

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 24	4,166	42	4,125	4,190	4,124	1,249	4,128
NOV 24	4,055	18	4,056	4,088	4,041	4,787	36,754
DEC 24	4,006	11	4,017	4,046	3,994	29,207	88,118
JAN 25	3,963	7	3,975	4,006	3,952	8,356	32,232
FEB 25	3,928	7	3,941	3,969	3,916	6,047	15,899
MAR 25	3,894	10	3,904	3,930	3,880	3,760	23,398
APR 25	3,849	14	3,855	3,879	3,832	2,713	13,829
MAY 25	3,797	16	3,790	3,823	3,778	2,495	16,439
JUN 25	3,741	20	3,727	3,763	3,718	1,510	6,278
JUL 25	3,692	28	3,675	3,708	3,664	1,736	8,827
AUG 25	3,656	32	3,627	3,667	3,627	855	2,546
SEP 25	3,639	39	3,612	3,651	3,607	720	7,491
NOV 25	3,621	39	3,600	3,630	3,593	122	1,684
JAN 26	3,621	39					
MAR 26	3,621	39					
MAY 26	3,621	39					
JUL 26	3,621	39					
SEP 26	3,621	39					
NOV 26	3,621	39					
JAN 27	3,621	39					
MAR 27	3,621	39					
MAY 27	3,621	39					
JUL 27	3,621	39					
SEP 27	3,621	39					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 24	42.91	-0.60	43.01	43.92	42.51	1,132	987
DEC 24	42.91	-0.40	43.18	43.42	42.80	102,507	248,530
JAN 25	42.92	-0.40	43.21	43.39	42.82	42,625	100,147
MAR 25	43.10	-0.35	43.33	43.54	43.01	28,997	72,605
MAY 25	43.35	-0.30	43.54	43.76	43.26	14,722	43,841
JUL 25	43.54	-0.21	43.57	43.94	43.45	11,232	29,404
AUG 25	43.42	-0.15	43.30	43.77	43.40	2,732	6,501
SEP 25	43.25	-0.08	43.23	43.57	43.56	1,548	4,775
OCT 25	43.00	-0.03	42.56	43.25	42.54	836	2,523
DEC 25	42.97	0.00	42.99	43.13	43.13	1,572	9,558
JAN 26	43.00	0.05	43.04	43.15	43.04	28	515
MAR 26	43.01	0.04	-	#N/A	#N/A	38	416
MAY 26	43.08	0.03	-	#N/A	#N/A	14	246
JUL 26	43.14	0.03	-	#N/A	#N/A	-	102
AUG 26	43.01	0.03	-	#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 (8d 10/10/24); CSize 25; KOZ4 4078.00																			
KOZ4C 2700	2700	1305	0.00	-	-	-	-	-		KOZ4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOZ4C 2750	2750	1255	0.00	-	-	-	-	-		KOZ4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOZ4C 2800	2800	1205	0.00	-	-	-	-	-		KOZ4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOZ4C 2850	2850	1155	0.00	-	-	-	-	-		KOZ4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOZ4C 2900	2900	1105	0.00	-	-	-	-	-		KOZ4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOZ4C 2950	