

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 24	3,863	45	3,809	3,809	3,870	3,809	18,291
OCT 24	3,754	31	3,719	3,719	3,761	3,714	46,969
NOV 24	3,696	15	3,676	3,676	3,702	3,672	43,059
DEC 24	3,678	12	3,663	3,663	3,689	3,660	23,070
JAN 25	3,676	10	3,667	3,667	3,685	3,659	21,469
FEB 25	3,675	5	3,671	3,671	3,686	3,663	11,088
MAR 25	3,670	1	3,670	3,670	3,680	3,661	21,516
APR 25	3,654	-2	3,656	3,656	3,665	3,649	10,229
MAY 25	3,631	-8	3,638	3,638	3,645	3,624	12,983
JUN 25	3,607	-8	3,614	3,614	3,614	3,602	2,819
JUL 25	3,584	-8	3,595	3,595	3,598	3,585	5,857
AUG 25	3,584	--					
SEP 25	3,572	-8	3,586	3,586	3,586	3,577	5,164
NOV 25	3,562	-8	3,575	3,575	3,575	3,567	1,291
JAN 26	3,562	-8					
MAR 26	3,562	-8					
MAY 26	3,562	-8					
JUL 26	3,562	-8					
SEP 26	3,562	-8					
NOV 26	3,562	-8					
JAN 27	3,562	-8					
MAR 27	3,562	-8					
MAY 27	3,562	-8					
JUL 27	-	-					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 24	39.47	-0.58	40.05	39.64	39.47	30,636	73,669
OCT 24	38.89	-1.12	39.39	39.06	38.86	25,318	70,054
DEC 24	38.51	-0.88	38.86	38.67	38.44	74,010	250,421
JAN 25	38.65	-0.23	39.00	38.81	38.59	12,695	70,601
MAR 25	38.85	-0.13	39.11	39.01	38.80	7,486	42,966
MAY 25	39.12	-0.05	39.34	39.25	39.12	4,138	26,614
JUL 25	39.31	-0.09	39.53	39.44	39.28	2,361	19,380
AUG 25	39.37	-0.22	39.70	39.47	39.37	343	2,887
SEP 25	39.36	-0.28	39.70	39.36	39.36	303	3,627
OCT 25	39.22	-0.42	39.74	39.22	39.22	181	2,217
DEC 25	39.27	-0.19	39.52	39.39	39.28	667	6,528
JAN 26	39.33	-0.22	-	#N/A	#N/A	-	42
MAR 26	39.34	-0.27	-	#N/A	#N/A	-	12
MAY 26	39.29	-0.33	-	#N/A	#N/A	-	16
JUL 26	39.26	-0.32	-	#N/A	#N/A	-	5

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch	
<b>Nov-24 (25d 9/10/24); CSize 25; KOX4 3732.00</b>																			
KOX4C 2550	2550	1143.5	0.00	-	-	-	-	-	-	KOX4P 2550	2550	0.5	0.00	-	-	-	-	-	-
KOX4C 2600	2600	1093.5	0.00	-	-	-	-	-	-	KOX4P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOX4C 2650	2650	1043.5	0.00	-	-	-	-	-	-	KOX4P 2650	2650	0.5	0.00	-	-	-	-	-	-
