

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 24	3,967	-14	3,990	4,024	3,950	51	1,299
OCT 24	3,963	18	3,950	4,009	3,921	4,797	17,979
NOV 24	3,901	16	3,894	3,951	3,858	39,520	77,328
DEC 24	3,857	16	3,845	3,906	3,817	15,331	38,204
JAN 25	3,833	14	3,827	3,880	3,797	9,413	25,713
FEB 25	3,822	8	3,810	3,868	3,790	5,723	13,225
MAR 25	3,817	8	3,809	3,862	3,787	3,331	22,677
APR 25	3,798	9	3,782	3,844	3,772	1,036	11,115
MAY 25	3,775	11	3,766	3,819	3,747	1,554	14,443
JUN 25	3,737	11	3,732	3,780	3,717	765	5,313
JUL 25	3,695	14	3,689	3,717	3,679	434	6,565
AUG 25	3,664	14	3,664	3,686	3,664	97	1,032
SEP 25	3,651	14	3,652	3,704	3,637	248	5,881
NOV 25	3,644	14	3,640	3,690	3,627	67	1,485
JAN 26	3,644	14					
MAR 26	3,644	14					
MAY 26	3,644	14					
JUL 26	3,644	14					
SEP 26	3,644	14					
NOV 26	3,644	14					
JAN 27	3,644	14					
MAR 27	3,644	14					
MAY 27	3,644	14					
JUL 27	3,644	14					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 24	40.32	-0.53	40.31	40.31	40.31	5	355
OCT 24	39.78	-0.51	40.29	39.84	39.69	28,394	65,921
NOV 24	39.30	-0.33	39.61	39.36	39.21	65,401	248,371
DEC 24	39.45	-0.31	39.73	39.50	39.38	23,600	85,591
JAN 25	39.73	-0.31	39.99	39.77	39.71	14,434	55,903
MAR 25	40.06	-0.30	40.31	40.13	40.03	8,835	39,054
JUL 25	40.32	-0.26	40.61	40.39	40.30	5,038	23,662
AUG 25	40.33	-0.24	40.93	40.40	40.31	705	4,467
SEP 25	40.27	-0.23	40.94	40.27	40.27	439	4,276
OCT 25	40.09	-0.21	40.75	40.22	40.18	184	2,820
DEC 25	40.11	-0.23	40.54	40.26	40.11	522	8,914
JAN 26	40.18	-0.23	-	-	-	-	308
MAR 26	40.27	-0.23	-	-	-	-	354
MAY 26	40.39	-0.21	-	-	-	1	250
JUL 26	40.48	-0.21	40.44	40.44	40.44	4	105

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch	
Dec-24 (28d 10/10/24); CSize 25; KOZ4 3821.00																			
KOZ4C 2600	2600	1254	0.00	-	-	-	-	-		KOZ4P 2600	2600	0.5	0.00	-	-	-	-	-	
KOZ4C 2650	2650	1204	0.00	-	-	-	-	-		KOZ4P 2650	2650	0.5	0.00	-	-	-	-	-	
KOZ4C 2700	2700	1154	0.00	-	-	-	-	-		KOZ4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOZ4C 2750	2750	1104	0.00	-	-	-	-	-		KOZ4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOZ4C 2800	2800	1054.5	0.00	-	-	-	-	-		KOZ4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOZ4C 2850	2850	1004.5	0.00	-	-	-	-	-		KOZ4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOZ4C 2900	