2950	1055	0.00	-	-	-	-	-		KOZ4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOZ4C 3000	3000	1005	0.00	-	-	-	-	-		KOZ4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOZ4C 3050	3050	955.5	0.00	-	-	-	-	-		KOZ4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOZ4C 3100	3100	905.5	0.00	-	-	-	-	-		KOZ4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOZ4C 3150	3150	855.5	0.00	-	-	-	-	-		KOZ4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOZ4C 3200	3200	805.5	0.00	-	-	-	-	-		KOZ4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOZ4C 3250	3250	755.5	0.00	-	-	-	-	-		KOZ4P 3250	3250	0.5	0.00	-	-	-	-	-	
KOZ4C 3300	3300	705.5	0.00	-	-	-	-	-		KOZ4P 3300	3300	0.5	0.00	-	-	-	-	-	
KOZ4C 3350	3350	655.5	0.00	-	-	-	-	-		KOZ4P 3350	3350	0.5	0.00	-	-	-	-	-	
KOZ4C 3400	3400	605.5	0.00	-	-	-	-	-		KOZ4P 3400	3400	0.5	0.00	-	-	-	-	-	
KOZ4C 3450	3450	555.5	0.00	-	-	-	-	-		KOZ4P 3450	3450	0.5	0.00	-	-	-	-	-	
KOZ4C 3500	3500	505.5	0.00	-	-	-	-	-		KOZ4P 3500	3500	0.5	0.00	-	-	-	-	-	350
KOZ4C 3550	3550	455.5	0.00	-	-	-	-	-		KOZ4P 3550	3550	0.5	0.00	-	-	-	-	-	
KOZ4C 3600	3600	406	0.00	-	-	-	-	-		KOZ4P 3600	3600	0.5	0.00	-	-	-	-	-	200
KOZ4C 3650	3650	356	0.00	-	-	-	-	-		KOZ4P 3650	3650	0.5	0.00	-	-	-	-	-	
KOZ4C 3700	3700	307	0.00	-	-	-	-	-		KOZ4P 3700	3700	1	0.00	-	-	-	-	-	
KOZ4C 3750	3750	258.5	0.00	-	-	-	-	-		KOZ4P 3750	3750	2.5	0.00	-	-	-	-	-	
KOZ4C 3800	3800	212	0.00	-	-	-	-	-		KOZ4P 3800	3800	6	0.00	-	-	-	-	-	
KOZ4C 3850	3850	168	0.00	-	-	-	-	-		KOZ4P 3850	3850	12	0.00	-	-	-	-	-	
KOZ4C 3900	3900	128	0.00	-	-	-	-	-		KOZ4P 3900	3900	22	0.00	-	-	-	-	-	
KOZ4C 3950	3950	93.5	0.00	-	-	-	-	-		KOZ4P 3950	3950	37.5	0.00	-	-	-	-	-	
KOZ4C 4000	4000	65	0.00	-	-	-	-	-		KOZ4P 4000	4000	59	0.00	-	-	-	-	-	
KOZ4C 4050	4050	42.5	0.00	-	-	-	-	50.0		KOZ4P 4050	4050	86.5	0.00	-	-	-	-	-	
KOZ4C 4100	4100	26.5	0.00	-	-	-	-	-		KOZ4P 4100	4100	120.5	0.00	-	-	-	-	-	
KOZ4C 4150	4150	15.5	0.00	-	-	-	-	-		KOZ4P 4150	4150	159.5	0.00	-	-	-	-	-	
KOZ4C 4200	4200	8.5	0.00	-	-	-	-	-		KOZ4P 4200	4200	202.5	0.00	-	-	-	-	-	
KOZ4C 4250	4250	4.5	0.00	-	-	-	-	-		KOZ4P 4250	4250	248	0.00	-	-	-	-	-	
KOZ4C 4300	4300	2	0.00	-	-	-	-	100.0		KOZ4P 4300	4300	296	0.00	-	-	-	-	-	
