

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 24	3,800	-29	3,869	3,870	3,743	77	2,431
SEP 24	3,763	-15	3,782	3,826	3,753	4,104	23,592
OCT 24	3,697	-8	3,702	3,749	3,679	29,917	56,883
NOV 24	3,673	2	3,670	3,712	3,652	9,314	32,488
DEC 24	3,669	7	3,660	3,700	3,646	6,501	22,207
JAN 25	3,679	11	3,665	3,703	3,653	3,057	20,520
FEB 25	3,690	17	3,662	3,708	3,660	2,678	10,291
MAR 25	3,692	17	3,676	3,708	3,661	2,854	20,738
APR 25	3,676	22	3,646	3,693	3,646	1,612	10,155
MAY 25	3,662	22	3,639	3,675	3,627	602	11,806
JUN 25	3,638	22	3,614	3,653	3,614	736	2,535
JUL 25	3,625	22	3,600	3,642	3,600	156	5,318
SEP 25	3,617	22	3,587	3,625	3,587	399	4,773
NOV 25	3,606	21	3,585	3,614	3,581	278	1,135
JAN 26	3,606	21					
MAR 26	3,606	21					
MAY 26	3,606	21					
JUL 26	3,606	21					
SEP 26	3,606	21					
NOV 26	3,606	21					
JAN 27	3,606	21					
MAR 27	3,606	21					
MAY 27	3,606	21					
JUL 27	3,606	21					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 24	42.25	1.38	41.66	42.21	41.66	136	469
SEP 24	42.07	1.22	41.03	42.12	41.86	30,658	80,840
OCT 24	41.38	1.12	40.49	41.41	41.14	24,649	66,592
DEC 24	40.88	0.92	40.23	40.90	40.60	78,854	239,009
JAN 25	40.82	0.80	40.20	40.84	40.56	16,878	70,514
MAR 25	40.87	0.69	40.32	40.92	40.66	10,407	43,364
MAY 25	41.01	0.62	40.51	41.02	40.87	4,581	21,262
JUL 25	41.08	0.54	40.63	41.14	40.98	3,578	14,866
AUG 25	41.01	0.50	40.33	40.98	40.98	411	2,386
SEP 25	40.89	0.46	40.24	40.86	40.86	163	3,030
OCT 25	40.64	0.43	40.26	40.74	40.24	84	1,976
DEC 25	40.60	0.37	40.24	40.68	40.05	280	6,398
JAN 26	40.60	0.36	-	-	-	2	40
MAR 26	40.55	0.35	-	-	-	-	15
MAY 26	40.51	0.35	-	-	-	-	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 (1d 8/9/24); CSize 25; KOV4 3746.00																			
KOV4C 2550	2550	1147	0.00	-	-	-	-	-		KOV4P 2550	2550	0.5	0.00	-	-	-	-	-	
KOV4C 2600	2600	1097	0.00	-	-	-	-	-		KOV4P 2600	2600	0.5	0.00	-	-	-	-	-	
KOV4C 2650	2650	1047	0.00	-	-	-	-	-		KOV4P 2650	2650	0.5	0.00	-	-	-	-	-	
KOV4C 2700	2700	997	0.00	-	-	-	-	-		KOV4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOV4C 2750	2750	947	0.00	-	-	-	-	-		KOV4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOV4C 2800	2800	897	0.00	-	-	-	-	-		KOV4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOV4C 2850	2850	847	0.00	-	-	-	-	-		KOV4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOV4C 2900	2900	797	0.00	-	-	-	-	-		KOV4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOV4C 