

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 24	3,866	-58	3,918	3,922	3,859	2,392	14,429
OCT 24	3,772	-32	3,792	3,807	3,759	9,452	42,162
NOV 24	3,715	-6	3,711	3,741	3,698	28,367	50,237
DEC 24	3,693	7	3,675	3,718	3,673	7,942	25,678
JAN 25	3,685	13	3,661	3,710	3,661	5,477	22,966
FEB 25	3,678	10	3,666	3,705	3,662	2,085	12,245
MAR 25	3,667	4	3,659	3,697	3,657	2,674	22,261
APR 25	3,646	4	3,645	3,675	3,636	383	10,352
MAY 25	3,618	-1	3,625	3,651	3,608	900	13,142
JUN 25	3,594	-1	3,595	3,615	3,594	229	2,829
JUL 25	3,565	-6	3,574	3,599	3,563	518	5,770
AUG 25	3,559	-6	3,587	3,587	3,558	66	46
SEP 25	3,556	-6	3,560	3,578	3,555	123	5,243
NOV 25	3,546	-6	3,560	3,564	3,560	18	1,306
JAN 26	3,546	-6					
MAR 26	3,546	-6					
MAY 26	3,546	-6					
JUL 26	3,546	-6					
SEP 26	3,546	-6					
NOV 26	3,546	-6					
JAN 27	3,546	-6					
MAR 27	3,546	-6					
MAY 27	3,546	-6					
JUL 27	3,546	-6					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 24	40.71	0.24	40.47	40.85	40.71	27,321	58,375
OCT 24	39.86	0.20	39.66	39.98	39.87	23,650	70,271
DEC 24	39.20	0.12	39.13	39.36	39.20	54,945	258,794
JAN 25	39.21	0.07	39.15	39.34	39.23	14,417	73,568
MAR 25	39.33	0.01	39.37	39.47	39.36	7,995	46,725
MAY 25	39.59	0.02	39.64	39.60	39.60	3,491	28,822
JUL 25	39.78	0.02	39.78	39.89	39.80	3,050	20,889
AUG 25	39.80	-0.01	39.79	39.96	39.35	882	3,457
SEP 25	39.78	-0.02	39.82	39.92	39.47	435	3,955
OCT 25	39.61	-0.05	39.39	39.73	39.34	175	2,372
DEC 25	39.64	-0.06	39.74	39.81	39.32	476	7,071
JAN 26	39.71	-0.08	-	#N/A	#N/A	-	58
MAR 26	39.72	-0.08	-	#N/A	#N/A	-	12
MAY 26	39.68	-0.08	-	#N/A	#N/A	-	16
JUL 26	39.68	-0.07	-	#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 (20d 9/10/24); CSize 25; KOX4 3733.00</b>																			
KOX4C 2550	2550	1163	0.00	-	-	-	-	-		KOX4P 2550	2550	0.5	0.00	-	-	-	-	-	
KOX4C 2600	2600	1113	0.00	-	-	-	-	-		KOX4P 2600	2600	0.5	0.00	-	-	-	-	-	
KOX4C 2650	2650	1063	0.00	-	-	-	-	-		KOX4P 2650	2650	0.5	0.00	-	-	-	-	-	
KOX4C 2700	2700	1013	0.00	-	-	-	-	-		KOX4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOX4C 2750	2750	963.5	0.00	-	-	-	-	-		KOX4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOX4C 2800	2800	913.5	0.00	-	-	-	-	-		KOX4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOX4C 2850	2850	863.5	0.00	-	-	-	-	-		KOX4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOX4C 