2900	954.5	0.00	-	-	-	-	-		KOZ4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOZ4C 2950	2950	904.5	0.00	-	-	-	-	-		KOZ4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOZ4C 3000	3000	855	0.00	-	-	-	-	-		KOZ4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOZ4C 3050	3050	805	0.00	-	-	-	-	-		KOZ4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOZ4C 3100	3100	755	0.00	-	-	-	-	-		KOZ4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOZ4C 3150	3150	705.5	0.00	-	-	-	-	-		KOZ4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOZ4C 3200	3200	655.5	0.00	-	-	-	-	-		KOZ4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOZ4C 3250	3250	606	0.00	-	-	-	-	-		KOZ4P 3250	3250	0.5	0.00	-	-	-	-	-	
KOZ4C 3300	3300	556.5	0.00	-	-	-	-	-		KOZ4P 3300	3300	1	0.00	-	-	-	-	-	
KOZ4C 3350	3350	507	0.00	-	-	-	-	-		KOZ4P 3350	3350	1.5	0.00	-	-	-	-	-	
KOZ4C 3400	3400	458.5	0.00	-	-	-	-	-		KOZ4P 3400	3400	2.5	0.00	-	-	-	-	-	
KOZ4C 3450	3450	410.5	0.00	-	-	-	-	-		KOZ4P 3450	3450	5	0.00	-	-	-	-	-	
KOZ4C 3500	3500	364	0.00	-	-	-	-	-		KOZ4P 3500	3500	8	0.00	-	-	-	-	350	
KOZ4C 3550	3550	319	0.00	-	-	-	-	-		KOZ4P 3550	3550	12.5	0.00	-	-	-	-	-	
KOZ4C 3600	3600	275.5	0.00	-	-	-	-	-		KOZ4P 3600	3600	19.5	0.00	-	-	-	-	200	
KOZ4C 3650	3650	235	0.00	-	-	-	-	-		KOZ4P 3650	3650	28.5	0.00	-	-	-	-	-	
KOZ4C 3700	3700	197.5	0.00	-	-	-	-	-		KOZ4P 3700	3700	41	0.00	-	-	-	-	-	
KOZ4C 3750	3750	163	0.00	-	-	-	-	-		KOZ4P 3750	3750	56.5	0.00	-	-	-	-	-	
KOZ4C 3800	3800	132.5	0.00	-	-	-	-	-		KOZ4P 3800	3800	75.5	0.00	-	-	-	-	-	
KOZ4C 3850	3850	106	0.00	-	-	-	-	-		KOZ4P 3850	3850	99	0.00	-	-	-	-	-	
KOZ4C 3900	3900	83	0.00	-	-	-	-	-		KOZ4P 3900	3900	126	0.00	-	-	-	-	-	
KOZ4C 3950	3950	64	0.00	-	-	-	-	-		KOZ4P 3950	3950	156.5	0.00	-	-	-	-	-	
KOZ4C 4000	4000	48	0.00	-	-	-	-	-		KOZ4P 4000	4000	191	0.00	-	-	-	-	-	
KOZ4C 4050	4050	35.5	0.00	-	-	-	-	-		KOZ4P 4050	4050	228	0.00	-	-	-	-	-	
KOZ4C 4100	4100	26	0.00	-	-	-	-	-		KOZ4P 4100	4100	268	0.00	-	-	-	-	-	
KOZ4C 4150	4150	18.5	0.00	-	-	-	-	-		KOZ4P 4150	4150	310.5	0.00	-	-	-	-	-	
KOZ4C 4200	4200	13	0.00	-	-	-	-	-		KOZ4P 4200	4200	355	0.00	-	-	-	-	-	
KOZ4C 4250	4250	9	0.00	-	-	-	-	-		KOZ4P 4250	4250	401	0.00	-	-	-	-	-	
KOZ4C 4300	4300	6	0.00	-	-	-	-	100.0		KOZ4P 4300	4300	448	0.00	-	-	-	-	-	
KOZ4C 4350	4350	4	0.00	-	-	-	-	-		KOZ4P 4350	4350	495.5	0.00	-	-	-	-	-	
