

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 24	3,872	-18	3,860	3,899	3,852	2,477	17,439
OCT 24	3,752	-111	3,748	3,788	3,740	13,443	43,485
NOV 24	3,681	-73	3,688	3,734	3,672	25,981	44,841
DEC 24	3,659	-37	3,669	3,715	3,650	9,586	25,793
JAN 25	3,653	-25	3,669	3,710	3,648	4,740	21,964
FEB 25	3,655	-21	3,667	3,709	3,651	1,936	11,481
MAR 25	3,655	-20	3,665	3,705	3,651	2,482	21,869
APR 25	3,639	-31	3,677	3,688	3,636	613	10,281
MAY 25	3,620	-34	3,661	3,668	3,618	627	12,991
JUN 25	3,596	-35	3,634	3,646	3,612	378	2,819
JUL 25	3,573	-34	3,613	3,628	3,613	227	5,787
AUG 25	3,567	-17				3	3
SEP 25	3,561	-23	3,585	3,616	3,585	138	5,227
NOV 25	3,551	-21	3,576	3,599	3,576	13	1,297
JAN 26	3,551	-11					
MAR 26	3,551	-11					
MAY 26	3,551	-11					
JUL 26	3,551	-11					
SEP 26	3,551	-11					
NOV 26	3,551	-11					
JAN 27	3,551	-11					
MAR 27	3,551	-11					
MAY 27	3,551	-11					
JUL 27	3,551	-11					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 24	39.95	0.48	39.50	40.39	39.92	36,466	69,713
OCT 24	39.18	0.29	38.90	39.59	39.18	28,459	69,948
DEC 24	38.67	0.16	38.51	39.06	38.71	79,689	253,677
JAN 25	38.76	0.11	38.65	39.10	38.83	12,034	71,647
MAR 25	38.97	0.12	38.85	39.34	39.03	8,220	44,020
MAY 25	39.25	0.13	39.12	39.58	39.24	5,105	27,351
JUL 25	39.46	0.15	39.32	39.85	39.56	3,839	20,234
AUG 25	39.54	0.17	39.37	39.58	38.75	997	3,126
SEP 25	39.55	0.19	39.36	39.61	38.75	764	3,884
OCT 25	39.45	0.23	39.22	39.49	38.75	536	2,364
DEC 25	39.49	0.22	39.37	39.95	39.59	1,498	6,966
JAN 26	39.56	0.23	38.98	38.98	38.98	34	58
MAR 26	39.59	0.25	-	#N/A N/A	#N/A N/A	-	12
MAY 26	39.55	0.26	-	#N/A N/A	#N/A N/A	-	16
JUL 26	39.50	0.24	-	#N/A N/A	#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	
Nov-24 (22d 9/10/24); CSize 25; KOX4 3681.00																			
KOX4C 2500	2500	1178.5	0.00	-	-	-	-	-	-	KOX4P 2500	2500	0.5	0.00	-	-	-	-	-	-
KOX4C 2550	2550	1128.5	0.00	-	-	-	-	-	-	KOX4P 2550	2550	0.5	0.00	-	-	-	-	-	-
KOX4C 2600	2600	1078.5	0.00	-	-	-	-	-	-	KOX4P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOX4C 2650	2650	1029	0.00	-	-	-	-	-	-	KOX4P 2650	2650	0.5	0.00	-	-	-	-	-	-