2900	2900	813.5	0.00	-	-	-	-	-		KOX4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOX4C 2950	2950	763.5	0.00	-	-	-	-	-		KOX4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOX4C 3000	3000	713.5	0.00	-	-	-	-	-		KOX4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOX4C 3050	3050	664	0.00	-	-	-	-	-		KOX4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOX4C 3100	3100	614	0.00	-	-	-	-	-		KOX4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOX4C 3150	3150	564	0.00	-	-	-	-	-		KOX4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOX4C 3200	3200	514.5	0.00	-	-	-	-	-		KOX4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOX4C 3250	3250	464.5	0.00	-	-	-	-	-		KOX4P 3250	3250	0.5	0.00	-	-	-	-	-	
KOX4C 3300	3300	415.5	0.00	-	-	-	-	-		KOX4P 3300	3300	1	0.00	-	-	-	-	-	
KOX4C 3350	3350	366.5	0.00	-	-	-	-	-		KOX4P 3350	3350	2	0.00	-	-	-	-	-	
KOX4C 3400	3400	319	0.00	-	-	-	-	-		KOX4P 3400	3400	4.5	0.00	-	-	-	-	-	
KOX4C 3450	3450	272.5	0.00	-	-	-	-	-		KOX4P 3450	3450	8	0.00	-	-	-	-	-	
KOX4C 3500	3500	228.5	0.00	-	-	-	-	-		KOX4P 3500	3500	14	0.00	-	-	-	-	-	
KOX4C 3550	3550	187.5	0.00	-	-	-	-	-		KOX4P 3550	3550	22.5	0.00	-	-	-	-	-	
KOX4C 3600	3600	150	0.00	-	-	-	-	-		KOX4P 3600	3600	35	0.00	-	-	-	-	-	
KOX4C 3650	3650	117	0.00	-	-	-	-	-		KOX4P 3650	3650	52	0.00	-	-	-	-	-	
KOX4C 3700	3700	88.5	0.00	-	-	-	-	-		KOX4P 3700	3700	73.5	0.00	-	-	-	-	-	
KOX4C 3750	3750	65	0.00	-	-	-	-	-		KOX4P 3750	3750	100	0.00	-	-	-	-	-	
KOX4C 3800	3800	46.5	0.00	-	-	-	-	-		KOX4P 3800	3800	131.5	0.00	-	-	-	-	-	
KOX4C 3850	3850	32	0.00	-	-	-	-	-		KOX4P 3850	3850	167	0.00	-	-	-	-	-	
KOX4C 3900	3900	21.5	0.00	-	-	-	-	-		KOX4P 3900	3900	206	0.00	-	-	-	-	-	
KOX4C 3950	3950	14	0.00	-	-	-	-	-		KOX4P 3950	3950	248.5	0.00	-	-	-	-	-	
KOX4C 4000	4000	8.5	0.00	-	-	-	-	-		KOX4P 4000	4000	293	0.00	-	-	-	-	-	
KOX4C 4050	4050	5	0.00	-	-	-	-	-		KOX4P 4050	4050	339.5	0.00	-	-	-	-	-	
KOX4C 4100	4100	3	0.00	-	-	-	-	-		KOX4P 4100	4100	387.5	0.00	-	-	-	-	-	
KOX4C 4150	4150	1.5	0.00	-	-	-	-	-		KOX4P 4150	4150	436	0.00	-	-	-	-	-	
KOX4C 4200	4200	1	0.00	-	-	-	200.0	-		KOX4P 4200	4200	485	0.00	-	-	-	-	-	
KOX4C 4250	4250	0.5	0.00	-	-	-	-	-		KOX4P 4250	4250	534.5	0.00	-	-	-	-	-	
KOX4C 4300	4300	0.5	0.00	-	-	-	100.0	-		KOX4P 4300	4300	584	0.00	-	-	-	-	-	
KOX4C 4350	4350	0.5	0.00	-	-	-	-	-		KOX4P 4350	4350	634	0.00	-	-	-	-	-	