KOZ4C 4350	4350	1	0.00	-	-	-	-	-		KOZ4P 4350	4350	344.5	0.00	-	-	-	-	-	
KOZ4C 4400	4400	0.5	0.00	-	-	-	-	200.0		KOZ4P 4400	4400	394	0.00	-	-	-	-	-	
KOZ4C 4450	4450	0.5	0.00	-	-	-	-	-		KOZ4P 4450	4450	444	0.00	-	-	-	-	-	
KOZ4C 4500	4500	0.5	0.00	-	-	-	-	300.0		KOZ4P 4500	4500	493.5	0.00	-	-	-	-	-	
KOZ4C 4550	4550	0.5	0.00	-	-	-	-	-		KOZ4P 4550	4550	543.5	0.00	-	-	-	-	-	
KOZ4C 4600	4600	0.5	0.00	-	-	-	-	-		KOZ4P 4600	4600	593.5	0.00	-	-	-	-	-	
KOZ4C 4650	4650	0.5	0.00	-	-	-	-	-		KOZ4P 4650	4650	643.5	0.00	-	-	-	-	-	
KOZ4C 4700	4700	0.5	0.00	-	-	-	-	-		KOZ4P 4700	4700	693.5	0.00	-	-	-	-	-	
KOZ4C 4750	4750	0.5	0.00	-	-	-	-	-		KOZ4P 4750	4750	743.5	0.00	-	-	-	-	-	
KOZ4C 4800	4800	0.5	0.00	-	-	-	-	-		KOZ4P 4800	4800	793.5	0.00	-	-	-	-	-	
KOZ4C 4850	4850	0.5	0.00	-	-	-	-	-		KOZ4P 4850	4850	843.5	0.00	-	-	-	-	-	
KOZ4C 4900	4900	0.5	0.00	-	-	-	-	-		KOZ4P 4900	4900	893.5	0.00	-	-	-	-	-	
KOZ4C 4950	4950	0.5	0.00	-	-	-	-	-		KOZ4P 4950	4950	943.5	0.00	-	-	-	-	-	
KOZ4C 5000	5000	0.5	0.00	-	-	-	-	-		KOZ4P 5000	5000	993.5	0.00	-	-	-	-	-	
KOZ4C 5050	5050	0.5	0.00	-	-	-	-	-		KOZ4P 5050	5050	1043	0.00	-	-	-	-	-	
KOZ4C 5100	5100	0.5	0.00	-	-	-	-	-		KOZ4P 5100	5100	1093	0.00	-	-	-	-	-	
KOZ4C 5150	5150	0.5	0.00	-	-	-	-	-		KOZ4P 5150	5150	1143	0.00	-	-	-	-	-	
Jan-25 (37d 11/8/24); CSize 25; KOF5 4028.00																			
KOF5C 2850	2850	1109.5	0.00	-	-	-	-	-		KOF5P 2850	2850	0.5	0.00	-	-	-	-	-	
KOF5C 2900	2900	1059.5	0.00	-	-	-	-	-		KOF5P 2900	2900	0.5	0.00	-	-	-	-	-	
KOF5C 2950	2950	1009.5	0.00	-	-	-	-	-		KOF5P 2950	2950	0.5	0.00	-	-	-	-	-	
KOF5C 3000	3000	960	0.00	-	-	-	-	-		KOF5P 3000	3000	0.5	0.00	-	-	-	-	-	
KOF5C 3050	3050	910	0.00	-	-	-	-	-		KOF5P 3050	3050	0.5	0.00	-	-	-	-	-	
KOF5C 3100	3100	860.5	0.00	-	-	-	-	-		KOF5P 3100	3100	0.5	0.00	-	-	-	-	-	
KOF5C 3150	3150	810.5	0.00	-	-	-	-	-		KOF5P 3150	3150	0.5	0.00	-	-	-	-	-	
KOF5C 3200	3200	761	0.00	-	-	-	-	-		KOF5P 3200	3200	0.5	0.00	-	-	-	-	-	
KOF5C 3250	3250	711	0.00	-	-	-	-	-		KOF5P 3250	3250	0.5	0.00	-	-	-	-	-	
KOF5C 3300	3300	662	0.00	-	-	-	-	-		KOF5P 3300	3300	1	0.00	-	-	-	-	-	
KOF5C 3350	3350	612.5	0.00	-															

KOF5C 4300	4300	24.5	0.00	-	-	-	-	-	KOF5P 4300	4300	360.5	0.00	-	-	-	-	-
KOF5C 4350	4350	18.5	0.00	-	-	-	-	-	KOF5P 4350	4350	404	0.00	-	-	-	-	-