KOX4C 2700	2700	979	0.00	-	-	-	-	-	-	KOX4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOX4C 2750	2750	929	0.00	-	-	-	-	-	-	KOX4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOX4C 2800	2800	879	0.00	-	-	-	-	-	-	KOX4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOX4C 2850	2850	829	0.00	-	-	-	-	-	-	KOX4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOX4C 2900	2900	779.5	0.00	-	-	-	-	-	-	KOX4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOX4C 2950	2950	729.5	0.00	-	-	-	-	-	-	KOX4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOX4C 3000	3000	679.5	0.00	-	-	-	-	-	-	KOX4P 3000	3000	0.5	0.00	-	-	-	-	-	-
KOX4C 3050	3050	629.5	0.00	-	-	-	-	-	-	KOX4P 3050	3050	0.5	0.00	-	-	-	-	-	-
KOX4C 3100	3100	580	0.00	-	-	-	-	-	-	KOX4P 3100	3100	0.5	0.00	-	-	-	-	-	-
KOX4C 3150	3150	530	0.00	-	-	-	-	-	-	KOX4P 3150	3150	0.5	0.00	-	-	-	-	-	-
KOX4C 3200	3200	480.5	0.00	-	-	-	-	-	-	KOX4P 3200	3200	0.5	0.00	-	-	-	-	-	-
KOX4C 3250	3250	431.5	0.00	-	-	-	-	-	-	KOX4P 3250	3250	1.5	0.00	-	-	-	-	-	-
KOX4C 3300	3300	383	0.00	-	-	-	-	-	-	KOX4P 3300	3300	3	0.00	-	-	-	-	-	-
KOX4C 3350	3350	335.5	0.00	-	-	-	-	-	-	KOX4P 3350	3350	5	0.00	-	-	-	-	-	-
KOX4C 3400	3400	289.5	0.00	-	-	-	-	-	-	KOX4P 3400	3400	9	0.00	-	-	-	-	-	-
KOX4C 3450	3450	245.5	0.00	-	-	-	-	-	-	KOX4P 3450	3450	15	0.00	-	-	-	-	-	-
KOX4C 3500	3500	204.5	0.00	-	-	-	-	-	-	KOX4P 3500	3500	24	0.00	-	-	-	-	-	-
KOX4C 3550	3550	166.5	0.00	-	-	-	-	-	-	KOX4P 3550	3550	36	0.00	-	-	-	-	-	-
KOX4C 3600	3600	133	0.00	-	-	-	-	-	-	KOX4P 3600	3600	52	0.00	-	-	-	-	-	-
KOX4C 3650	3650	103.5	0.00	-	-	-	-	-	-	KOX4P 3650	3650	72.5	0.00	-	-	-	-	-	-
KOX4C 3700	3700	78.5	0.00	-	-	-	-	-	-	KOX4P 3700	3700	97.5	0.00	-	-	-	-	-	-
KOX4C 3750	3750	58	0.00	-	-	-	-	-	-	KOX4P 3750	3750	127	0.00	-	-	-	-	-	-
KOX4C 3800	3800	42	0.00	-	-	-	-	-	-	KOX4P 3800	3800	160.5	0.00	-	-	-	-	-	-
KOX4C 3850	3850	29.5	0.00	-	-	-	-	-	-	KOX4P 3850	3850	198	0.00	-	-	-	-	-	-
KOX4C 3900	3900	20	0.00	-	-	-	-	-	-	KOX4P 3900	3900	238.5	0.00	-	-	-	-	-	-
KOX4C 3950	3950	13.5	0.00	-	-	-	-	-	-	KOX4P 3950	3950	281.5	0.00	-	-	-	-	-	-
KOX4C 4000	4000	8.5	0.00	-	-	-	-	-	-	KOX4P 4000	4000	327	0.00	-	-	-	-	-	-
KOX4C 4050	4050	5.5	0.00	-	-	-	-	-	-	KOX4P 4050	4050	373.5	0.00	-	-	-	-	-	-
KOX4C 4100	4100	3.5	0.00	-	-	-	-	-	-	KOX4P 4100	4100	421.5	0.00	-	-	-	-	-	-
KOX4C 4150	4150	2	0.00	-	-	-	-	-	-	KOX4P 4150	4150	470	0.00	-	-	-	-	-	-
KOX4C 4200	4200	1	0.00	-	-	-	200.0	-	-	KOX4P 4200	4200	519	0.00	-	-	-	-	-	-
KOX4C 4250	4250	0.5	0.00	-	-	-	-	-	-	KOX4P 4250	4250	568.5	0.00	-	-	-	-	-	-