2950	2950	747	0.00	-	-	-	-	-		KOV4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOV4C 3000	3000	697	0.00	-	-	-	-	-		KOV4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOV4C 3050	3050	647	0.00	-	-	-	-	-		KOV4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOV4C 3100	3100	597	0.00	-	-	-	-	-		KOV4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOV4C 3150	3150	547	0.00	-	-	-	-	-		KOV4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOV4C 3200	3200	497	0.00	-	-	-	-	-		KOV4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOV4C 3250	3250	447	0.00	-	-	-	-	-		KOV4P 3250	3250	0.5	0.00	-	-	-	-	-	
KOV4C 3300	3300	397	0.00	-	-	-	-	-		KOV4P 3300	3300	0.5	0.00	-	-	-	-	-	
KOV4C 3350	3350	347	0.00	-	-	-	-	-		KOV4P 3350	3350	0.5	0.00	-	-	-	-	-	
KOV4C 3400	3400	297	0.00	-	-	-	-	-		KOV4P 3400	3400	0.5	0.00	-	-	-	-	-	
KOV4C 3450	3450	247	0.00	-	-	-	-	-		KOV4P 3450	3450	0.5	0.00	-	-	-	-	-	
KOV4C 3500	3500	197	0.00	-	-	-	-	-		KOV4P 3500	3500	0.5	0.00	-	-	-	-	-	
KOV4C 3550	3550	147	0.00	-	-	-	-	-		KOV4P 3550	3550	0.5	0.00	-	-	-	-	-	
KOV4C 3600	3600	98.5	0.00	-	-	-	-	-		KOV4P 3600	3600	1.5	0.00	-	-	-	-	-	
KOV4C 3650	3650	55	0.00	-	-	-	-	-		KOV4P 3650	3650	8	0.00	-	-	-	-	-	
KOV4C 3700	3700	23.5	0.00	-	-	-	-	-		KOV4P 3700	3700	26.5	0.00	-	-	-	-	-	
KOV4C 3750	3750	7	0.00	-	-	-	-	-		KOV4P 3750	3750	60	0.00	-	-	-	-	-	
KOV4C 3800	3800	1.5	0.00	-	-	-	-	-		KOV4P 3800	3800	104.5	0.00	-	-	-	-	-	
KOV4C 3850	3850	0.5	0.00	-	-	-	-	-		KOV4P 3850	3850	153	0.00	-	-	-	-	-	
KOV4C 3900	3900	0.5	0.00	-	-	-	-	-		KOV4P 3900	3900	203	0.00	-	-	-	-	-	
KOV4C 3950	3950	0.5	0.00	-	-	-	-	-		KOV4P 3950	3950	253	0.00	-	-	-	-	-	
KOV4C 4000	4000	0.5	0.00	-	-	-	-	-		KOV4P 4000	4000	303	0.00	-	-	-	-	-	
KOV4C 4050	4050	0.5	0.00	-	-	-	-	-		KOV4P 4050	4050	353	0.00	-	-	-	-	-	
KOV4C 4100	4100	0.5	0.00	-	-	-	-	-		KOV4P 4100	4100	403	0.00	-	-	-	-	-	
KOV4C 4150	4150	0.5	0.00	-	-	-	-	-		KOV4P 4150	4150	453	0.00	-	-	-	-	-	
KOV4C 4200	4200	0.5	0.00	-	-	-	50.0	-		KOV4P 4200	4200	503	0.00	-	-	-	-	-	
KOV4C 4250	4250	0.5	0.00	-	-	-	-	-		KOV4P 4250	4250	553	0.00	-	-	-	-	-	
KOV4C 4300	4300	0.5	0.00	-	-	-	300.0	-		KOV4P 4300	4300	603	0.00	-	-	-	-	-	
KOV4C 4350	4350	0.5	0.00	-	-	-	-	-		KOV4P 4350	4350	653	0.00	-	-	-	-	-	
KOV4C 4400	4400	0.5	0.00	-	-	-	-	-		KOV4P 4400	4400	703	0.00	-	-	-	-	-	
KOV4C 4450	4450	0.5	0.00	-	-	-	-	-		KOV4P 4450	4450	753	0.00	-	-	-	-	-	