KOF5C 4400	4400	13.5	0.00	-	-	-	150.0	-	KOF5P 4400	4400	449	0.00	-	-	-	-	-
KOF5C 4450	4450	10	0.00	-	-	-	-	-	KOF5P 4450	4450	495.5	0.00	-	-	-	-	-
KOF5C 4500	4500	7	0.00	-	-	-	-	-	KOF5P 4500	4500	542.5	0.00	-	-	-	-	-
KOF5C 4550	4550	5	0.00	-	-	-	-	-	KOF5P 4550	4550	590	0.00	-	-	-	-	-
KOF5C 4600	4600	3.5	0.00	-	-	-	-	-	KOF5P 4600	4600	638.5	0.00	-	-	-	-	-
KOF5C 4650	4650	2.5	0.00	-	-	-	-	-	KOF5P 4650	4650	687.5	0.00	-	-	-	-	-
KOF5C 4700	4700	1.5	0.00	-	-	-	-	-	KOF5P 4700	4700	736.5	0.00	-	-	-	-	-
KOF5C 4750	4750	1	0.00	-	-	-	-	-	KOF5P 4750	4750	785.5	0.00	-	-	-	-	-
KOF5C 4800	4800	1	0.00	-	-	-	-	-	KOF5P 4800	4800	835	0.00	-	-	-	-	-
KOF5C 4850	4850	0.5	0.00	-	-	-	-	-	KOF5P 4850	4850	884.5	0.00	-	-	-	-	-
KOF5C 4900	4900	0.5	0.00	-	-	-	-	-	KOF5P 4900	4900	934.5	0.00	-	-	-	-	-
KOF5C 4950	4950	0.5	0.00	-	-	-	-	-	KOF5P 4950	4950	984	0.00	-	-	-	-	-
KOF5C 5000	5000	0.5	0.00	-	-	-	-	-	KOF5P 5000	5000	1034	0.00	-	-	-	-	-
KOF5C 5050	5050	0.5	0.00	-	-	-	-	-	KOF5P 5050	5050	1083.5	0.00	-	-	-	-	-
KOF5C 5100	5100	0.5	0.00	-	-	-	-	-	KOF5P 5100	5100	1133.5	0.00	-	-	-	-	-
KOF5C 5150	5150	0.5	0.00	-	-	-	-	-	KOF5P 5150	5150	1183	0.00	-	-	-	-	-
KOF5C 5200	5200	0.5	0.00	-	-	-	-	-	KOF5P 5200	5200	1233	0.00	-	-	-	-	-
KOF5C 5250	5250	0.5	0.00	-	-	-	-	-	KOF5P 5250	5250	1283	0.00	-	-	-	-	-
KOF5C 5300	5300	0.5	0.00	-	-	-	-	-	KOF5P 5300	5300	1332.5	0.00	-	-	-	-	-

Feb-25 (69d 12/10/24); CSize 25; KOG5 3995.00

KOG5C 2700	2700	1220.5	0.00	-	-	-	-	-	KOG5P 2700	2700	0.5	0.00	-	-	-	-	-
KOG5C 2750	2750	1171	0.00	-	-	-	-	-	KOG5P 2750	2750	0.5	0.00	-	-	-	-	-
KOG5C 2800	2800	1121.5	0.00	-	-	-	-	-	KOG5P 2800	2800	0.5	0.00	-	-	-	-	-
KOG5C 2850	2850	1071.5	0.00	-	-	-	-	-	KOG5P 2850	2850	0.5	0.00	-	-	-	-	-
KOG5C 2900	2900	1022	0.00	-	-	-	-	-	KOG5P 2900	2900	0.5	0.00	-	-	-	-	-
KOG5C 2950	2950	972.5	0.00	-	-	-	-	-	KOG5P 2950	2950	0.5	0.00	-	-	-	-	-
KOG5C 3000	3000	923	0.00	-	-	-	-	-	KOG5P 3000	3000	0.5	0.00	-	-	-	-	-
KOG5C 3050	3050	873.5	0.00	-	-	-	-	-	KOG5P 3050	3050	1	0.00	-	-	-	-	-
KOG5C 3100	3100	824.5	0.00	-	-	-	-	-	KOG5P 3100	3100	1.5	0.00	-	-	-	-	-
KOG5C 3150	3150	775.5	0.00	-	-	-	-	-	KOG5P 3150	3150	2	0.00	-	-	-	-	-
KOG5C 3200	3200	727	0.00	-	-	-	-	-	KOG5P 3200	3200	3	0.00	-	-	-	-	-