KOX4C 4300	4300	0.5	0.00	-	-	-	-	100.0	-	KOX4P 4300	4300	618	0.00	-	-	-	-	-	-
KOX4C 4350	4350	0.5	0.00	-	-	-	-	-	-	KOX4P 4350	4350	668	0.00	-	-	-	-	-	-
KOX4C 4400	4400	0.5	0.00	-	-	-	-	-	-	KOX4P 4400	4400	717.5	0.00	-	-	-	-	-	-
KOX4C 4450	4450	0.5	0.00	-	-	-	-	-	-	KOX4P 4450	4450	767.5	0.00	-	-	-	-	-	-
KOX4C 4500	4500	0.5	0.00	-	-	-	-	-	-	KOX4P 4500	4500	817.5	0.00	-	-	-	-	-	-
KOX4C 4550	4550	0.5	0.00	-	-	-	-	-	-	KOX4P 4550	4550	867	0.00	-	-	-	-	-	-
KOX4C 4600	4600	0.5	0.00	-	-	-	-	-	-	KOX4P 4600	4600	917	0.00	-	-	-	-	-	-
KOX4C 4650	4650	0.5	0.00	-	-	-	-	-	-	KOX4P 4650	4650	967	0.00	-	-	-	-	-	-
KOX4C 4700	4700	0.5	0.00	-	-	-	-	-	-	KOX4P 4700	4700	1017	0.00	-	-	-	-	-	-
KOX4C 4750	4750	0.5	0.00	-	-	-	-	-	-	KOX4P 4750	4750	1066.5	0.00	-	-	-	-	-	-
KOX4C 4800	4800	0.5	0.00	-	-	-	-	-	-	KOX4P 4800	4800	1116.5	0.00	-	-	-	-	-	-
KOX4C 4850	4850	0.5	0.00	-	-	-	-	-	-	KOX4P 4850	4850	1166.5	0.00	-	-	-	-	-	-
KOX4C 4900	4900	0.5	0.00	-	-	-	-	-	-	KOX4P 4900	4900	1216.5	0.00	-	-	-	-	-	-
KOX4C 4950	4950	0.5	0.00	-	-	-	-	-	-	KOX4P 4950	4950	1266.5	0.00	-	-	-	-	-	-
Dec-24 (52d 10/10/24); CSize 25; KOZ4 3659.00																			
KOZ4C 2500	2500	1153.5	0.00	-	-	-	-	-	-	KOZ4P 2500	2500	0.5	0.00	-	-	-	-	-	-
KOZ4C 2550	2550	1103.5	0.00	-	-	-	-	-	-	KOZ4P 2550	2550	0.5	0.00	-	-	-	-	-	-
KOZ4C 2600	2600	1054	0.00	-	-	-	-	-	-	KOZ4P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOZ4C 2650	2650	1004	0.00	-	-	-	-	-	-	KOZ4P 2650	2650	0.5	0.00	-	-	-	-	-	-
KOZ4C 2700	2700	954.5	0.00	-	-	-	-	-	-	KOZ4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOZ4C 2750	2750	904.5	0.00	-	-	-	-	-	-	KOZ4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOZ4C 2800	2800	855	0.00	-	-	-	-	-	-	KOZ4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOZ4C 2850	2850	805.5	0.00	-	-	-	-	-	-	KOZ4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOZ4C 2900	2900	755.5	0.00	-	-	-	-	-	-	KOZ4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOZ4C 2950	2950	706.5	0.00	-	-	-	-	-	-	KOZ4P 2950	2950	0.5	0.00	-	-	-	-	-	

KOZ4C 3950	3950	34.5	0.00	-	-	-	-	-	KOZ4P 3950	3950	324.5	0.00	-	-	-	-	-
KOZ4C 4000	4000	26.5	0.00	-	-	-	-	-	KOZ4P 4000	4000	366	0.00	-	-	-	-	-
KOZ4C 4050	4050	20.5	0.00	-	-	-	-	-	KOZ4P 4050	4050	409.5	0.00	-	-	-	-	-
KOZ4C 4100	4100	15	0.00	-	-	-	-	-	KOZ4P 4100	4100	454	0.00	-	-	-	-	-