KOV4C 4500	4500	0.5	0.00	-	-	-	-	-		KOV4P 4500	4500	803	0.00	-	-	-	-	-	
KOV4C 4550	4550	0.5	0.00	-	-	-	-	-		KOV4P 4550	4550	853	0.00	-	-	-	-	-	
KOV4C 4600	4600	0.5	0.00	-	-	-	-	-		KOV4P 4600	4600	903	0.00	-	-	-	-	-	
KOV4C 4650	4650	0.5	0.00	-	-	-	-	-		KOV4P 4650	4650	953	0.00	-	-	-	-	-	
KOV4C 4700	4700	0.5	0.00	-	-	-	-	-		KOV4P 4700	4700	1003	0.00	-	-	-	-	-	
KOV4C 4750	4750	0.5	0.00	-	-	-	-	-		KOV4P 4750	4750	1053	0.00	-	-	-	-	-	
KOV4C 4800	4800	0.5	0.00	-	-	-	-	-		KOV4P 4800	4800	1103	0.00	-	-	-	-	-	
KOV4C 4850	4850	0.5	0.00	-	-	-	-	-		KOV4P 4850	4850	1153	0.00	-	-	-	-	-	
KOV4C 4900	4900	0.5	0.00	-	-	-	-	-		KOV4P 4900	4900	1203	0.00	-	-	-	-	-	
KOV4C 4950	4950	0.5	0.00	-	-	-	-	-		KOV4P 4950	4950	1253	0.00	-	-	-	-	-	
KOV4C 5000	5000	0.5	0.00	-	-	-	-	-		KOV4P 5000	5000	1303	0.00	-	-	-	-	-	
Nov-24 (33d 9/10/24); CSize 25; KOX4 3722.00																			
KOX4C 2500	2500	1169.5	0.00	-	-	-	-	-		KOX4P 2500	2500	0.5	0.00	-	-	-	-	-	
KOX4C 2550	2550	1119.5	0.00	-	-	-	-	-		KOX4P 2550	2550	0.5	0.00	-	-	-	-	-	
KOX4C 2600	2600	1070	0.00	-	-	-	-	-		KOX4P 2600	2600	0.5	0.00	-	-	-	-	-	
KOX4C 2650	2650	1020	0.00	-	-	-	-	-		KOX4P 2650	2650	0.5	0.00	-	-	-	-	-	
KOX4C 2700	2700	970	0.00	-	-	-	-	-		KOX4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOX4C 2750	2750	920.5	0.00	-	-	-	-	-		KOX4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOX4C 2800	2800	870.5	0.00	-	-	-	-	-		KOX4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOX4C 2850	2850	820.5	0.00	-	-	-	-	-		KOX4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOX4C 2900	2900	771	0.00	-	-	-	-	-		KOX4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOX4C 2950	2950	721	0.00	-	-	-	-	-		KOX4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOX4C 3000	3000	671	0.00	-	-	-	-	-		KOX4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOX4C 3050	3050	621.5	0.00	-															

KOX4C 3950	3950	20	0.00	-	-	-	-	-	KOX4P 3950	3950	296	0.00	-	-	-	-	-	-
KOX4C 4000	4000	14	0.00	-	-	-	-	-	KOX4P 4000	4000	340	0.00	-	-	-	-	-	-
KOX4C 4050	4050	9.5	0.00	-	-	-	-	-	KOX4P 4050	4050	385.5	0.00	-	-	-	-	-	-
KOX4C 4100	4100	6.5	0.00	-	-	-	-	-	KOX4P 4100	4100	432	0.00	-	-	-	-	-	-
KOX4C 4150	4150	4	0.00	-	-	-	-	-	KOX4P 4150	4150	480	0.00	-	-	-	-	-	-
KOX4C 4200	4200	2.5	0.00	-	-	-	200.0	-	KOX4P 4200	4200	528	0.00	-	-	-	-	-	-
KOX4C 4250	4250	1.5	0.00	-	-	-	-	-	KOX4P 4250	4250	577	0.00	-	-	-	-	-	-