KOX4C 2700	2700	994	0.00	-	-	-	-	-	-	KOX4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOX4C 2750	2750	944	0.00	-	-	-	-	-	-	KOX4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOX4C 2800	2800	894	0.00	-	-	-	-	-	-	KOX4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOX4C 2850	2850	844	0.00	-	-	-	-	-	-	KOX4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOX4C 2900	2900	794	0.00	-	-	-	-	-	-	KOX4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOX4C 2950	2950	744.5	0.00	-	-	-	-	-	-	KOX4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOX4C 3000	3000	694.5	0.00	-	-	-	-	-	-	KOX4P 3000	3000	0.5	0.00	-	-	-	-	-	-
KOX4C 3050	3050	644.5	0.00	-	-	-	-	-	-	KOX4P 3050	3050	0.5	0.00	-	-	-	-	-	-
KOX4C 3100	3100	595	0.00	-	-	-	-	-	-	KOX4P 3100	3100	0.5	0.00	-	-	-	-	-	-
KOX4C 3150	3150	545	0.00	-	-	-	-	-	-	KOX4P 3150	3150	0.5	0.00	-	-	-	-	-	-
KOX4C 3200	3200	495.5	0.00	-	-	-	-	-	-	KOX4P 3200	3200	0.5	0.00	-	-	-	-	-	-
KOX4C 3250	3250	446.5	0.00	-	-	-	-	-	-	KOX4P 3250	3250	1.5	0.00	-	-	-	-	-	-
KOX4C 3300	3300	397.5	0.00	-	-	-	-	-	-	KOX4P 3300	3300	2.5	0.00	-	-	-	-	-	-
KOX4C 3350	3350	350	0.00	-	-	-	-	-	-	KOX4P 3350	3350	5	0.00	-	-	-	-	-	-
KOX4C 3400	3400	304	0.00	-	-	-	-	-	-	KOX4P 3400	3400	8.5	0.00	-	-	-	-	-	-
KOX4C 3450	3450	259.5	0.00	-	-	-	-	-	-	KOX4P 3450	3450	14	0.00	-	-	-	-	-	-
KOX4C 3500	3500	218	0.00	-	-	-	-	-	-	KOX4P 3500	3500	22	0.00	-	-	-	-	-	-
KOX4C 3550	3550	179	0.00	-	-	-	-	-	-	KOX4P 3550	3550	33.5	0.00	-	-	-	-	-	-
KOX4C 3600	3600	144.5	0.00	-	-	-	-	-	-	KOX4P 3600	3600	48.5	0.00	-	-	-	-	-	-
KOX4C 3650	3650	114	0.00	-	-	-	-	-	-	KOX4P 3650	3650	68	0.00	-	-	-	-	-	-
KOX4C 3700	3700	87.5	0.00	-	-	-	-	-	-	KOX4P 3700	3700	91.5	0.00	-	-	-	-	-	-
KOX4C 3750	3750	66	0.00	-	-	-	-	-	-	KOX4P 3750	3750	120	0.00	-	-	-	-	-	-
KOX4C 3800	3800	48.5	0.00	-	-	-	-	-	-	KOX4P 3800	3800	152	0.00	-	-	-	-	-	-
KOX4C 3850	3850	34.5	0.00	-	-	-	-	-	-	KOX4P 3850	3850	188	0.00	-	-	-	-	-	-
KOX4C 3900	3900	24	0.00	-	-	-	-	-	-	KOX4P 3900	3900	227.5	0.00	-	-	-	-	-	-
KOX4C 3950	3950	16	0.00	-	-	-	-	-	-	KOX4P 3950	3950	269.5	0.00	-	-	-	-	-	-
KOX4C 4000	4000	10.5	0.00	-	-	-	-	-	-	KOX4P 4000	4000	314	0.00	-	-	-	-	-	-
KOX4C 4050	4050	7	0.00	-	-	-	-	-	-	KOX4P 4050	4050	360	0.00	-	-	-	-	-	-
KOX4C 4100	4100	4.5	0.00	-	-	-	-	-	-	KOX4P 4100	4100	407.5	0.00	-	-	-	-	-	-
KOX4C 4150	4150	2.5	0.00	-	-	-	-	-	-	KOX4P 4150	4150	455.5	0.00	-	-	-	-	-	-
KOX4C 4200	4200	1.5	0.00	-	-	-	200.0	-	-	KOX4P 4200	4200	504.5	0.00	-	-	-	-	-	-
KOX4C 4250	4250	1	0.00	-	-	-	-	-	-	KOX4P 4250	4250	553.5	0.00	-	-	-	-	-	-
KOX4C 4300	4300	0.5	0.00	-	-	-	100.0	-	-	KOX4P 4300	4300	603	0.00	-	-	-	-	-	-