KOZ4C 4150	4150	11.5	0.00	-	-	-	-	-	KOZ4P 4150	4150	500	0.00	-	-	-	-	-
KOZ4C 4200	4200	8.5	0.00	-	-	-	-	-	KOZ4P 4200	4200	547	0.00	-	-	-	-	-
KOZ4C 4250	4250	6	0.00	-	-	-	-	-	KOZ4P 4250	4250	594	0.00	-	-	-	-	-
KOZ4C 4300	4300	4.5	0.00	-	-	-	100.0	-	KOZ4P 4300	4300	642.5	0.00	-	-	-	-	-
KOZ4C 4350	4350	3	0.00	-	-	-	-	-	KOZ4P 4350	4350	691	0.00	-	-	-	-	-
KOZ4C 4400	4400	2	0.00	-	-	-	200.0	-	KOZ4P 4400	4400	739.5	0.00	-	-	-	-	-
KOZ4C 4450	4450	1.5	0.00	-	-	-	-	-	KOZ4P 4450	4450	789	0.00	-	-	-	-	-
KOZ4C 4500	4500	1	0.00	-	-	-	300.0	-	KOZ4P 4500	4500	838	0.00	-	-	-	-	-
KOZ4C 4550	4550	0.5	0.00	-	-	-	-	-	KOZ4P 4550	4550	887.5	0.00	-	-	-	-	-
KOZ4C 4600	4600	0.5	0.00	-	-	-	-	-	KOZ4P 4600	4600	937	0.00	-	-	-	-	-
KOZ4C 4650	4650	0.5	0.00	-	-	-	-	-	KOZ4P 4650	4650	986.5	0.00	-	-	-	-	-
KOZ4C 4700	4700	0.5	0.00	-	-	-	-	-	KOZ4P 4700	4700	1036.5	0.00	-	-	-	-	-
KOZ4C 4750	4750	0.5	0.00	-	-	-	-	-	KOZ4P 4750	4750	1086	0.00	-	-	-	-	-
KOZ4C 4800	4800	0.5	0.00	-	-	-	-	-	KOZ4P 4800	4800	1135.5	0.00	-	-	-	-	-
KOZ4C 4850	4850	0.5	0.00	-	-	-	-	-	KOZ4P 4850	4850	1185.5	0.00	-	-	-	-	-
KOZ4C 4900	4900	0.5	0.00	-	-	-	-	-	KOZ4P 4900	4900	1235	0.00	-	-	-	-	-
KOZ4C 4950	4950	0.5	0.00	-	-	-	-	-	KOZ4P 4950	4950	1285	0.00	-	-	-	-	-

Jan-25 (81d 11/8/24); CSize 25; KOF5 3653.00

KOF5C 2450	2450	1194.5	0.00	-	-	-	-	-	KOF5P 2450	2450	0.5	0.00	-	-	-	-	-
KOF5C 2500	2500	1144.5	0.00	-	-	-	-	-	KOF5P 2500	2500	0.5	0.00	-	-	-	-	-
KOF5C 2550	2550	1095	0.00	-	-	-	-	-	KOF5P 2550	2550	0.5	0.00	-	-	-	-	-
KOF5C 2600	2600	1045.5	0.00	-	-	-	-	-	KOF5P 2600	2600	0.5	0.00	-	-	-	-	-
KOF5C 2650	2650	996	0.00	-	-	-	-	-	KOF5P 2650	2650	0.5	0.00	-	-	-	-	-
KOF5C 2700	2700	946.5	0.00	-	-	-	-	-	KOF5P 2700	2700	0.5	0.00	-	-	-	-	-
KOF5C 2750	2750	897	0.00	-	-	-	-	-	KOF5P 2750	2750	0.5	0.00	-	-	-	-	-
KOF5C 2800	2800	847.5	0.00	-	-	-	-	-	KOF5P 2800	2800	0.5	0.00	-	-	-	-	-
KOF5C 2850	2850	798	0.00	-	-	-	-	-	KOF5P 2850	2850	1	0.00	-	-	-	-	-
KOF5C 2900	2900	749	0.00	-	-	-	-	-	KOF5P 2900	2900	1.5	0.00	-	-	-	-	-
KOF5C 2950	2950	700.5	0.00	-	-	-	-	-	KOF5P 2950	2950	2.5	0.00	-	-	-	-	-
KOF5C 3000	3000	652	0.00	-	-	-	-	-	KOF5P 3000	3000	4	0.00	-	-	-	-	-
KOF5C 3050	3050	604.5	0.00	-	-	-	-	-	KOF5P 3050	3050	6	0.00	-	-	-	-	-
KOF5C 3100	3100	557.5	0.00	-	-	-	-	-	KOF5P 3100	3100	8.5	0.00	-	-	-	-	-
KOF5C 3150	3150	511.5	0.00	-	-	-	-	-	KOF5P 3150	3150	12	0.00	-	-	-	-	-