KOX4C 4300	4300	1	0.00	-	-	-	100.0	-	KOX4P 4300	4300	626	0.00	-	-	-	-	-	-
KOX4C 4350	4350	0.5	0.00	-	-	-	-	-	KOX4P 4350	4350	675.5	0.00	-	-	-	-	-	-
KOX4C 4400	4400	0.5	0.00	-	-	-	-	-	KOX4P 4400	4400	725.5	0.00	-	-	-	-	-	-
KOX4C 4450	4450	0.5	0.00	-	-	-	-	-	KOX4P 4450	4450	775	0.00	-	-	-	-	-	-
KOX4C 4500	4500	0.5	0.00	-	-	-	-	-	KOX4P 4500	4500	824.5	0.00	-	-	-	-	-	-
KOX4C 4550	4550	0.5	0.00	-	-	-	-	-	KOX4P 4550	4550	874.5	0.00	-	-	-	-	-	-
KOX4C 4600	4600	0.5	0.00	-	-	-	-	-	KOX4P 4600	4600	924.5	0.00	-	-	-	-	-	-
KOX4C 4650	4650	0.5	0.00	-	-	-	-	-	KOX4P 4650	4650	974	0.00	-	-	-	-	-	-
KOX4C 4700	4700	0.5	0.00	-	-	-	-	-	KOX4P 4700	4700	1024	0.00	-	-	-	-	-	-
KOX4C 4750	4750	0.5	0.00	-	-	-	-	-	KOX4P 4750	4750	1074	0.00	-	-	-	-	-	-
KOX4C 4800	4800	0.5	0.00	-	-	-	-	-	KOX4P 4800	4800	1123.5	0.00	-	-	-	-	-	-
KOX4C 4850	4850	0.5	0.00	-	-	-	-	-	KOX4P 4850	4850	1173.5	0.00	-	-	-	-	-	-
KOX4C 4900	4900	0.5	0.00	-	-	-	-	-	KOX4P 4900	4900	1223.5	0.00	-	-	-	-	-	-
KOX4C 4950	4950	0.5	0.00	-	-	-	-	-	KOX4P 4950	4950	1273.5	0.00	-	-	-	-	-	-

Dec-24 (63d 10/10/24): CSize 25; KOZ4 3720.00

KOZ4C 2500	2500	1162.5	0.00	-	-	-	-	-	KOZ4P 2500	2500	0.5	0.00	-	-	-	-	-	-
KOZ4C 2550	2550	1113	0.00	-	-	-	-	-	KOZ4P 2550	2550	0.5	0.00	-	-	-	-	-	-
KOZ4C 2600	2600	1063	0.00	-	-	-	-	-	KOZ4P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOZ4C 2650	2650	1013.5	0.00	-	-	-	-	-	KOZ4P 2650	2650	0.5	0.00	-	-	-	-	-	-
KOZ4C 2700	2700	963.5	0.00	-	-	-	-	-	KOZ4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOZ4C 2750	2750	914	0.00	-	-	-	-	-	KOZ4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOZ4C 2800	2800	864.5	0.00	-	-	-	-	-	KOZ4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOZ4C 2850	2850	815	0.00	-	-	-	-	-	KOZ4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOZ4C 2900	2900	765.5	0.00	-	-	-	-	-	KOZ4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOZ4C 2950	2950	716	0.00	-	-	-	-	-	KOZ4P 2950	2950	1	0.00	-	-	-	-	-	-
KOZ4C 3000	3000	667	0.00	-	-	-	-	-	KOZ4P 3000	3000	2	0.00	-	-	-	-	-	-
KOZ4C 3050	3050	618.5	0.00	-	-	-	-	-	KOZ4P 3050	3050	3	0.00	-	-	-	-	-	-
KOZ4C 3100	3100	570.5	0.00	-	-	-	-	-	KOZ4P 3100	3100	4.5	0.00	-	-	-	-	-	-
KOZ4C 3150	3150	523	0.00	-	-	-	-	-	KOZ4P 3150	3150	7	0.00	-	-	-	-	-	-
KOZ4C 3200	3200	477	0.00	-	-	-	-	-	KOZ4P 3200	3200	10.5	0.00	-	-	-	-	-	-
KOZ4C 3250	3250	432	0.00	-	-	-	-	-	KOZ4P 3250	3250	15	0.00	-	-	-	-	-	-
KOZ4C 3300	3300	388	0.00	-	-	-	-	-	KOZ4P 3300	3300	21.5	0.00	-	-	-	-	-	-