KOX4C 4400	4400	0.5	0.00	-	-	-	-	-		KOX4P 4400	4400	684	0.00	-	-	-	-	-	
KOX4C 4450	4450	0.5	0.00	-	-	-	-	-		KOX4P 4450	4450	733.5	0.00	-	-	-	-	-	
KOX4C 4500	4500	0.5	0.00	-	-	-	-	-		KOX4P 4500	4500	783.5	0.00	-	-	-	-	-	
KOX4C 4550	4550	0.5	0.00	-	-	-	-	-		KOX4P 4550	4550	833.5	0.00	-	-	-	-	-	
KOX4C 4600	4600	0.5	0.00	-	-	-	-	-		KOX4P 4600	4600	883.5	0.00	-	-	-	-	-	
KOX4C 4650	4650	0.5	0.00	-	-	-	-	-		KOX4P 4650	4650	933.5	0.00	-	-	-	-	-	
KOX4C 4700	4700	0.5	0.00	-	-	-	-	-		KOX4P 4700	4700	983.5	0.00	-	-	-	-	-	
KOX4C 4750	4750	0.5	0.00	-	-	-	-	-		KOX4P 4750	4750	1033	0.00	-	-	-	-	-	
KOX4C 4800	4800	0.5	0.00	-	-	-	-	-		KOX4P 4800	4800	1083	0.00	-	-	-	-	-	
KOX4C 4850	4850	0.5	0.00	-	-	-	-	-		KOX4P 4850	4850	1133	0.00	-	-	-	-	-	
KOX4C 4900	4900	0.5	0.00	-	-	-	-	-		KOX4P 4900	4900	1183	0.00	-	-	-	-	-	
KOX4C 4950	4950	0.5	0.00	-	-	-	-	-		KOX4P 4950	4950	1233	0.00	-	-	-	-	-	
KOX4C 5000	5000	0.5	0.00	-	-	-	-	-		KOX4P 5000	5000	1282.5	0.00	-	-	-	-	-	
<b>Dec-24 (50d 10/10/24); CSize 25; KOZ4 3720.00</b>																			
KOZ4C 2500	2500	1188	0.00	-	-	-	-	-		KOZ4P 2500	2500	0.5	0.00	-	-	-	-	-	
KOZ4C 2550	2550	1138	0.00	-	-	-	-	-		KOZ4P 2550	2550	0.5	0.00	-	-	-	-	-	
KOZ4C 2600	2600	1088.5	0.00	-	-	-	-	-		KOZ4P 2600	2600	0.5	0.00	-	-	-	-	-	
KOZ4C 2650	2650	1038.5	0.00	-	-	-	-	-		KOZ4P 2650	2650	0.5	0.00	-	-	-	-	-	
KOZ4C 2700	2700	988.5	0.00	-	-	-	-	-		KOZ4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOZ4C 2750	2750	939	0.00	-	-	-	-	-		KOZ4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOZ4C 2800	2800	889	0.00	-	-	-	-	-		KOZ4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOZ4C 2850	2850	839.5	0.00	-	-	-	-	-		KOZ4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOZ4C 2900	2900	789.5	0.00	-	-	-	-	-		KOZ4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOZ4C 2950	2950	740	0.00	-	-	-	-	-		KOZ4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOZ4C 3000	3000	690.5	0.00	-	-	-	-	-		KOZ4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOZ4C 3																			

KOZ4C 3950	3950	38.5	0.00	-	-	-	-	-	-	KOZ4P 3950	3950	294.5	0.00	-	-	-	-	-	-
KOZ4C 4000	4000	29.5	0.00	-	-	-	-	-	-	KOZ4P 4000	4000	335	0.00	-	-	-	-	-	-
KOZ4C 4050	4050	22.5	0.00	-	-	-	-	-	-	KOZ4P 4050	4050	378	0.00	-	-	-	-	-	-
KOZ4C 4100	4100	16.5	0.00	-	-	-	-	-	-	KOZ4P 4100	4100	422	0.00	-	-	-	-	-	-