KOZ4C 4400	4400	2.5	0.00	-	-	-	-	200.0		KOZ4P 4400	4400	544	0.00	-	-	-	-	-	
KOZ4C 4450	4450	1.5	0.00	-	-	-	-	-		KOZ4P 4450	4450	593	0.00	-	-	-	-	-	
KOZ4C 4500	4500	1	0.00	-	-	-	-	300.0		KOZ4P 4500	4500	642.5	0.00	-	-	-	-	-	
KOZ4C 4550	4550	0.5	0.00	-	-	-	-	-		KOZ4P 4550	4550	692	0.00	-	-	-	-	-	
KOZ4C 4600	4600	0.5	0.00	-	-	-	-	-		KOZ4P 4600	4600	741.5	0.00	-	-	-	-	-	
KOZ4C 4650	4650	0.5	0.00	-	-	-	-	-		KOZ4P 4650	4650	791	0.00	-	-	-	-	-	
KOZ4C 4700	4700	0.5	0.00	-	-	-	-	-		KOZ4P 4700	4700	841	0.00	-	-	-	-	-	
KOZ4C 4750	4750	0.5	0.00	-	-	-	-	-		KOZ4P 4750	4750	891	0.00	-	-	-	-	-	
KOZ4C 4800	4800	0.5	0.00	-	-	-	-	-		KOZ4P 4800	4800	940.5	0.00	-	-	-	-	-	
KOZ4C 4850	4850	0.5	0.00	-	-	-	-	-		KOZ4P 4850	4850	990.5	0.00	-	-	-	-	-	
KOZ4C 4900	4900	0.5	0.00	-	-	-	-	-		KOZ4P 4900	4900	1040.5	0.00	-	-	-	-	-	
KOZ4C 4950	4950	0.5	0.00	-	-	-	-	-		KOZ4P 4950	4950	1090.5	0.00	-	-	-	-	-	
KOZ4C 5000	5000	0.5	0.00	-	-	-	-	-		KOZ4P 5000	5000	1140	0.00	-	-	-	-	-	
KOZ4C 5050	5050	0.5	0.00	-	-	-	-	-		KOZ4P 5050	5050	1190	0.00	-	-	-	-	-	
Jan-25 (57d 11/8/24); CSize 25; KOF5 3800.00																			
KOF5C 2600	2600	1227	0.00	-	-	-	-	-		KOF5P 2600	2600	0.5	0.00	-	-	-	-	-	
KOF5C 2650	2650	1177	0.00	-	-	-	-	-		KOF5P 2650	2650	0.5	0.00	-	-	-	-	-	
KOF5C 2700	2700	1127.5	0.00	-	-	-	-	-		KOF5P 2700	2700	0.5	0.00	-	-	-	-	-	
KOF5C 2750	2750	1077.5	0.00	-	-	-	-	-		KOF5P 2750	2750	0.5	0.00	-	-	-	-	-	
KOF5C 2800	2800	1028	0.00	-	-	-	-	-		KOF5P 2800	2800	0.5	0.00	-	-	-	-	-	
KOF5C 2850	2850	978	0.00	-	-	-	-	-		KOF5P 2850	2850	0.5	0.00	-	-	-	-	-	
KOF5C 2900	2900	928.5	0.00	-	-	-	-	-		KOF5P 2900	2900	0.5	0.00	-	-	-	-	-	
KOF5C 2950	2950	879	0.00	-	-	-	-	-		KOF5P 2950	2950	0.5	0.00	-	-	-	-	-	
KOF5C 3000	3000	829	0.00	-	-	-	-	-		KOF5P 3000	3000	0.5	0.00	-	-	-	-	-	
KOF5C 3050	3050	780	0.00	-	-	-	-	-		KOF5P 3050	3050	0.5	0.00	-	-	-	-	-	
KOF5C 3100	3100	730.5	0.00	-	-	-													

KOF5C 4050	4050	61.5	0.00	-	-	-	-	-	KOF5P 4050	4050	277.5	0.00	-	-	-	-	-
KOF5C 4100	4100	49.5	0.00	-	-	-	-	-	KOF5P 4100	4100	315	0.00	-	-	-	-	-
KOF5C 4150	4150	39.5	0.00	-	-	-	-	-	KOF5P 4150	4150	355	0.00	-	-	-	-	-
KOF5C 4200	4200	31.5	0.00	-	-	-	-	-	KOF5P 4200	4200	396.5	0.00	-	-	-	-	-
KOF5C 4250	4250	24.5	0.00	-	-	-	-	-	KOF5P 4250	4250	439.5	0.00	-	-	-	-	-