KOG5C 3250	3250	678.5	0.00	-	-	-	-	-	KOG5P 3250	3250	4.5	0.00	-	-	-	-	-
KOG5C 3300	3300	631	0.00	-	-	-	-	-	KOG5P 3300	3300	7	0.00	-	-	-	-	-
KOG5C 3350	3350	584.5	0.00	-	-	-	-	-	KOG5P 3350	3350	10	0.00	-	-	-	-	-
KOG5C 3400	3400	538.5	0.00	-	-	-	-	-	KOG5P 3400	3400	13.5	0.00	-	-	-	-	-
KOG5C 3450	3450	494	0.00	-	-	-	-	-	KOG5P 3450	3450	18.5	0.00	-	-	-	-	-
KOG5C 3500	3500	450.5	0.00	-	-	-	-	-	KOG5P 3500	3500	25	0.00	-	-	-	-	-
KOG5C 3550	3550	408.5	0.00	-	-	-	-	-	KOG5P 3550	3550	33	0.00	-	-	-	-	-
KOG5C 3600	3600	368.5	0.00	-	-	-	-	-	KOG5P 3600	3600	42.5	0.00	-	-	-	-	-
KOG5C 3650	3650	330.5	0.00	-	-	-	-	-	KOG5P 3650	3650	54	0.00	-	-	-	-	-
KOG5C 3700	3700	294.5	0.00	-	-	-	-	-	KOG5P 3700	3700	68	0.00	-	-	-	-	-
KOG5C 3750	3750	260.5	0.00	-	-	-	-	-	KOG5P 3750	3750	84	0.00	-	-	-	-	-
KOG5C 3800	3800	229.5	0.00	-	-	-	-	-	KOG5P 3800	3800	102	0.00	-	-	-	-	-
KOG5C 3850	3850	200.5	0.00	-	-	-	-	-	KOG5P 3850	3850	123	0.00	-	-	-	-	-
KOG5C 3900	3900	174	0.00	-	-	-	-	-	KOG5P 3900	3900	146	0.00	-	-	-	-	-
KOG5C 3950	3950	150	0.00	-	-	-	-	-	KOG5P 3950	3950	172	0.00	-	-	-	-	-
KOG5C 4000	4000	128.5	0.00	-	-	-	-	-	KOG5P 4000	4000	200	0.00	-	-	-	-	-
KOG5C 4050	4050	109	0.00	-	-	-	-	-	KOG5P 4050	4050	230.5	0.00	-	-	-	-	-
KOG5C 4100	4100	92	0.00	-	-	-	-	-	KOG5P 4100	4100	263	0.00	-	-	-	-	-
KOG5C 4150	4150	77.5	0.00	-	-	-	-	-	KOG5P 4150	4150	298	0.00	-	-	-	-	-
KOG5C 4200	4200	64.5	0.00	-	-	-	-	-	KOG5P 4200	4200	335	0.00	-	-	-	-	-
KOG5C 4250	4250	53.5	0.00	-	-	-	-	-	KOG5P 4250	4250	373.5	0.00	-	-	-	-	-
KOG5C 4300	4300	44	0.00	-	-	-	150.0	-	KOG5P 4300	4300	413.5	0.00	-	-	-	-	-
KOG5C 4350	4350	36	0.00	-	-	-	-	-	KOG5P 4350	4350	455.5	0.00	-	-	-	-	-
KOG5C 4400	4400	29	0.00	-	-	-	350.0	-	KOG5P 4400	4400	498	0.00	-	-	-	-	-
KOG5C 4450	4450	23.5	0.00	-	-	-	-	-	KOG5P 4450	4450	542.5	0.00	-	-	-	-	-
KOG5C 4500	4500	18.5	0.00	-	-	-	200.0	-	KOG5P 4500	4500	587.5	0.00	-	-	-	-	-
KOG5C 4550	4550	15	0.00	-	-	-	-	-	KOG5P 4550	4550	633	0.00	-	-	-	-	-
KOG5C 4600	4600	12	0.00	-	-	-	200.0	-	KOG5P 4600	4600	680	0.00	-	-	-	-	-
KOG5C 4650	4650	9	0.00	-	-	-	-	-	KOG5P 4650	4650	727	0.00	-	-	-	-	-
KOG5C 4700	4700	7	0.00	-	-	-	-	-	KOG5P 4700	4700	774.5	0.00	-	-	-	-	-