KOX4C 4350	4350	0.5	0.00	-	-	-	-	-	-	KOX4P 4350	4350	653	0.00	-	-	-	-	-	-
KOX4C 4400	4400	0.5	0.00	-	-	-	-	-	-	KOX4P 4400	4400	702.5	0.00	-	-	-	-	-	-
KOX4C 4450	4450	0.5	0.00	-	-	-	-	-	-	KOX4P 4450	4450	752.5	0.00	-	-	-	-	-	-
KOX4C 4500	4500	0.5	0.00	-	-	-	-	-	-	KOX4P 4500	4500	802	0.00	-	-	-	-	-	-
KOX4C 4550	4550	0.5	0.00	-	-	-	-	-	-	KOX4P 4550	4550	852	0.00	-	-	-	-	-	-
KOX4C 4600	4600	0.5	0.00	-	-	-	-	-	-	KOX4P 4600	4600	902	0.00	-	-	-	-	-	-
KOX4C 4650	4650	0.5	0.00	-	-	-	-	-	-	KOX4P 4650	4650	952	0.00	-	-	-	-	-	-
KOX4C 4700	4700	0.5	0.00	-	-	-	-	-	-	KOX4P 4700	4700	1002	0.00	-	-	-	-	-	-
KOX4C 4750	4750	0.5	0.00	-	-	-	-	-	-	KOX4P 4750	4750	1051.5	0.00	-	-	-	-	-	-
KOX4C 4800	4800	0.5	0.00	-	-	-	-	-	-	KOX4P 4800	4800	1101.5	0.00	-	-	-	-	-	-
KOX4C 4850	4850	0.5	0.00	-	-	-	-	-	-	KOX4P 4850	4850	1151.5	0.00	-	-	-	-	-	-
KOX4C 4900	4900	0.5	0.00	-	-	-	-	-	-	KOX4P 4900	4900	1201.5	0.00	-	-	-	-	-	-
KOX4C 4950	4950	0.5	0.00	-	-	-	-	-	-	KOX4P 4950	4950	1251	0.00	-	-	-	-	-	-
KOX4C 5000	5000	0.5	0.00	-	-	-	-	-	-	KOX4P 5000	5000	1301	0.00	-	-	-	-	-	-
<b>Dec-24 (55d 10/10/24); CSize 25; KOZ4 3713.00</b>																			
KOZ4C 2500	2500	1172.5	0.00	-	-	-	-	-	-	KOZ4P 2500	2500	0.5	0.00	-	-	-	-	-	-
KOZ4C 2550	2550	1122.5	0.00	-	-	-	-	-	-	KOZ4P 2550	2550	0.5	0.00	-	-	-	-	-	-
KOZ4C 2600	2600	1073	0.00	-	-	-	-	-	-	KOZ4P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOZ4C 2650	2650	1023	0.00	-	-	-	-	-	-	KOZ4P 2650	2650	0.5	0.00	-	-	-	-	-	-
KOZ4C 2700	2700	973.5	0.00	-	-	-	-	-	-	KOZ4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOZ4C 2750	2750	923.5	0.00	-	-	-	-	-	-	KOZ4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOZ4C 2800	2800	874	0.00	-	-	-	-	-	-	KOZ4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOZ4C 2850	2850	824	0.00	-	-	-	-	-	-	KOZ4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOZ4C 2900	2900	774.5	0.00	-	-	-	-	-	-	KOZ4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOZ4C 2950	2950	725	0.00	-	-	-	-	-	-	KOZ4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOZ4C 3000	3000	675.5	0.00	-															

KOZ4C 3950	3950	39.5	0.00	-	-	-	-	-	-	KOZ4P 3950	3950	310	0.00	-	-	-	-	-	-
KOZ4C 4000	4000	30.5	0.00	-	-	-	-	-	-	KOZ4P 4000	4000	351	0.00	-	-	-	-	-	-
KOZ4C 4050	4050	23.5	0.00	-	-	-	-	-	-	KOZ4P 4050	4050	393.5	0.00	-	-	-	-	-	-
KOZ4C 4100	4100	18	0.00	-	-	-	-	-	-	KOZ4P 4100	4100	438	0.00	-	-	-	-	-	-
