

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 24	4,049	22	4,052	4,112	4,046	2,655	11,747
NOV 24	4,006	32	3,992	4,070	3,989	11,642	47,705
DEC 24	3,977	30	3,984	4,040	3,961	39,907	79,958
JAN 25	3,948	23	3,965	4,010	3,940	11,010	29,914
FEB 25	3,923	16	3,935	3,979	3,920	5,373	16,258
MAR 25	3,899	14	3,898	3,953	3,895	5,098	22,866
APR 25	3,870	14	3,880	3,916	3,858	2,963	12,074
MAY 25	3,828	12	3,839	3,873	3,817	2,078	15,652
JUN 25	3,781	12	3,799	3,822	3,774	915	6,600
JUL 25	3,732	12	3,745	3,766	3,727	798	7,417
AUG 25	3,692	12	3,705	3,724	3,679	375	2,027
SEP 25	3,675	12	3,667	3,694	3,654	355	6,325
NOV 25	3,657	12	3,658	3,679	3,658	115	1,515
JAN 26	3,657	12					
MAR 26	3,657	12					
MAY 26	3,657	12					
JUL 26	3,657	12					
SEP 26	3,657	12					
NOV 26	3,657	12					
JAN 27	3,657	12					
MAR 27	3,657	12					
MAY 27	3,657	12					
JUL 27	3,657	12					
SEP 27	3,657	12					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 24	42.62	0.46	42.15	42.66	42.45	28,606	42,025
DEC 24	41.84	0.48	41.31	41.88	41.69	96,093	255,760
JAN 25	41.85	0.48	41.36	41.88	41.69	26,061	88,208
MAR 25	42.00	0.50	41.44	42.01	41.84	15,512	72,001
MAY 25	42.23	0.48	41.74	42.23	42.10	7,628	44,492
JUL 25	42.38	0.47	41.87	42.37	42.23	5,787	26,327
AUG 25	42.30	0.46	41.80	42.27	42.23	743	4,728
SEP 25	42.15	0.41	41.90	42.67	41.84	912	4,413
OCT 25	41.91	0.40	42.38	42.38	41.84	252	2,680
DEC 25	41.90	0.38	41.55	42.61	41.55	589	9,366
JAN 26	41.93	0.38	-	#N/A	#N/A	58	387
MAR 26	41.98	0.36	42.50	42.50	42.50	109	386
MAY 26	42.09	0.36	-	#N/A	#N/A	-	253
JUL 26	42.17	0.36	-	#N/A	#N/A	-	109
AUG 26	41.90	0.36	-	#N/A	#N/A	-	-

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch	
Dec-24 (16d 10/10/24); CSize 25; KOZ4 4015.00																			
KOZ4C 2700	2700	1275	0.00	-	-	-	-	-		KOZ4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOZ4C 2750	2750	1225	0.00	-	-	-	-	-		KOZ4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOZ4C 2800	2800	1175.5	0.00	-	-	-	-	-		KOZ4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOZ4C 2850	2850	1125.5	0.00	-	-	-	-	-		KOZ4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOZ4C 2900	2900	1075.5	0.00	-	-	-	-	-		KOZ4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOZ4C 2950	2950	1025.5	0.00	-	-	-	-	-		