KOF5C 3200	3200	466.5	0.00	-	-	-	-	-	KOF5P 3200	3200	17	0.00	-	-	-	-	-
KOF5C 3250	3250	423.5	0.00	-	-	-	-	-	KOF5P 3250	3250	23	0.00	-	-	-	-	-
KOF5C 3300	3300	381.5	0.00	-	-	-	-	-	KOF5P 3300	3300	31	0.00	-	-	-	-	-
KOF5C 3350	3350	341.5	0.00	-	-	-	-	-	KOF5P 3350	3350	41	0.00	-	-	-	-	-
KOF5C 3400	3400	304	0.00	-	-	-	-	-	KOF5P 3400	3400	53	0.00	-	-	-	-	-
KOF5C 3450	3450	268.5	0.00	-	-	-	-	-	KOF5P 3450	3450	67	0.00	-	-	-	-	-
KOF5C 3500	3500	235.5	0.00	-	-	-	-	-	KOF5P 3500	3500	83.5	0.00	-	-	-	-	-
KOF5C 3550	3550	205	0.00	-	-	-	-	-	KOF5P 3550	3550	102.5	0.00	-	-	-	-	-
KOF5C 3600	3600	177	0.00	-	-	-	-	-	KOF5P 3600	3600	124.5	0.00	-	-	-	-	-
KOF5C 3650	3650	152	0.00	-	-	-	-	-	KOF5P 3650	3650	149	0.00	-	-	-	-	-
KOF5C 3700	3700	129	0.00	-	-	-	-	-	KOF5P 3700	3700	176	0.00	-	-	-	-	-
KOF5C 3750	3750	109	0.00	-	-	-	-	-	KOF5P 3750	3750	205.5	0.00	-	-	-	-	-
KOF5C 3800	3800	91.5	0.00	-	-	-	-	-	KOF5P 3800	3800	237	0.00	-	-	-	-	-
KOF5C 3850	3850	76	0.00	-	-	-	-	-	KOF5P 3850	3850	271.5	0.00	-	-	-	-	-
KOF5C 3900	3900	62.5	0.00	-	-	-	-	-	KOF5P 3900	3900	308	0.00	-	-	-	-	-
KOF5C 3950	3950	51	0.00	-	-	-	-	-	KOF5P 3950	3950	346	0.00	-	-	-	-	-
KOF5C 4000	4000	41.5	0.00	-	-	-	-	-	KOF5P 4000	4000	386	0.00	-	-	-	-	-
KOF5C 4050	4050	33.5	0.00	-	-	-	-	-	KOF5P 4050	4050	427.5	0.00	-	-	-	-	-
KOF5C 4100	4100	27	0.00	-	-	-	-	-	KOF5P 4100	4100	470.5	0.00	-	-	-	-	-
KOF5C 4150	4150	21.5	0.00	-	-	-	-	-	KOF5P 4150	4150	514.5	0.00	-	-	-	-	-
KOF5C 4200	4200	17	0.00	-	-	-	-	-	KOF5P 4200	4200	560	0.00	-	-	-	-	-
KOF5C 4250	4250	13	0.00	-	-	-	-	-	KOF5P 4250	4250	606	0.00	-	-	-	-	-
KOF5C 4300	4300	10	0.00	-	-	-	-	-	KOF5P 4300	4300	652.5	0.00	-	-	-	-	-
KOF5C 4350	4350	8	0.00	-	-	-	-	-	KOF5P 4350	4350	700	0.00	-	-	-	-	-
KOF5C 4400	4400	6	0.00	-	-	-	150.0	-	KOF5P 4400	4400	747.5	0.00	-	-	-	-	-
KOF5C 4450	4450	4.5	0.00	-	-	-	-	-	KOF5P 4450	4450	796	0.00	-	-	-	-	-
KOF5C 4500	4500	3.5	0.00	-	-	-	-	-	KOF5P 4500	4500	844.5	0.00	-	-	-	-	-
KOF5C 4550	4550	2.5	0.00	-	-	-	-	-	KOF5P 4550	4550	893	0.00	-	-	-	-	-
KOF5C 4600	4600	2	0.00	-	-	-	-	-	KOF5P 4600	4600	942	0.00	-	-	-	-	-
KOF5C 4650	4650	1.5	0.00	-	-	-	-	-	KOF5P 4650	4650	991.5	0.00	-	-	-	-	-
KOF5C 4700	4700	1	0.00	-	-	-	-	-	KOF5P 4700	4700	1040.5	0.00	-	-	-	-	-
KOF5C 4750	4750	1	0.00	-	-	-	-	-	KOF5P 4750	4750	1090	0.00	-	-	-	-	-