KOF5C 4300	4300	19	0.00	-	-	-	-	-	KOF5P 4300	4300	483.5	0.00	-	-	-	-	-
KOF5C 4350	4350	14.5	0.00	-	-	-	-	-	KOF5P 4350	4350	529	0.00	-	-	-	-	-
KOF5C 4400	4400	11	0.00	-	-	-	150.0	-	KOF5P 4400	4400	575.5	0.00	-	-	-	-	-
KOF5C 4450	4450	8.5	0.00	-	-	-	-	-	KOF5P 4450	4450	622.5	0.00	-	-	-	-	-
KOF5C 4500	4500	6.5	0.00	-	-	-	-	-	KOF5P 4500	4500	670	0.00	-	-	-	-	-
KOF5C 4550	4550	4.5	0.00	-	-	-	-	-	KOF5P 4550	4550	718	0.00	-	-	-	-	-
KOF5C 4600	4600	3.5	0.00	-	-	-	-	-	KOF5P 4600	4600	766.5	0.00	-	-	-	-	-
KOF5C 4650	4650	2.5	0.00	-	-	-	-	-	KOF5P 4650	4650	815.5	0.00	-	-	-	-	-
KOF5C 4700	4700	2	0.00	-	-	-	-	-	KOF5P 4700	4700	864.5	0.00	-	-	-	-	-
KOF5C 4750	4750	1.5	0.00	-	-	-	-	-	KOF5P 4750	4750	914	0.00	-	-	-	-	-
KOF5C 4800	4800	1	0.00	-	-	-	-	-	KOF5P 4800	4800	963	0.00	-	-	-	-	-
KOF5C 4850	4850	0.5	0.00	-	-	-	-	-	KOF5P 4850	4850	1012.5	0.00	-	-	-	-	-
KOF5C 4900	4900	0.5	0.00	-	-	-	-	-	KOF5P 4900	4900	1062	0.00	-	-	-	-	-
KOF5C 4950	4950	0.5	0.00	-	-	-	-	-	KOF5P 4950	4950	1111.5	0.00	-	-	-	-	-
KOF5C 5000	5000	0.5	0.00	-	-	-	-	-	KOF5P 5000	5000	1161.5	0.00	-	-	-	-	-
KOF5C 5050	5050	0.5	0.00	-	-	-	-	-	KOF5P 5050	5050	1211	0.00	-	-	-	-	-

Feb-25 (89d 12/10/24); CSize 25; KOG5 3795.00

KOG5C 2600	2600	1212.5	0.00	-	-	-	-	-	KOG5P 2600	2600	0.5	0.00	-	-	-	-	-
KOG5C 2650	2650	1163	0.00	-	-	-	-	-	KOG5P 2650	2650	0.5	0.00	-	-	-	-	-
KOG5C 2700	2700	1113.5	0.00	-	-	-	-	-	KOG5P 2700	2700	0.5	0.00	-	-	-	-	-
KOG5C 2750	2750	1064	0.00	-	-	-	-	-	KOG5P 2750	2750	0.5	0.00	-	-	-	-	-
KOG5C 2800	2800	1014.5	0.00	-	-	-	-	-	KOG5P 2800	2800	0.5	0.00	-	-	-	-	-
KOG5C 2850	2850	965	0.00	-	-	-	-	-	KOG5P 2850	2850	0.5	0.00	-	-	-	-	-
KOG5C 2900	2900	915.5	0.00	-	-	-	-	-	KOG5P 2900	2900	1	0.00	-	-	-	-	-
KOG5C 2950	2950	866.5	0.00	-	-	-	-	-	KOG5P 2950	2950	1.5	0.00	-	-	-	-	-
KOG5C 3000	3000	817.5	0.00	-	-	-	-	-	KOG5P 3000	3000	2	0.00	-	-	-	-	-
KOG5C 3050	3050	769	0.00	-	-	-	-	-	KOG5P 3050	3050	3	0.00	-	-	-	-	-
KOG5C 3100	3100	721	0.00	-	-	-	-	-	KOG5P 3100	3100	4.5	0.00	-	-	-	-	-
KOG5C 3150	3150	673.5	0.00	-	-	-	-	-	KOG5P 3150	3150	6.5	0.00	-	-	-	-	-
KOG5C 3200	3200	626.5	0.00	-	-	-	-	-	KOG5P 3200	3200	9	0.00	-	-	-	-	-
KOG5C 3250	3250	580.5	0.00	-	-	-	-	-	KOG5P 3250	3250	13	0.00	-	-	-	-	-
KOG5C 3300	3300	535.5	0.00	-	-	-	-	-	KOG5P 3300	3300	17.5	0.00	-	-	-	-	-