KOZ4C 4150	4150	13.5	0.00	-	-	-	-	-	-	KOZ4P 4150	4150	483	0.00	-	-	-	-	-	-
KOZ4C 4200	4200	10	0.00	-	-	-	-	-	-	KOZ4P 4200	4200	529.5	0.00	-	-	-	-	-	-
KOZ4C 4250	4250	7.5	0.00	-	-	-	-	-	-	KOZ4P 4250	4250	576.5	0.00	-	-	-	-	-	-
KOZ4C 4300	4300	5.5	0.00	-	-	-	100.0	-	-	KOZ4P 4300	4300	624.5	0.00	-	-	-	-	-	-
KOZ4C 4350	4350	4	0.00	-	-	-	-	-	-	KOZ4P 4350	4350	672.5	0.00	-	-	-	-	-	-
KOZ4C 4400	4400	2.5	0.00	-	-	-	200.0	-	-	KOZ4P 4400	4400	721	0.00	-	-	-	-	-	-
KOZ4C 4450	4450	2	0.00	-	-	-	-	-	-	KOZ4P 4450	4450	770	0.00	-	-	-	-	-	-
KOZ4C 4500	4500	1.5	0.00	-	-	-	300.0	-	-	KOZ4P 4500	4500	819.5	0.00	-	-	-	-	-	-
KOZ4C 4550	4550	1	0.00	-	-	-	-	-	-	KOZ4P 4550	4550	868.5	0.00	-	-	-	-	-	-
KOZ4C 4600	4600	0.5	0.00	-	-	-	-	-	-	KOZ4P 4600	4600	918	0.00	-	-	-	-	-	-
KOZ4C 4650	4650	0.5	0.00	-	-	-	-	-	-	KOZ4P 4650	4650	967.5	0.00	-	-	-	-	-	-
KOZ4C 4700	4700	0.5	0.00	-	-	-	-	-	-	KOZ4P 4700	4700	1017.5	0.00	-	-	-	-	-	-
KOZ4C 4750	4750	0.5	0.00	-	-	-	-	-	-	KOZ4P 4750	4750	1067	0.00	-	-	-	-	-	-
KOZ4C 4800	4800	0.5	0.00	-	-	-	-	-	-	KOZ4P 4800	4800	1116.5	0.00	-	-	-	-	-	-
KOZ4C 4850	4850	0.5	0.00	-	-	-	-	-	-	KOZ4P 4850	4850	1166.5	0.00	-	-	-	-	-	-
KOZ4C 4900	4900	0.5	0.00	-	-	-	-	-	-	KOZ4P 4900	4900	1216	0.00	-	-	-	-	-	-
KOZ4C 4950	4950	0.5	0.00	-	-	-	-	-	-	KOZ4P 4950	4950	1266	0.00	-	-	-	-	-	-

**Jan-25 (84d 11/8/24); CSize 25; KOF5 3708.00**

KOF5C 2500	2500	1167.5	0.00	-	-	-	-	-	-	KOF5P 2500	2500	0.5	0.00	-	-	-	-	-	-
KOF5C 2550	2550	1118	0.00	-	-	-	-	-	-	KOF5P 2550	2550	0.5	0.00	-	-	-	-	-	-
KOF5C 2600	2600	1068	0.00	-	-	-	-	-	-	KOF5P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOF5C 2650	2650	1018.5	0.00	-	-	-	-	-	-	KOF5P 2650	2650	0.5	0.00	-	-	-	-	-	-
KOF5C 2700	2700	969	0.00	-	-	-	-	-	-	KOF5P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOF5C 2750	2750	919.5	0.00	-	-	-	-	-	-	KOF5P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOF5C 2800	2800	870	0.00	-	-	-	-	-	-	KOF5P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOF5C 2850	2850	821	0.00	-	-	-	-	-	-	KOF5P 2850	2850	1	0.00	-	-	-	-	-	-
KOF5C 2900	2900	771.5	0.00	-	-	-	-	-	-	KOF5P 2900	2900	1.5	0.00	-	-	-	-	-	-
KOF5C 2950	2950	723	0.00	-	-	-	-	-	-	KOF5P 2950	2950	2	0.00	-	-	-	-	-	-
KOF5C 3000	3000	674.5	0.00	-	-	-	-	-	-	KOF5P 3000	3000	3.5	0.00	-	-	-	-	-	-