KOZ4C 3350	3350	346.5	0.00	-	-	-	-	-	KOZ4P 3350	3350	29	0.00	-	-	-	-	-	-
KOZ4C 3400	3400	306.5	0.00	-	-	-	-	-	KOZ4P 3400	3400	39	0.00	-	-	-	-	-	-
KOZ4C 3450	3450	269.5	0.00	-	-	-	-	-	KOZ4P 3450	3450	51.5	0.00	-	-	-	-	-	-
KOZ4C 3500	3500	234.5	0.00	-	-	-	-	-	KOZ4P 3500	3500	66.5	0.00	-	-	-	-	-	550
KOZ4C 3550	3550	202	0.00	-	-	-	-	-	KOZ4P 3550	3550	84	0.00	-	-	-	-	-	-
KOZ4C 3600	3600	173	0.00	-	-	-	-	-	KOZ4P 3600	3600	104	0.00	-	-	-	-	-	-
KOZ4C 3650	3650	146.5	0.00	-	-	-	-	-	KOZ4P 3650	3650	127.5	0.00	-	-	-	-	-	-
KOZ4C 3700	3700	123	0.00	-	-	-	-	-	KOZ4P 3700	3700	153.5	0.00	-	-	-	-	-	-
KOZ4C 3750	3750	102	0.00	-	-	-	-	-	KOZ4P 3750	3750	182.5	0.00	-	-	-	-	-	-
KOZ4C 3800	3800	84	0.00	-	-	-	-	-	KOZ4P 3800	3800	214	0.00	-	-	-	-	-	-
KOZ4C 3850	3850	68.5	0.00	-	-	-	-	-	KOZ4P 3850	3850	248.5	0.00	-	-	-	-	-	-
KOZ4C 3900	3900	55	0.00	-	-	-	-	-	KOZ4P 3900	3900	285	0.00	-	-	-	-	-	-
KOZ4C 3950	3950	44	0.00	-	-	-	-	-	KOZ4P 3950	3950	323.5	0.00	-	-	-	-	-	-
KOZ4C 4000	4000	35	0.00	-	-	-	-	-	KOZ4P 4000	4000	364	0.00	-	-	-	-	-	-
KOZ4C 4050	4050	27.5	0.00	-	-	-	-	-	KOZ4P 4050	4050	406.5	0.00	-	-	-	-	-	-
KOZ4C 4100	4100	21.5	0.00	-	-	-	-	-	KOZ4P 4100	4100	450	0.00	-	-	-	-	-	-
KOZ4C 4150	4150	16.5	0.00	-	-	-	-	-	KOZ4P 4150	4150	494.5	0.00	-	-	-	-	-	-
KOZ4C 4200	4200	12.5	0.00	-	-	-	-	-	KOZ4P 4200	4200	540.5	0.00	-	-	-	-	-	-
KOZ4C 4250	4250	9.5	0.00	-	-	-	-	-	KOZ4P 4250	4250	587	0.00	-	-	-	-	-	-
KOZ4C 4300	4300	7	0.00	-	-	-	-	100.0	KOZ4P 4300	4300	634.5	0.00	-	-	-	-	-	-
KOZ4C 4350	4350	5	0.00	-	-	-	-	-	KOZ4P 4350	4350	682.5	0.00	-	-	-	-	-	-
KOZ4C 4400	4400	4	0.00	-	-	-	200.0	-	KOZ4P 4400	4400	731	0.00	-	-	-	-	-	-
KOZ4C 4450	4450	3	0.00	-	-	-	-	-	KOZ4P 4450	4450	779.5	0.00	-	-	-	-	-	-
KOZ4C 4500	4500	2	0.00	-	-	-	300.0	-	KOZ4P 4500	4500	828.5	0.00	-	-	-	-	-	-
KOZ4C 4550	4550	1.5	0.00	-	-	-	-	-	KOZ4P 4550	4550	877.5	0.00	-	-	-	-	-	-
KOZ4C 4600	4600	1	0.00	-	-	-	-	-	KOZ4P 4600	4600	927	0.00	-	-	-	-	-	-
KOZ4C 4650	4650	0.5	0.00	-	-	-	-	-	KOZ4P 4650	4650	976.5	0.00	-	-	-	-	-	-
KOZ4C 4700	4700	0.5	0.00	-	-	-	-	-	KOZ4P 4700	4700	1026	0.00	-	-	-	-	-	-
KOZ4C 4750	4750	0.5	0.00	-	-	-	-	-	KOZ4P 4750	4750	1075.5	0.00	-	-	-	-	-	-
KOZ4C 4800	4800	0.5	0.00	-	-	-	-	-	KOZ4P 4800	4800	1125	0.00	-	-	-	-	-	-
KOZ4C 4850	4850	0.5	0.00	-	-	-	-	-	KOZ4P 4850	4850	1174.5	0.00	-	-	-	-	-	-
KOZ4C 4900	4900	0.5	0.00	-	-	-	-	-	KOZ4P 4900	4900	1224.5	0.00	-	-	-	-	-	-