KOG5C 3350	3350	491.5	0.00	-	-	-	-	-	KOG5P 3350	3350	23	0.00	-	-	-	-	-
KOG5C 3400	3400	449	0.00	-	-	-	-	-	KOG5P 3400	3400	30.5	0.00	-	-	-	-	400
KOG5C 3450	3450	408.5	0.00	-	-	-	-	-	KOG5P 3450	3450	39	0.00	-	-	-	-	50
KOG5C 3500	3500	369.5	0.00	-	-	-	-	-	KOG5P 3500	3500	50	0.00	-	-	-	-	200
KOG5C 3550	3550	332	0.00	-	-	-	-	-	KOG5P 3550	3550	62.5	0.00	-	-	-	-	100
KOG5C 3600	3600	297	0.00	-	-	-	-	-	KOG5P 3600	3600	77	0.00	-	-	-	-	-
KOG5C 3650	3650	264.5	0.00	-	-	-	-	-	KOG5P 3650	3650	93.5	0.00	-	-	-	-	-
KOG5C 3700	3700	234	0.00	-	-	-	-	-	KOG5P 3700	3700	112.5	0.00	-	-	-	-	-
KOG5C 3750	3750	205.5	0.00	-	-	-	-	-	KOG5P 3750	3750	134	0.00	-	-	-	-	-
KOG5C 3800	3800	179.5	0.00	-	-	-	-	-	KOG5P 3800	3800	158	0.00	-	-	-	-	-
KOG5C 3850	3850	156	0.00	-	-	-	-	-	KOG5P 3850	3850	184	0.00	-	-	-	-	-
KOG5C 3900	3900	135	0.00	-	-	-	-	-	KOG5P 3900	3900	212	0.00	-	-	-	-	-
KOG5C 3950	3950	115.5	0.00	-	-	-	-	-	KOG5P 3950	3950	242.5	0.00	-	-	-	-	-
KOG5C 4000	4000	98.5	0.00	-	-	-	-	-	KOG5P 4000	4000	275.5	0.00	-	-	-	-	-
KOG5C 4050	4050	83.5	0.00	-	-	-	-	-	KOG5P 4050	4050	310	0.00	-	-	-	-	-
KOG5C 4100	4100	70.5	0.00	-	-	-	-	-	KOG5P 4100	4100	346.5	0.00	-	-	-	-	-
KOG5C 4150	4150	59	0.00	-	-	-	-	-	KOG5P 4150	4150	384.5	0.00	-	-	-	-	-
KOG5C 4200	4200	49.5	0.00	-	-	-	-	-	KOG5P 4200	4200	424.5	0.00	-	-	-	-	-
KOG5C 4250	4250	41	0.00	-	-	-	-	-	KOG5P 4250	4250	465.5	0.00	-	-	-	-	-
KOG5C 4300	4300	33.5	0.00	-	-	-	150.0	-	KOG5P 4300	4300	508	0.00	-	-	-	-	-
KOG5C 4350	4350	27.5	0.00	-	-	-	-	-	KOG5P 4350	4350	551.5	0.00	-	-	-	-	-
KOG5C 4400	4400	22.5	0.00	-	-	-	350.0	-	KOG5P 4400	4400	596	0.00	-	-	-	-	-
KOG5C 4450	4450	18	0.00	-	-	-	-	-	KOG5P 4450	4450	641.5	0.00	-	-	-	-	-
KOG5C 4500	4500	14.5	0.00	-	-	-	200.0	-	KOG5P 4500	4500	687.5	0.00	-	-	-	-	-
KOG5C 4550	4550	12	0.00	-	-	-	-	-	KOG5P 4550	4550	734	0.00	-	-	-	-	-
KOG5C 4600	4600	9.5	0.00	-	-	-	200.0	-	KOG5P 4600	4600	781.5	0.00	-	-	-	-	-
KOG5C 4650	4650	7.5	0.00	-	-	-	-	-	KOG5P 4650	4650	829	0.00	-	-	-	-	-
KOG5C 4700	4700	6	0.00	-	-	-	-	-	KOG5P 4700	4700	877	0.00	-	-	-	-	-
KOG5C 4750	4750	4.5	0.00	-	-	-	-	-	KOG5P 4750	4750	925.5	0.00	-	-	-	-	-
KOG5C 4800	4800	3.5	0.00	-	-	-	-	-	KOG5P 4800	4800	974	0.00	-	-	-	-	-
KOG5C 4850	4850	3	0.00	-	-	-	-	-	KOG5P 4850	4850	1023	0.00	-	-	-	-	-
KOG5C 4900	4900	2	0.00	-	-	-	-	-	KOG5P 4900	4900	1072	0.00	-	-	-	-	-