KOF5C 3050	3050	626.5	0.00	-	-	-	-	-	-	KOF5P 3050	3050	5	0.00	-	-	-	-	-	-
KOF5C 3100	3100	579.5	0.00	-	-	-	-	-	-	KOF5P 3100	3100	7.5	0.00	-	-	-	-	-	-
KOF5C 3150	3150	533	0.00	-	-	-	-	-	-	KOF5P 3150	3150	11	0.00	-	-	-	-	-	-
KOF5C 3200	3200	488	0.00	-	-	-	-	-	-	KOF5P 3200	3200	15.5	0.00	-	-	-	-	-	-
KOF5C 3250	3250	444	0.00	-	-	-	-	-	-	KOF5P 3250	3250	21	0.00	-	-	-	-	-	-
KOF5C 3300	3300	401.5	0.00	-	-	-	-	-	-	KOF5P 3300	3300	28.5	0.00	-	-	-	-	-	-
KOF5C 3350	3350	361	0.00	-	-	-	-	-	-	KOF5P 3350	3350	37.5	0.00	-	-	-	-	-	-
KOF5C 3400	3400	322.5	0.00	-	-	-	-	-	-	KOF5P 3400	3400	48.5	0.00	-	-	-	-	-	250
KOF5C 3450	3450	286	0.00	-	-	-	-	-	-	KOF5P 3450	3450	61.5	0.00	-	-	-	-	-	-
KOF5C 3500	3500	252	0.00	-	-	-	-	-	-	KOF5P 3500	3500	77	0.00	-	-	-	-	-	-
KOF5C 3550	3550	220.5	0.00	-	-	-	-	-	-	KOF5P 3550	3550	95.5	0.00	-	-	-	-	-	-
KOF5C 3600	3600	191.5	0.00	-	-	-	-	-	-	KOF5P 3600	3600	116	0.00	-	-	-	-	-	-
KOF5C 3650	3650	165	0.00	-	-	-	-	-	-	KOF5P 3650	3650	139	0.00	-	-	-	-	-	-
KOF5C 3700	3700	141	0.00	-	-	-	-	-	-	KOF5P 3700	3700	165	0.00	-	-	-	-	-	-
KOF5C 3750	3750	120	0.00	-	-	-	-	-	-	KOF5P 3750	3750	193	0.00	-	-	-	-	-	-
KOF5C 3800	3800	101	0.00	-	-	-	-	-	-	KOF5P 3800	3800	224	0.00	-	-	-	-	-	-
KOF5C 3850	3850	84.5	0.00	-	-	-	-	-	-	KOF5P 3850	3850	257	0.00	-	-	-	-	-	-
KOF5C 3900	3900	70	0.00	-	-	-	-	-	-	KOF5P 3900	3900	292.5	0.00	-	-	-	-	-	-
KOF5C 3950	3950	57.5	0.00	-	-	-	-	-	-	KOF5P 3950	3950	329.5	0.00	-	-	-	-	-	-
KOF5C 4000	4000	47	0.00	-	-	-	-	-	-	KOF5P 4000	4000	369	0.00	-	-	-	-	-	-
KOF5C 4050	4050	38.5	0.00	-	-	-	-	-	-	KOF5P 4050	4050	409.5	0.00	-	-	-	-	-	-
KOF5C 4100	4100	31	0.00	-	-	-	-	-	-	KOF5P 4100	4100	452	0.00	-	-	-	-	-	-
KOF5C 4150	4150	24.5	0.00	-	-	-	-	-	-	KOF5P 4150	4150	495	0.00	-	-	-	-	-	-
KOF5C 4200	4200	19.5	0.00	-	-	-	-	-	-	KOF5P 4200	4200	540	0.00	-	-	-	-	-	-
KOF5C 4250	4250	15.5	0.00	-	-	-	-	-	-	KOF5P 4250	4250	585.5	0.00	-	-	-	-	-	-
KOF5C 4300	4300	12	0.00	-	-	-	-	-	-	KOF5P 4300	4300	631.5	0.00	-	-	-	-	-	-
KOF5C 4350	4350	9.5	0.00	-	-	-	-	-	-	KOF5P 4350	4350	678.5	0.00	-	-	-	-	-	-
KOF5C 4400	4400	7.5	0.00	-	-	-	150.0	-	-	KOF5P 4400	4400	726	0.00	-	-	-	-	-	-
KOF5C 4450	4450	5.5	0.00	-	-	-	-	-	-	KOF5P 4450	4450	774	0.00	-	-	-	-	-	-
KOF5C 4500	4500	4.5	0.00	-	-	-	-	-	-	KOF5P 4500	4500	822.5	0.00	-	-	-	-	-	-
KOF5C 4550	4550	3	0.00	-	-	-	-	-	-	KOF5P 4550	4550	871	0.00	-	-	-	-	-	-