KOZ4C 4950	4950	0.5	0.00	-	-	-	-	-	KOZ4P 4950	4950	1274	0.00	-	-	-	-	-	-

Jan-25 (92d 11/8/24): CSize 25; KOF5 3730.00

KOF5C 2550	2550	1120	0.00	-	-	-	-	-	KOF5P 2550	2550	0.5	0.00	-	-	-	-	-	-
KOF5C 2600	2600	1070.5	0.00	-	-	-	-	-	KOF5P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOF5C 2650	2650	1021	0.00	-	-	-	-	-	KOF5P 2650	2650	0.5	0.00	-	-	-	-	-	-
KOF5C 2700	2700	971.5	0.00	-	-	-	-	-	KOF5P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOF5C 2750	2750	922	0.00	-	-	-	-	-	KOF5P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOF5C 2800	2800	872.5	0.00	-	-	-	-	-	KOF5P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOF5C 2850	2850	823.5	0.00	-	-	-	-	-	KOF5P 2850	2850	1	0.00	-	-	-	-	-	-
KOF5C 2900	2900	774.5	0.00	-	-	-	-	-	KOF5P 2900	2900	2	0.00	-	-	-	-	-	-
KOF5C 2950	2950	726	0.00	-	-	-	-	-	KOF5P 2950	2950	3	0.00	-	-	-	-	-	-
KOF5C 3000	3000	678	0.00	-	-	-	-	-	KOF5P 3000	3000	4.5	0.00	-	-	-	-	-	-
KOF5C 3050	3050	630.5	0.00	-	-	-	-	-	KOF5P 3050	3050	6.5	0.00	-	-	-	-	-	-
KOF5C 3100	3100	583.5	0.00	-	-	-	-	-	KOF5P 3100	3100	9	0.00	-	-	-	-	-	-
KOF5C 3150	3150	537.5	0.00	-	-	-	-	-	KOF5P 3150	3150	13	0.00	-	-	-	-	-	-
KOF5C 3200	3200	493	0.00	-	-	-	-	-	KOF5P 3200	3200	18	0.00	-	-	-	-	-	-
KOF5C 3250	3250	449.5	0.00	-	-	-	-	-	KOF5P 3250	3250	24	0.00	-	-	-	-	-	-
KOF5C 3300	3300	408	0.00															

KOF5C 4850	4850	1	0.00	-	-	-	-	-	KOF5P 4850	4850	1162.5	0.00	-	-	-	-	-
KOF5C 4900	4900	0.5	0.00	-	-	-	-	-	KOF5P 4900	4900	1212	0.00	-	-	-	-	-
KOF5C 4950	4950	0.5	0.00	-	-	-	-	-	KOF5P 4950	4950	1261.5	0.00	-	-	-	-	-
KOF5C 5000	5000	0.5	0.00	-	-	-	-	-	KOF5P 5000	5000	1311	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
OCT 24	CALL	22.65	22.67	-0.09
	PUT	22.65	22.67	-0.09
	MEAN	22.65	22.67	-0.09
NOV 24	CALL	22.65	22.67	-0.09
	PUT	22.65	22.67	-0.09
	MEAN	22.65	22.67	-0.09
DEC 24	CALL	22.53	22.48	0.22
	PUT	22.50	22.54	-0.18
	MEAN	22.52	22.51	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)

Dealing Desk: (603) 2172 3820 Fax: (603) 2172 2729 Email: futures@kenanga.com.my

Disclaimer: This document has been prepared for general circulation based on information from sources believed to be reliable but we do not make any representations as to its accuracy. Kenanga Futures Sdn Bhd shall not liable for any negligence, default or lack of care and accepts no liability whatsoever for any direct or consequential loss arising from any use of this document.