KOG5C 4950	4950	1.5	0.00	-	-	-	-	-	KOG5P 4950	4950	1121	0.00	-	-	-	-	-
KOG5C 5000	5000	1.5	0.00	-	-	-	-	-	KOG5P 5000	5000	1170.5	0.00	-	-	-	-	-
KOG5C 5050	5050	1	0.00	-	-	-	-	-	KOG5P 5050	5050	1219.5	0.00	-	-	-	-	-

Mar-25 (120d 1/10/25); CSize 25; KOH5 3790.00

KOH5C 2600	2600	1204.5	0.00	-	-	-	-	-	KOH5P 2600	2600	0.5	0.00	-	-	-	-	-
KOH5C 2650	2650	1155.5	0.00	-	-	-	-	-	KOH5P 2650	2650	0.5	0.00	-	-	-	-	-
KOH5C 2700	2700	1106	0.00	-	-	-	-	-	KOH5P 2700	2700	0.5	0.00	-	-	-	-	-
KOH5C 2750	2750	1056.5	0.00	-	-	-	-	-	KOH5P 2750	2750	0.5	0.00	-	-	-	-	-
KOH5C 2800	2800	1007.5	0.00	-	-	-	-	-	KOH5P 2800	2800	1	0.00	-	-	-	-	-
KOH5C 2850	2850	958.5	0.00	-	-	-	-	-	KOH5P 2850	2850	1.5	0.00	-	-	-	-	-
KOH5C 2900	2900	909.5	0.00	-	-	-	-	-	KOH5P 2900	2900	2	0.00	-	-	-	-	-
KOH5C 2950	2950	861	0.00	-	-	-	-	-	KOH5P 2950	2950	3	0.00	-	-	-	-	-
KOH5C 3000	3000	813	0.00	-	-	-	-	-	KOH5P 3000	3000	4.5	0.00	-	-	-	-	-
KOH5C 3050	3050	765.5	0.00	-	-	-	-	-	KOH5P 3050	3050	6.5	0.00	-	-	-	-	-
KOH5C 3100	3100	718.5	0.00	-	-	-	-	-	KOH5P 3100	3100	8.5	0.00	-	-	-	-	-
KOH5C 3150	3150	672	0.00	-	-	-	-	-	KOH5P 3150	3150	12	0.00	-	-	-	-	-
KOH5C 3200	3200	626.5	0.00	-	-	-	-	-	KOH5P 3200	3200	16	0.00	-	-	-	-	-
KOH5C 3250	3250	582	0.00	-	-	-	-	-	KOH5P 3250	3250	21	0.00	-	-	-	-	-
KOH5C 3300	3300	538.5	0.00	-	-	-	-	-	KOH5P 3300	3300	27	0.00	-	-	-	-	-
KOH5C 3350	3350	496.5	0.00	-	-	-	-	-	KOH5P 3350	3350	34.5	0.00	-	-	-	-	-
KOH5C 3400	3400	456	0.00	-	-	-	-	-	KOH5P 3400	3400	43.5	0.00	-	-	-	-	-
KOH5C 3450	3450	417	0.00	-	-	-	-	-	KOH5P 3450	3450	54	0.00	-	-	-	-	-
KOH5C 3500	3500	380	0.00	-	-	-	-	-	KOH5P 3500	3500	66	0.00	-	-	-	-	-
KOH																	

KOH5C 4900	4900	4.5	0.00	-	-	-	-	-	KOH5P 4900	4900	1076.5	0.00	-	-	-	-	-
KOH5C 4950	4950	4	0.00	-	-	-	-	-	KOH5P 4950	4950	1125	0.00	-	-	-	-	-
KOH5C 5000	5000	3	0.00	-	-	-	-	-	KOH5P 5000	5000	1174	0.00	-	-	-	-	-
KOH5C 5050	5050	2.5	0.00	-	-	-	-	-	KOH5P 5050	5050	1223	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
NOV 24	CALL	23.71	23.70	0.04
	PUT	23.71	23.70	0.04
	MEAN	23.71	23.70	0.04
DEC 24	CALL	23.71	23.70	0.04
	PUT	23.71	23.70	0.04
	MEAN	23.71	23.70	0.04
JAN 25	CALL	23.18	23.19	-0.04
	PUT	23.18	23.16	0.09
	MEAN	23.18	23.18	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)

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