KOZ4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOZ4C 3000	3000	975.5	0.00	-	-	-	-	-		KOZ4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOZ4C 3050	3050	925.5	0.00	-	-	-	-	-		KOZ4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOZ4C 3100	3100	875.5	0.00	-	-	-	-	-		KOZ4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOZ4C 3150	3150	826	0.00	-	-	-	-	-		KOZ4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOZ4C 3200	3200	776	0.00	-	-	-	-	-		KOZ4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOZ4C 3250	3250	726	0.00	-	-	-	-	-		KOZ4P 3250	3250	0.5	0.00	-	-	-	-	-	
KOZ4C 3300	3300	676	0.00	-	-	-	-	-		KOZ4P 3300	3300	0.5	0.00	-	-	-	-	-	
KOZ4C 3350	3350	626	0.00	-	-	-	-	-		KOZ4P 3350	3350	0.5	0.00	-	-	-	-	-	
KOZ4C 3400	3400	576	0.00	-	-	-	-	-		KOZ4P 3400	3400	0.5	0.00	-	-	-	-	-	
KOZ4C 3450	3450	526.5	0.00	-	-	-	-	-		KOZ4P 3450	3450	0.5	0.00	-	-	-	-	-	
KOZ4C 3500	3500	477	0.00	-	-	-	-	-		KOZ4P 3500	3500	0.5	0.00	-	-	-	-	-	350
KOZ4C 3550	3550	427.5	0.00	-	-	-	-	-		KOZ4P 3550	3550	1	0.00	-	-	-	-	-	
KOZ4C 3600	3600	378.5	0.00	-	-	-	-	-		KOZ4P 3600	3600	2	0.00	-	-	-	-	-	200
KOZ4C 3650	3650	330.5	0.00	-	-	-	-	-		KOZ4P 3650	3650	4	0.00	-	-	-	-	-	
KOZ4C 3700	3700	284	0.00	-	-	-	-	-		KOZ4P 3700	3700	7.5	0.00	-	-	-	-	-	
KOZ4C 3750	3750	240	0.00	-	-	-	-	-		KOZ4P 3750	3750	13	0.00	-	-	-	-	-	
KOZ4C 3800	3800	198	0.00	-	-	-	-	-		KOZ4P 3800	3800	21.5	0.00	-	-	-	-	-	
KOZ4C 3850	3850	160	0.00	-	-	-	-	-		KOZ4P 3850	3850	33	0.00	-	-	-	-	-	
KOZ4C 3900	3900	126	0.00	-	-	-	-	-		KOZ4P 3900	3900	49	0.00	-	-	-	-	-	
KOZ4C 3950	3950	96.5	0.00	-	-	-	-	-		KOZ4P 3950	3950	69.5	0.00	-	-	-	-	-	
KOZ4C 4000	4000	72	0.00	-	-	-	-	-		KOZ4P 4000	4000	95	0.00	-	-	-	-	-	
KOZ4C 4050	4050	52	0.00	-	-	-	-	-		KOZ4P 4050	4050	125	0.00	-	-	-	-	-	
KOZ4C 4100	4100	36.5	0.00	-	-	-	-	-		KOZ4P 4100	4100	159	0.00	-	-	-	-	-	
KOZ4C 4150	4150	24.5	0.00	-	-	-	-	-		KOZ4P 4150	4150	197.5	0.00	-	-	-	-	-	
KOZ4C 4200	4200	16	0.00	-	-	-	-	-		KOZ4P 4200	4200	239	0.00	-	-	-	-	-	
KOZ4C 4250	4250	10.5	0.00	-	-	-	-	-		KOZ4P 4250	4250	283	0.00	-	-	-	-	-	
KOZ4C 4300	4300	6.5	0.00	-	-	-	-	100.0		KOZ4P 4300	4300	329	0.00	-	-	-	-	-	
KOZ4C 4350	4350	4	0.00	-	-	-	-	-		KOZ4P 4350	4350	376.5	0.00	-	-	-	-	-	
KOZ4C 4400	4400	2	0.00	-	-	-	-	200.0		KOZ4P 4400	4400	424.5	0.00	-	-	-	-	-	