KOZ4C 4150	4150	12.5	0.00	-	-	-	-	-	-	KOZ4P 4150	4150	467.5	0.00	-	-	-	-	-	-
KOZ4C 4200	4200	9	0.00	-	-	-	-	-	-	KOZ4P 4200	4200	514	0.00	-	-	-	-	-	-
KOZ4C 4250	4250	6.5	0.00	-	-	-	-	-	-	KOZ4P 4250	4250	561	0.00	-	-	-	-	-	-
KOZ4C 4300	4300	4.5	0.00	-	-	-	100.0	-	-	KOZ4P 4300	4300	609	0.00	-	-	-	-	-	-
KOZ4C 4350	4350	3.5	0.00	-	-	-	-	-	-	KOZ4P 4350	4350	657.5	0.00	-	-	-	-	-	-
KOZ4C 4400	4400	2.5	0.00	-	-	-	200.0	-	-	KOZ4P 4400	4400	706	0.00	-	-	-	-	-	-
KOZ4C 4450	4450	1.5	0.00	-	-	-	-	-	-	KOZ4P 4450	4450	755.5	0.00	-	-	-	-	-	-
KOZ4C 4500	4500	1	0.00	-	-	-	300.0	-	-	KOZ4P 4500	4500	804.5	0.00	-	-	-	-	-	-
KOZ4C 4550	4550	0.5	0.00	-	-	-	-	-	-	KOZ4P 4550	4550	854	0.00	-	-	-	-	-	-
KOZ4C 4600	4600	0.5	0.00	-	-	-	-	-	-	KOZ4P 4600	4600	903.5	0.00	-	-	-	-	-	-
KOZ4C 4650	4650	0.5	0.00	-	-	-	-	-	-	KOZ4P 4650	4650	953	0.00	-	-	-	-	-	-
KOZ4C 4700	4700	0.5	0.00	-	-	-	-	-	-	KOZ4P 4700	4700	1003	0.00	-	-	-	-	-	-
KOZ4C 4750	4750	0.5	0.00	-	-	-	-	-	-	KOZ4P 4750	4750	1052.5	0.00	-	-	-	-	-	-
KOZ4C 4800	4800	0.5	0.00	-	-	-	-	-	-	KOZ4P 4800	4800	1102.5	0.00	-	-	-	-	-	-
KOZ4C 4850	4850	0.5	0.00	-	-	-	-	-	-	KOZ4P 4850	4850	1152	0.00	-	-	-	-	-	-
KOZ4C 4900	4900	0.5	0.00	-	-	-	-	-	-	KOZ4P 4900	4900	1202	0.00	-	-	-	-	-	-
KOZ4C 4950	4950	0.5	0.00	-	-	-	-	-	-	KOZ4P 4950	4950	1251.5	0.00	-	-	-	-	-	-

**Jan-25 (79d 11/8/24); CSize 25; KOF5 3715.00**

KOF5C 2500	2500	1177	0.00	-	-	-	-	-	-	KOF5P 2500	2500	0.5	0.00	-	-	-	-	-	-
KOF5C 2550	2550	1127.5	0.00	-	-	-	-	-	-	KOF5P 2550	2550	0.5	0.00	-	-	-	-	-	-
KOF5C 2600	2600	1077.5	0.00	-	-	-	-	-	-	KOF5P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOF5C 2650	2650	1028	0.00	-	-	-	-	-	-	KOF5P 2650	2650	0.5	0.00	-	-	-	-	-	-
KOF5C 2700	2700	978.5	0.00	-	-	-	-	-	-	KOF5P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOF5C 2750	2750	929	0.00	-	-	-	-	-	-	KOF5P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOF5C 2800	2800	879.5	0.00	-	-	-	-	-	-	KOF5P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOF5C 2850	2850	830	0.00	-	-	-	-	-	-	KOF5P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOF5C 2900	2900	780.5	0.00	-	-	-	-	-	-	KOF5P 2900	2900	1	0.00	-	-	-	-	-	-
KOF5C 2950	2950	731.5	0.00	-	-	-	-	-	-	KOF5P 2950	2950	1.5	0.00	-	-	-	-	-	-
KOF5C 3000	3000	683	0.00	-	-	-	-	-	-	KOF5P 3000	3000	2.5	0.00	-	-	-	-	-	-