KOF5C 4800	4800	0.5	0.00	-	-	-	-	-	KOF5P 4800	4800	1139.5	0.00	-	-	-	-	-
KOF5C 4850	4850	0.5	0.00	-	-	-	-	-	KOF5P 4850	4850	1189	0.00	-	-	-	-	-
KOF5C 4900	4900	0.5	0.00	-	-	-	-	-	KOF5P 4900	4900	1238.5	0.00	-	-	-	-	-

Feb-25 (113d 12/10/24); CSize 25; KOG5 3655.00

KOG5C 2600	2600	1045	0.00	-	-	-	-	-	KOG5P 2600	2600	0.5	0.00	-	-	-	-	-
KOG5C 2650	2650	995.5	0.00	-	-	-	-	-	KOG5P 2650	2650	0.5	0.00	-	-	-	-	-
KOG5C 2700	2700	946	0.00	-	-	-	-	-	KOG5P 2700	2700	0.5	0.00	-	-	-	-	-
KOG5C 2750	2750	897	0.00	-	-	-	-	-	KOG5P 2750	2750	1	0.00	-	-	-	-	-
KOG5C 2800	2800	848	0.00	-	-	-	-	-	KOG5P 2800	2800	1.5	0.00	-	-	-	-	-
KOG5C 2850	2850	799.5	0.00	-	-	-	-	-	KOG5P 2850	2850	2.5	0.00	-	-	-	-	-
KOG5C 2900	2900	751	0.00	-	-	-	-	-	KOG5P 2900	2900	3.5	0.00	-	-	-	-	-
KOG5C 2950	2950	703.5	0.00	-	-	-	-	-	KOG5P 2950	2950	5.5	0.00	-	-	-	-	-
KOG5C 3000	3000	656	0.00	-	-	-	-	-	KOG5P 3000	3000	7.5	0.00	-	-	-	-	-
KOG5C 3050	3050	609.5	0.00	-	-	-	-	-	KOG5P 3050	3050	10.5	0.00	-	-	-	-	-
KOG5C 3100	3100	564	0.00	-	-	-	-	-	KOG5P 3100	3100	14.5	0.00	-	-	-	-	-
KOG5C 3150	3150	520	0.00	-	-	-	-	-	KOG5P 3150	3150	20	0.00	-	-	-	-	-
KOG5C 3200	3200	477	0.00	-	-	-	-	-	KOG5P 3200	3200	26.5	0.00	-	-	-	-	-
KOG5C 3250	3250	435	0.00	-	-	-	-	-	KOG5P 3250	3250	34	0.00	-	-	-	-	-
KOG5C 3300	3300	395	0.00	-	-	-	-	-	KOG5P 3300	3300	43.5	0.00	-	-	-	-	-
KOG5C 3350	3350	357	0.00	-	-	-	-	-	KOG5P 3350	3350	55	0.00	-	-	-	-	-
KOG5C 3400	3400	321	0.00	-	-	-	-	-	KOG5P 3400	3400	68.5	0.00	-	-	-	-	-
KOG5C 3450	3450	287	0.00	-	-	-	-	-	KOG5P 3450	3450	84	0.00	-	-	-	-	-
KOG5C 3500	3500	255	0.00	-	-	-	-	-	KOG5P 3500	3500	101.5	0.00	-	-	-	-	-
KOG5C 355																	

KOG5C 4900	4900	1	0.00	-	-	-	-	-	KOG5P 4900	4900	1234	0.00	-	-	-	-	-
KOG5C 4950	4950	1	0.00	-	-	-	-	-	KOG5P 4950	4950	1263	0.00	-	-	-	-	-
KOG5C 5000	5000	0.5	0.00	-	-	-	-	-	KOG5P 5000	5000	1332.5	0.00	-	-	-	-	-
KOG5C 5050	5050	0.5	0.00	-	-	-	-	-	KOG5P 5050	5050	1381.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
NOV 24	CALL	22.47	22.79	-1.40
	PUT	22.54	22.79	-1.10
	MEAN	22.51	22.79	-1.25
DEC 24	CALL	22.47	22.51	-0.18
	PUT	22.54	22.51	0.13
	MEAN	22.51	22.51	-0.02
JAN 25	CALL	21.71	21.69	0.09
	PUT	21.71	21.69	0.09
	MEAN	21.71	21.69	0.09

	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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