KOZ4C 4450	4450	1	0.00	-	-	-	-	-		KOZ4P 4450	4450	473.5	0.00	-	-	-	-	-	
KOZ4C 4500	4500	0.5	0.00	-	-	-	-	300.0		KOZ4P 4500	4500	523	0.00	-	-	-	-	-	
KOZ4C 4550	4550	0.5	0.00	-	-	-	-	-		KOZ4P 4550	4550	572.5	0.00	-	-	-	-	-	
KOZ4C 4600	4600	0.5	0.00	-	-	-	-	-		KOZ4P 4600	4600	622.5	0.00	-	-	-	-	-	
KOZ4C 4650	4650	0.5	0.00	-	-	-	-	-		KOZ4P 4650	4650	672	0.00	-	-	-	-	-	
KOZ4C 4700	4700	0.5	0.00	-	-	-	-	-		KOZ4P 4700	4700	722	0.00	-	-	-	-	-	
KOZ4C 4750	4750	0.5	0.00	-	-	-	-	-		KOZ4P 4750	4750	772	0.00	-	-	-	-	-	
KOZ4C 4800	4800	0.5	0.00	-	-	-	-	-		KOZ4P 4800	4800	822	0.00	-	-	-	-	-	
KOZ4C 4850	4850	0.5	0.00	-	-	-	-	-		KOZ4P 4850	4850	871.5	0.00	-	-	-	-	-	
KOZ4C 4900	4900	0.5	0.00	-	-	-	-	-		KOZ4P 4900	4900	921.5	0.00	-	-	-	-	-	
KOZ4C 4950	4950	0.5	0.00	-	-	-	-	-		KOZ4P 4950	4950	971.5	0.00	-	-	-	-	-	
KOZ4C 5000	5000	0.5	0.00	-	-	-	-	-		KOZ4P 5000	5000	1021.5	0.00	-	-	-	-	-	
KOZ4C 5050	5050	0.5	0.00	-	-	-	-	-		KOZ4P 5050	5050	1071.5	0.00	-	-	-	-	-	
KOZ4C 5100	5100	0.5	0.00	-	-	-	-	-		KOZ4P 5100	5100	1121.5	0.00	-	-	-	-	-	
KOZ4C 5150	5150	0.5	0.00	-	-	-	-	-		KOZ4P 5150	5150	1171.5	0.00	-	-	-	-	-	
Jan-25 (45d 11/8/24); CSize 25; KOF5 3988.00																			
KOF5C 2800	2800	1143.5	0.00	-	-	-	-	-		KOF5P 2800	2800	0.5	0.00	-	-	-	-	-	
KOF5C 2850	2850	1093.5	0.00	-	-	-	-	-		KOF5P 2850	2850	0.5	0.00	-	-	-	-	-	
KOF5C 2900	2900	1044	0.00	-	-	-	-	-		KOF5P 2900	2900	0.5	0.00	-	-	-	-	-	
KOF5C 2950	2950	994	0.00	-	-	-	-	-		KOF5P 2950	2950	0.5	0.00	-	-	-	-	-	
KOF5C 3000	3000	944.5	0.00	-	-	-	-	-		KOF5P 3000	3000	0.5	0.00	-	-	-	-	-	
KOF5C 3050	3050	894.5	0.00	-	-	-	-	-		KOF5P 3050	3050	0.5	0.00	-	-	-	-	-	
KOF5C 3100	3100	845	0.00	-	-	-	-	-		KOF5P 3100	3100	0.5	0.00	-	-	-	-	-	
KOF5C 3150	3150	795	0.00	-	-	-	-	-		KOF5P 3150	3150	0.5	0.00	-	-	-	-	-	
KOF5C 3200	3200	745.5	0.00	-	-	-	-	-		KOF5P 3200	3200	0.5	0.00	-	-	-	-	-	
KOF5C 3250	3250	696	0.00	-	-	-	-	-		KOF5P 3250	3250	1	0.00	-	-	-	-	-	
KOF5C 3300	3300	647	0.00	-	-	-	-	-	</										

KOF5C 4250	4250	35	0.00	-	-	-	-	-	KOF5P 4250	4250	336	0.00	-	-	-	-	-
KOF5C 4300	4300	27	0.00	-	-	-	-	-	KOF5P 4300	4300	378	0.00	-	-	-	-	-
KOF5C 4350	4350	21	0.00	-	-	-	-	-	KOF5P 4350	4350	421.5	0.00	-	-	-	-	-
KOF5C 4400	4400	16	0.00	-	-	-	150.0	-	KOF5P 4400	4400	466	0.00	-	-	-	-	-
KOF5C 4450	4450	12	0.00	-	-	-	-	-	KOF5P 4450	4450	512	0.00	-	-	-	-	-
