.5 | 0.00 | - | - | - | - | - |
| KOZ4C 5000 | 5000 | 1.5 | 0.00 | - | - | - | - | - | KOZ4P 5000 | 5000 | 1090 | 0.00 | - | - | - | - | - |
| KOZ4C 5050 | 5050 | 1 | 0.00 | - | - | - | - | - | KOZ4P 5050 | 5050 | 1139.5 | 0.00 | - | - | - | - | - |
| KOZ4C 5100 | 5100 | 1 | 0.00 | - | - | - | - | - | KOZ4P 5100 | 5100 | 1188.5 | 0.00 | - | - | - | - | - |
| KOZ4C 5150 | 5150 | 0.5 | 0.00 | - | - | - | - | - | KOZ4P 5150 | 5150 | 1238 | 0.00 | - | - | - | - | - |

Jan-25 (105d 11/8/24); CSize 25; KOF5 3940.00

| | | | | | | | | | | | | | | | | | |
|------------|------|--------|------|---|---|---|---|---|------------|------|------|------|---|---|---|---|---|
| KOF5C 2750 | 2750 | 1155.5 | 0.00 | - | - | - | - | - | KOF5P 2750 | 2750 | 0.5 | 0.00 | - | - | - | - | - |
| KOF5C 2800 | 2800 | 1106 | 0.00 | - | - | - | - | - | KOF5P 2800 | 2800 | 0.5 | 0.00 | - | - | - | - | - |
| KOF5C 2850 | 2850 | 1056.5 | 0.00 | - | - | - | - | - | KOF5P 2850 | 2850 | 0.5 | 0.00 | - | - | - | - | - |
| KOF5C 2900 | 2900 | 1007.5 | 0.00 | - | - | - | - | - | KOF5P 2900 | 2900 | 1 | 0.00 | - | - | - | - | - |
| KOF5C 2950 | 2950 | 958.5 | 0.00 | - | - | - | - | - | KOF5P 2950 | 2950 | 1 | 0.00 | - | - | - | - | - |
| KOF5C 3000 | 3000 | 909.5 | 0.00 | - | - | - | - | - | KOF5P 3000 | 3000 | 2 | 0.00 | - | - | - | - | - |
| KOF5C 3050 | 3050 | 861 | 0.00 | - | - | - | - | - | KOF5P 3050 | 3050 | 2.5 | 0.00 | - | - | - | - | - |
| KOF5C 3100 | 3100 | 812.5 | 0.00 | - | - | - | - | - | KOF5P 3100 | 3100 | 4 | 0.00 | - | - | - | - | - |
| KOF5C 3150 | 3150 | 764.5 | 0.00 | - | - | - | - | - | KOF5P 3150 | 3150 | 5.5 | 0.00 | - | - | - | - | - |
| KOF5C 3200 | 3200 | 717.5 | 0.00 | - | - | - | - | - | KOF5P 3200 | 3200 | 8 | 0.00 | - | - | - | - | - |
| KOF5C 3250 | 3250 | 670.5 | 0.00 | - | - | - | - | - | KOF5P 3250 | 3250 | 11 | 0.00 | - | - | - | - | - |
| KOF5C 3300 | 3300 | 625 | 0.00 | - | - | - | - | - | KOF5P 3300 | 3300 | 14.5 | 0.00 | - | - | - | - | - |
| KOF5C 3350 | 3350 | 580 | 0.00 | - | - | - | - | - | KOF5P 3350 | 3350 | 19 | 0.00 | - | - | - | - | - |
| KOF5C 3400 | 3400 | 536.5 | 0.00 | - | - | - | - | - | KOF5P 3400 | 3400 | 25 | 0.00 | - | - | - | - | - |
| KOF5C 3450 | 3450 | 494 | 0.00 | - | - | - | - | - | KOF5P 3450 | 3450 | 32 | 0.00 | - | - | - | - | - |
| KOF5C 3500 | 3500 | 453 | 0.00 | - | - | - | - | - | KOF5P 3500 | 3500 | 41 | 0.00 | - | - | - | - | - |
| KOF5C 3550 | 3550 | 413.5 | 0.00 | - | - | - | - | - | KOF5P 3550 | 3550 | 51 | 0.00 | - | - | - | - | - |
| KOF5C 3600 | 3600 | 376 | 0.00 | - | - | - | - | - | KOF5P 3600 | 3600 | 63 | 0.00 | - | - | - | - | - |
| KOF5C 3650 | 3650 | | | | | | | | | | | | | | | | |

| | | | | | | | | | | | | | | | | | |
|------------|------|-----|------|---|---|---|---|---|------------|------|--------|------|---|---|---|---|---|
| KOF5C 5050 | 5050 | 3 | 0.00 | - | - | - | - | - | KOF5P 5050 | 5050 | 1126.5 | 0.00 | - | - | - | - | - |
| KOF5C 5100 | 5100 | 2.5 | 0.00 | - | - | - | - | - | KOF5P 5100 | 5100 | 1175.5 | 0.00 | - | - | - | - | - |
| KOF5C 5150 | 5150 | 2 | 0.00 | - | - | - | - | - | KOF5P 5150 | 5150 | 1224.5 | 0.00 | - | - | - | - | - |
| KOF5C 5200 | 5200 | 1.5 | 0.00 | - | - | - | - | - | KOF5P 5200 | 5200 | 1274 | 0.00 | - | - | - | - | - |

| Implied volatility for ATM | | | Previous day | 1D%CHG |
|----------------------------|------|-------|--------------|--------|
| OCT 24 | CALL | 22.85 | 22.82 | 0.13 |
| | PUT | 22.84 | 22.82 | 0.09 |
| | MEAN | 22.85 | 22.82 | 0.11 |
| NOV 24 | CALL | 22.85 | 22.82 | 0.13 |
| | PUT | 22.84 | 22.82 | 0.09 |
| | MEAN | 22.85 | 22.82 | 0.11 |
| DEC 24 | CALL | 22.69 | 22.66 | 0.13 |
| | PUT | 22.69 | 22.69 | 0.00 |
| | MEAN | 22.69 | 22.68 | 0.07 |

| | 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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