KOF5C 3050	3050	635	0.00	-	-	-	-	-	-	KOF5P 3050	3050	4	0.00	-	-	-	-	-	-
KOF5C 3100	3100	587	0.00	-	-	-	-	-	-	KOF5P 3100	3100	6	0.00	-	-	-	-	-	-
KOF5C 3150	3150	540.5	0.00	-	-	-	-	-	-	KOF5P 3150	3150	9	0.00	-	-	-	-	-	-
KOF5C 3200	3200	494.5	0.00	-	-	-	-	-	-	KOF5P 3200	3200	13	0.00	-	-	-	-	-	-
KOF5C 3250	3250	450	0.00	-	-	-	-	-	-	KOF5P 3250	3250	18	0.00	-	-	-	-	-	-
KOF5C 3300	3300	407	0.00	-	-	-	-	-	-	KOF5P 3300	3300	24.5	0.00	-	-	-	-	-	-
KOF5C 3350	3350	365.5	0.00	-	-	-	-	-	-	KOF5P 3350	3350	33	0.00	-	-	-	-	-	-
KOF5C 3400	3400	326.5	0.00	-	-	-	-	-	-	KOF5P 3400	3400	43.5	0.00	-	-	-	-	250	-
KOF5C 3450	3450	289	0.00	-	-	-	-	-	-	KOF5P 3450	3450	56	0.00	-	-	-	-	-	-
KOF5C 3500	3500	254.5	0.00	-	-	-	-	-	-	KOF5P 3500	3500	70.5	0.00	-	-	-	-	-	-
KOF5C 3550	3550	222	0.00	-	-	-	-	-	-	KOF5P 3550	3550	88	0.00	-	-	-	-	-	-
KOF5C 3600	3600	192.5	0.00	-	-	-	-	-	-	KOF5P 3600	3600	108	0.00	-	-	-	-	-	-
KOF5C 3650	3650	165.5	0.00	-	-	-	-	-	-	KOF5P 3650	3650	130.5	0.00	-	-	-	-	-	-
KOF5C 3700	3700	141	0.00	-	-	-	-	-	-	KOF5P 3700	3700	156	0.00	-	-	-	-	-	-
KOF5C 3750	3750	119.5	0.00	-	-	-	-	-	-	KOF5P 3750	3750	184	0.00	-	-	-	-	-	-
KOF5C 3800	3800	100	0.00	-	-	-	-	-	-	KOF5P 3800	3800	214.5	0.00	-	-	-	-	-	-
KOF5C 3850	3850	83.5	0.00	-	-	-	-	-	-	KOF5P 3850	3850	247	0.00	-	-	-	-	-	-
KOF5C 3900	3900	69	0.00	-	-	-	-	-	-	KOF5P 3900	3900	282.5	0.00	-	-	-	-	-	-
KOF5C 3950	3950	56.5	0.00	-	-	-	-	-	-	KOF5P 3950	3950	319.5	0.00	-	-	-	-	-	-
KOF5C 4000	4000	46	0.00	-	-	-	-	-	-	KOF5P 4000	4000	358.5	0.00	-	-	-	-	-	-
KOF5C 4050	4050	37	0.00	-	-	-	-	-	-	KOF5P 4050	4050	399.5	0.00	-	-	-	-	-	-
KOF5C 4100	4100	29.5	0.00	-	-	-	-	-	-	KOF5P 4100	4100	441.5	0.00	-	-	-	-	-	-
KOF5C 4150	4150	23.5	0.00	-	-	-	-	-	-	KOF5P 4150	4150	485	0.00	-	-	-	-	-	-
KOF5C 4200	4200	18.5	0.00	-	-	-	-	-	-	KOF5P 4200	4200	530	0.00	-	-	-	-	-	-
KOF5C 4250	4250	14.5	0.00	-	-	-	-	-	-	KOF5P 4250	4250	575.5	0.00	-	-	-	-	-	-
KOF5C 4300	4300	11	0.00	-	-	-	-	-	-	KOF5P 4300	4300	622	0.00	-	-	-	-	-	-
KOF5C 4350	4350	8.5	0.00	-	-	-	-	-	-	KOF5P 4350	4350	669	0.00	-	-	-	-	-	-
KOF5C 4400	4400	6.5	0.00	-	-	-	150.0	-	-	KOF5P 4400	4400	716.5	0.00	-	-	-	-	-	-
KOF5C 4450	4450	5	0.00	-	-	-	-	-	-	KOF5P 4450	4450	765	0.00	-	-	-	-	-	-
KOF5C 4500	4500	4	0.00	-	-	-	-	-	-	KOF5P 4500	4500	813	0.00	-	-	-	-	-	-
KOF5C 4550	4550	3	0.00	-	-	-	-	-	-	KOF5P 4550	4550	862	0.00	-	-	-	-	-	-