KOF5C 4500	4500	9	0.00	-	-	-	-	-	KOF5P 4500	4500	558.5	0.00	-	-	-	-	-
KOF5C 4550	4550	6.5	0.00	-	-	-	-	-	KOF5P 4550	4550	606	0.00	-	-	-	-	-
KOF5C 4600	4600	4.5	0.00	-	-	-	-	-	KOF5P 4600	4600	654	0.00	-	-	-	-	-
KOF5C 4650	4650	3.5	0.00	-	-	-	-	-	KOF5P 4650	4650	702.5	0.00	-	-	-	-	-
KOF5C 4700	4700	2.5	0.00	-	-	-	-	-	KOF5P 4700	4700	751.5	0.00	-	-	-	-	-
KOF5C 4750	4750	1.5	0.00	-	-	-	-	-	KOF5P 4750	4750	800.5	0.00	-	-	-	-	-
KOF5C 4800	4800	1	0.00	-	-	-	-	-	KOF5P 4800	4800	850	0.00	-	-	-	-	-
KOF5C 4850	4850	1	0.00	-	-	-	-	-	KOF5P 4850	4850	899	0.00	-	-	-	-	-
KOF5C 4900	4900	0.5	0.00	-	-	-	-	-	KOF5P 4900	4900	949	0.00	-	-	-	-	-
KOF5C 4950	4950	0.5	0.00	-	-	-	-	-	KOF5P 4950	4950	998.5	0.00	-	-	-	-	-
KOF5C 5000	5000	0.5	0.00	-	-	-	-	-	KOF5P 5000	5000	1048	0.00	-	-	-	-	-
KOF5C 5050	5050	0.5	0.00	-	-	-	-	-	KOF5P 5050	5050	1098	0.00	-	-	-	-	-
KOF5C 5100	5100	0.5	0.00	-	-	-	-	-	KOF5P 5100	5100	1147.5	0.00	-	-	-	-	-
KOF5C 5150	5150	0.5	0.00	-	-	-	-	-	KOF5P 5150	5150	1197.5	0.00	-	-	-	-	-
KOF5C 5200	5200	0.5	0.00	-	-	-	-	-	KOF5P 5200	5200	1247	0.00	-	-	-	-	-
KOF5C 5250	5250	0.5	0.00	-	-	-	-	-	KOF5P 5250	5250	1297	0.00	-	-	-	-	-

Feb-25 (77d 12/10/24); CSize 25; KOG5 3965.00

KOG5C 2700	2700	1215	0.00	-	-	-	-	-	KOG5P 2700	2700	0.5	0.00	-	-	-	-	-
KOG5C 2750	2750	1165	0.00	-	-	-	-	-	KOG5P 2750	2750	0.5	0.00	-	-	-	-	-
KOG5C 2800	2800	1115.5	0.00	-	-	-	-	-	KOG5P 2800	2800	0.5	0.00	-	-	-	-	-
KOG5C 2850	2850	1066	0.00	-	-	-	-	-	KOG5P 2850	2850	0.5	0.00	-	-	-	-	-
KOG5C 2900	2900	1016.5	0.00	-	-	-	-	-	KOG5P 2900	2900	0.5	0.00	-	-	-	-	-
KOG5C 2950	2950	967	0.00	-	-	-	-	-	KOG5P 2950	2950	0.5	0.00	-	-	-	-	-
KOG5C 3000	3000	917.5	0.00	-	-	-	-	-	KOG5P 3000	3000	0.5	0.00	-	-	-	-	-
KOG5C 3050	3050	868	0.00	-	-	-	-	-	KOG5P 3050	3050	1	0.00	-	-	-	-	-
KOG5C 3100	3100	819	0.00	-	-	-	-	-	KOG5P 3100	3100	1.5	0.00	-	-	-	-	-
KOG5C 3150	3150	770	0.00	-	-	-	-	-	KOG5P 3150	3150	2.5	0.00	-	-	-	-	-
KOG5C 3200	3200	722	0.00	-	-	-	-	-	KOG5P 3200	3200	3.5	0.00	-	-	-	-	-
KOG5C 3250	3250	674	0.00	-	-	-	-	-	KOG5P 3250	3250	5.5	0.00	-	-	-	-	-
KOG5C 3300	3300	626.5	0.00	-	-	-	-	-	KOG5P 3300	3300	7.5	0.00	-	-	-	-	-
KOG5C 3350	3350	580	0.00	-	-	-	-	-	KOG5P 3350	3350	11	0.00	-	-	-	-	-
KOG5C 3400	3400	534.5	0.00	-	-	-	-	-	KOG5P 3400	3400	15	0.00	-	-	-	-	-