KOF5C 4600	4600	2.5	0.00	-	-	-	-	-	-	KOF5P 4600	4600	919.5	0.00	-	-	-	-	-	-
KOF5C 4650	4650	2	0.00	-	-	-	-	-	-	KOF5P 4650	4650	968.5	0.00	-	-	-	-	-	-
KOF5C 4700	4700	1.5	0.00	-	-	-	-	-	-	KOF5P 4700	4700	1018	0.00	-	-	-	-	-	-
KOF5C 4750	4750	1	0.00	-	-	-	-	-	-	KOF5P 4750	4750	1067	0.00	-	-	-	-	-	-
KOF5C 4800	4800	0.5	0.00	-	-	-	-	-	-	KOF5P 4800	4800	1116.5	0.00	-	-	-	-	-	-
KOF5C 4850	4850	0.5	0.00	-	-	-	-	-	-	KOF5P 4850	4850	1166	0.00	-	-	-	-	-	-
KOF5C 4900	4900	0.5	0.00	-	-	-	-	-	-	KOF5P 4900	4900	1215.5	0.00	-	-	-	-	-	-
KOF5C 4950	4950	0.5	0.00	-	-	-	-	-	-	KOF5P 4950	4950	1265	0.00	-	-	-	-	-	-

**Feb-25 (116d 12/10/24); CSize 25; KOG5 3709.00**

KOG5C 2600	2600	1064.5	0.00	-	-	-	-	-	-	KOG5P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOG5C 2650	2650	1015	0.00	-	-	-	-	-	-	KOG5P 2650	2650	0.5	0.00	-	-	-	-	-	-
KOG5C 2700	2700	966	0.00	-	-	-	-	-	-	KOG5P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOG5C 2750	2750	916.5	0.00	-	-	-	-	-	-	KOG5P 2750	2750	1	0.00	-	-	-	-	-	-
KOG5C 2800	2800	867.5	0.00	-	-	-	-	-	-	KOG5P 2800	2800	1.5	0.00	-	-	-	-	-	-
KOG5C 2850	2850	819	0.00	-	-	-	-	-	-	KOG5P 2850	2850	2	0.00	-	-	-	-	-	-
KOG5C 2900	2900	770.5	0.00	-	-	-	-	-	-	KOG5P 2900	2900	3.5	0.00	-	-	-	-	-	-
KOG5C 2950	2950	722.5	0.00	-	-	-	-	-	-	KOG5P 2950	2950	5	0.00	-	-	-	-	-	-
KOG5C 3000	3000	675.5	0.00	-	-	-	-	-	-	KOG5P 3000	3000	7	0.00	-	-	-	-	-	-
KOG5C 3050	3050	628.5	0.00	-	-	-	-	-	-	KOG5P 3050	3050	10	0.00	-	-	-	-	-	-
KOG5C 3100	3100	583	0.00	-	-	-	-	-	-	KOG5P 3100	3100	13.5	0.00	-	-	-	-	-	-
KOG5C 3150	3150	538	0.00	-	-	-	-	-	-	KOG5P 3150	3150	18.5	0.00	-	-	-	-	-	-
KOG5C 3200	3200	494.5	0.00	-	-	-	-	-	-	KOG5P 3200	3200	24.5</							

KOG5C 4900	4900	1.5	0.00	-	-	-	-	-	KOG5P 4900	4900	1214	0.00	-	-	-	-	-
KOG5C 4950	4950	1	0.00	-	-	-	-	-	KOG5P 4950	4950	1263.5	0.00	-	-	-	-	-
KOG5C 5000	5000	1	0.00	-	-	-	-	-	KOG5P 5000	5000	1312.5	0.00	-	-	-	-	-
KOG5C 5050	5050	0.5	0.00	-	-	-	-	-	KOG5P 5050	5050	1362	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
NOV 24	CALL	22.79	22.84	-0.22
	PUT	22.79	22.84	-0.22
	MEAN	22.79	22.84	-0.22
DEC 24	CALL	22.79	22.84	-0.22
	PUT	22.79	22.84	-0.22
	MEAN	22.79	22.84	-0.22
JAN 25	CALL	22.51	22.47	0.18
	PUT	22.51	22.53	-0.09
	MEAN	22.51	22.50	0.04

	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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