KOF5C 4600	4600	2	0.00	-	-	-	-	-	-	KOF5P 4600	4600	911	0.00	-	-	-	-	-	-
KOF5C 4650	4650	1.5	0.00	-	-	-	-	-	-	KOF5P 4650	4650	960	0.00	-	-	-	-	-	-
KOF5C 4700	4700	1	0.00	-	-	-	-	-	-	KOF5P 4700	4700	1009	0.00	-	-	-	-	-	-
KOF5C 4750	4750	1	0.00	-	-	-	-	-	-	KOF5P 4750	4750	1058.5	0.00	-	-	-	-	-	-
KOF5C 4800	4800	0.5	0.00	-	-	-	-	-	-	KOF5P 4800	4800	1108	0.00	-	-	-	-	-	-
KOF5C 4850	4850	0.5	0.00	-	-	-	-	-	-	KOF5P 4850	4850	1157.5	0.00	-	-	-	-	-	-
KOF5C 4900	4900	0.5	0.00	-	-	-	-	-	-	KOF5P 4900	4900	1207	0.00	-	-	-	-	-	-
KOF5C 4950	4950	0.5	0.00	-	-	-	-	-	-	KOF5P 4950	4950	1256.5	0.00	-	-	-	-	-	-

**Feb-25 (111d 12/10/24); CSize 25; KOG5 3711.00**

KOG5C 2600	2600	1068	0.00	-	-	-	-	-	-	KOG5P 2600	2600	0.5	0.00	-	-	-	-	-	-
KOG5C 2650	2650	1018.5	0.00	-	-	-	-	-	-	KOG5P 2650	2650	0.5	0.00	-	-	-	-	-	-
KOG5C 2700	2700	969	0.00	-	-	-	-	-	-	KOG5P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOG5C 2750	2750	920	0.00	-	-	-	-	-	-	KOG5P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOG5C 2800	2800	871	0.00	-	-	-	-	-	-	KOG5P 2800	2800	1	0.00	-	-	-	-	-	-
KOG5C 2850	2850	822	0.00	-	-	-	-	-	-	KOG5P 2850	2850	2	0.00	-	-	-	-	-	-
KOG5C 2900	2900	773.5	0.00	-	-	-	-	-	-	KOG5P 2900	2900	3	0.00	-	-	-	-	-	-
KOG5C 2950	2950	725.5	0.00	-	-	-	-	-	-	KOG5P 2950	2950	4	0.00	-	-	-	-	-	-
KOG5C 3000	3000	677.5	0.00	-	-	-	-	-	-	KOG5P 3000	3000	6	0.00	-	-	-	-	-	-
KOG5C 3050	3050	630.5	0.00	-	-	-	-	-	-	KOG5P 3050	3050	9	0.00	-	-	-	-	-	-
KOG5C 3100	3100	584.5	0.00	-	-	-	-	-	-	KOG5P 3100	3100	12	0.00	-	-	-	-	-	-
KOG5C 3150	3150	539.5	0.00	-	-	-	-	-	-	KOG5P 3150	3150	16.5	0.00	-	-	-	-	-	-
KOG5C 3200	3200	495.5	0.00	-	-	-	-	-	-	KOG5P 3200	3200	22.5	0.00</						

KOG5C 4900	4900	1	0.00	-	-	-	-	-	KOG5P 4900	4900	1211.5	0.00	-	-	-	-	-
KOG5C 4950	4950	1	0.00	-	-	-	-	-	KOG5P 4950	4950	1260.5	0.00	-	-	-	-	-
KOG5C 5000	5000	0.5	0.00	-	-	-	-	-	KOG5P 5000	5000	1310	0.00	-	-	-	-	-
KOG5C 5050	5050	0.5	0.00	-	-	-	-	-	KOG5P 5050	5050	1359.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
NOV 24	CALL	22.50	22.48	0.09
	PUT	22.51	22.48	0.13
	MEAN	22.51	22.48	0.11
DEC 24	CALL	22.50	22.48	0.09
	PUT	22.51	22.48	0.13
	MEAN	22.51	22.48	0.11
JAN 25	CALL	21.68	21.67	0.05
	PUT	21.68	21.71	-0.14
	MEAN	21.68	21.69	-0.05

	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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