KOG5C 3450	3450	490	0.00	-	-	-	-	-	KOG5P 3450	3450	20.5	0.00	-	-	-	-	-
KOG5C 3500	3500	447	0.00	-	-	-	-	-	KOG5P 3500	3500	27	0.00	-	-	-	-	-
KOG5C 3550	3550	406	0.00	-	-	-	-	-	KOG5P 3550	3550	35.5	0.00	-	-	-	-	-
KOG5C 3600	3600	366	0.00	-	-	-	-	-	KOG5P 3600	3600	45.5	0.00	-	-	-	-	-
KOG5C 3650	3650	328.5	0.00	-	-	-	-	-	KOG5P 3650	3650	57.5	0.00	-	-	-	-	-
KOG5C 3700	3700	293	0.00	-	-	-	-	-	KOG5P 3700	3700	71.5	0.00	-	-	-	-	-
KOG5C 3750	3750	259.5	0.00	-	-	-	-	-	KOG5P 3750	3750	88	0.00	-	-	-	-	-
KOG5C 3800	3800	228.5	0.00	-	-	-	-	-	KOG5P 3800	3800	106.5	0.00	-	-	-	-	-
KOG5C 3850	3850	200	0.00	-	-	-	-	-	KOG5P 3850	3850	127.5	0.00	-	-	-	-	-
KOG5C 3900	3900	174	0.00	-	-	-	-	-	KOG5P 3900	3900	151	0.00	-	-	-	-	-
KOG5C 3950	3950	150.5	0.00	-	-	-	-	-	KOG5P 3950	3950	177	0.00	-	-	-	-	-
KOG5C 4000	4000	129	0.00	-	-	-	-	-	KOG5P 4000	4000	205.5	0.00	-	-	-	-	-
KOG5C 4050	4050	110	0.00	-	-	-	-	-	KOG5P 4050	4050	236	0.00	-	-	-	-	-
KOG5C 4100	4100	93	0.00	-	-	-	-	-	KOG5P 4100	4100	269	0.00	-	-	-	-	-
KOG5C 4150	4150	78.5	0.00	-	-	-	-	-	KOG5P 4150	4150	304	0.00	-	-	-	-	-
KOG5C 4200	4200	65.5	0.00	-	-	-	-	-	KOG5P 4200	4200	340.5	0.00	-	-	-	-	-
KOG5C 4250	4250	54.5	0.00	-	-	-	-	-	KOG5P 4250	4250	379	0.00	-	-	-	-	-
KOG5C 4300	4300	45	0.00	-	-	-	150.0	-	KOG5P 4300	4300	419.5	0.00	-	-	-	-	-
KOG5C 4350	4350	37	0.00	-	-	-	-	-	KOG5P 4350	4350	461	0.00	-	-	-	-	-
KOG5C 4400	4400	30	0.00	-	-	-	350.0	-	KOG5P 4400	4400	504	0.00	-	-	-	-	-
KOG5C 4450	4450	24	0.00	-	-	-	-	-	KOG5P 4450	4450	547.5	0.00	-	-	-	-	-
KOG5C 4500	4500	19.5	0.00	-	-	-	200.0	-	KOG5P 4500	4500	592.5	0.00	-	-	-	-	-
KOG5C 4550	4550	15.5	0.00	-	-	-	-	-	KOG5P 4550	4550	638.5	0.00	-	-	-	-	-
KOG5C 4600	4600	12.5	0.00	-	-	-	200.0	-	KOG5P 4600	4600	685	0.00	-	-	-	-	-
KOG5C 4650	4650	10	0.00	-	-	-	-	-	KOG5P 4650	4650	732	0.00	-	-	-	-	-
KOG5C 4700	4700	7.5	0.00	-	-	-	-	-	KOG5P 4700	4700	779.5	0.00	-	-	-	-	-
KOG5C 4750	4750	6	0.00	-	-	-	-	-	KOG5P 4750	4750	827.5	0.00	-	-	-	-	-
KOG5C 4800	4800	4.5	0.00	-	-	-	-	-	KOG5P 4800	4800	876	0.00	-	-	-	-	-
KOG5C 4850	4850	3.5	0.00	-	-	-	-	-	KOG5P 4850	4850	924.5	0.00	-	-	-	-	-
KOG5C 4900	4900	3	0.00	-	-	-	-	-	KOG5P 4900	4900	973.5	0.00	-	-	-	-	-
KOG5C 4950	4950	2	0.00	-	-	-	-	-	KOG5P 4950	4950	1022.5	0.00	-	-	-	-	-
KOG5C 5000	5000	1.5	0.00	-	-	-	-	-	KOG5P 5000	5000	1071.5	0.00	-	-	-	-	-
KOG5C 5050	5050	1	0.00	-	-	-	-	-	KOG5P 5050	5050	1120.5	0.00	-	-	-	-	-
KOG5C 5100	5100	1	0.00	-	-	-	-	-	KOG5P 5100	5100	1170	0.00	-	-	-	-	-
KOG5C 5150	5150	0.5	0.00	-	-	-	-	-	KOG5P 5150	5150	1219.5	0.00	-	-	-	-	-

Mar-25 (108d 1/10/25); CSize 25; KOH5 3944.00

KOH5C 2750	2750	1138.5	0.00	-	-	-	-	-	KOH5P 2750	2750	0.5	0.00	-	-	-	-	-
KOH5C 2800	2800	1089	0.00	-	-	-	-	-	KOH5P 2800	2800	0.5	0.00	-	-	-	-	-
KOH5C 2850	2850	1040	0.00	-	-	-	-	-	KOH5P 2850	2850	0.5	0.00	-	-	-	-	-
KOH5C 2900	2900	990.5	0.00	-	-	-	-	-	KOH5P 2900	2900	1	0.00	-	-	-	-	-
KOH5C 2950	2950	941.5	0.00	-	-	-	-	-	KOH5P 2950	2950	1.5	0.00	-	-	-	-	-
KOH5C 3000	3000	893	0.00	-	-	-	-	-	KOH5P 3000	3000	2	0.00	-	-	-	-	-
KOH5C 3050	3050	844.5	0.00	-	-	-	-	-	KOH5P 3050	3050	3	0.00	-	-	-	-	-
KOH5C 3100	3100	796	0.00	-	-	-	-	-	KOH5P 3100	3100	4.5	0.00	-	-	-	-	-
KOH5C 3150	3150	748.5	0.00	-	-	-	-	-	KOH5P 3150	3150	6.5	0.00	-	-	-	-	-
KOH5C 3200	3200	701.5	0.00	-	-	-	-	-	KOH5P 3200	3200	9	0.00	-	-	-	-	-
KOH5C 3250	3250	655	0.00	-	-	-	-	-	KOH5P 3250	3250	12	0.00	-	-	-	-	-
KOH5C 3300	3300	609.5	0.00	-	-	-	-	-	KOH5P 3300	3300	16	0.00	-	-	-	-	-
KOH5C 3350	3350	565	0.00	-	-	-	-	-	KOH5P 3350	3350	21	0.00	-	-	-	-	-
KOH5C 3400	3400	522	0.00	-	-	-	-	-	KOH5P 3400	3400	27.5	0.00	-	-	-	-	-
KOH5C 3450	3450	480	0.00	-	-	-	-	-	KOH5P 3450	3450	35	0.00	-	-	-	-	-
KOH5C 3500	3500	439.5	0.00	-	-	-	-	-	KOH5P 3500	3500	44.5	0.00	-	-	-	-	-
KOH5C 3550	3550	401	0.00	-	-	-	-	-	KOH5P 3550	3550	55	0.00	-	-	-	-	-
KOH5C 3600	3600	364	0.00	-	-	-	-	-	KOH5P 3600	3600	67.5	0.00	-	-	-	-	-
KOH5C 3650	3650	329	0.00	-	-	-	-	-	KOH5P 3650	3650	82	0.00	-	-	-	-	-
KOH5C 3700	3700	296	0.00	-	-	-											

KOH5C 5050	5050	3	0.00	-	-	-	-	-	KOH5P 5050	5050	1143.5	0.00	-	-	-	-	-
KOH5C 5100	5100	2.5	0.00	-	-	-	-	-	KOH5P 5100	5100	1192.5	0.00	-	-	-	-	-
KOH5C 5150	5150	2	0.00	-	-	-	-	-	KOH5P 5150	5150	1241.5	0.00	-	-	-	-	-
KOH5C 5200	5200	1.5	0.00	-	-	-	-	-	KOH5P 5200	5200	1290.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG
DEC 24	CALL	24.18	0.00
	PUT	24.18	0.00
	MEAN	24.18	0.00
JAN 25	CALL	23.53	0.17
	PUT	23.53	0.17
	MEAN	23.53	0.17
FEB 25	CALL	22.69	0.09
	PUT	22.66	-0.04
	MEAN	22.68	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

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