KOG5C 4750	4750	5.5	0.00	-	-	-	-	-	KOG5P 4750	4750	822.5	0.00	-	-	-	-	-
KOG5C 4800	4800	4.5	0.00	-	-	-	-	-	KOG5P 4800	4800	871	0.00	-	-	-	-	-
KOG5C 4850	4850	3.5	0.00	-	-	-	-	-	KOG5P 4850	4850	920	0.00	-	-	-	-	-
KOG5C 4900	4900	2.5	0.00	-	-	-	-	-	KOG5P 4900	4900	968.5	0.00	-	-	-	-	-
KOG5C 4950	4950	2	0.00	-	-	-	-	-	KOG5P 4950	4950	1018	0.00	-	-	-	-	-
KOG5C 5000	5000	1.5	0.00	-	-	-	-	-	KOG5P 5000	5000	1067	0.00	-	-	-	-	-
KOG5C 5050	5050	1	0.00	-	-	-	-	-	KOG5P 5050	5050	1116.5	0.00	-	-	-	-	-
KOG5C 5100	5100	1	0.00	-	-	-	-	-	KOG5P 5100	5100	1166	0.00	-	-	-	-	-
KOG5C 5150	5150	0.5	0.00	-	-	-	-	-	KOG5P 5150	5150	1215.5	0.00	-	-	-	-	-

400
50
200
100

Mar-25 (100d 1/10/25); CSize 25; KOH5 3959.00

KOH5C 2750	2750	1134.5	0.00	-	-	-	-	-	KOH5P 2750	2750	0.5	0.00	-	-	-	-	-
KOH5C 2800	2800	1085	0.00	-	-	-	-	-	KOH5P 2800	2800	0.5	0.00	-	-	-	-	-
KOH5C 2850	2850	1035.5	0.00	-	-	-	-	-	KOH5P 2850	2850	0.5	0.00	-	-	-	-	-
KOH5C 2900	2900	986.5	0.00	-	-	-	-	-	KOH5P 2900	2900	1	0.00	-	-	-	-	-
KOH5C 2950	2950	937.5	0.00	-	-	-	-	-	KOH5P 2950	2950	1.5	0.00	-	-	-	-	-
KOH5C 3000	3000	888.5	0.00	-	-	-	-	-	KOH5P 3000	3000	2.5	0.00	-	-	-	-	-
KOH5C 3050	3050	840	0.00	-	-	-	-	-	KOH5P 3050	3050	3.5	0.00	-	-	-	-	-
KOH5C 3100	3100	792	0.00	-	-	-	-	-	KOH5P 3100	3100	5	0.00	-	-	-	-	-
KOH5C 3150	3150	744.5	0.00	-	-	-	-	-	KOH5P 3150	3150	6.5	0.00	-	-	-	-	-
KOH5C 3200	3200	697.5	0.00	-	-	-	-	-	KOH5P 3200	3200	9.5	0.00	-	-	-	-	-
KOH5C 3250	3250	651	0.00	-	-	-	-	-	KOH5P 3250	3250	12.5	0.00	-	-	-	-	-
KOH5C 3300	3300	606	0.00	-	-	-	-	-	KOH5P 3300	3300	17	0.00	-	-	-	-	-
KOH5C 3350	3350	561.5	0.00	-	-	-	-	-	KOH5P 3350	3350	22	0.00	-	-	-	-	-
KOH5C 3400	3400	518.5	0.00	-	-	-	-	-	KOH5P 3400	3400	28.5	0.00	-	-	-	-	-
KOH5C 3450	3450	476.5	0.00	-	-	-	-	-	KOH5P 3450	3450	36.5	0.00	-	-	-	-	-
KOH5C 3500	3500	436.5	0.00	-	-	-	-	-	KOH5P 3500	3500	46	0.00	-	-	-	-	-
KOH5C 3550	3550	398	0.00	-	-	-	-	-	KOH5P 3550	3550	57	0.00	-	-	-	-	-
KOH5C 3600	3600	361.5	0.00	-	-	-	-	-	KOH5P 3600	3600	70	0.00	-	-	-	-	-
KOH5C 3650	3650	326.5	0.00	-	-	-	-	-	KOH5P 3650	3650	84.5	0.00</					

KOH5C 5050	5050	3	0.00	-	-	-	-	-	KOH5P 5050	5050	1149	0.00	-	-	-	-	-
KOH5C 5100	5100	2.5	0.00	-	-	-	-	-	KOH5P 5100	5100	1198	0.00	-	-	-	-	-
KOH5C 5150	5150	2	0.00	-	-	-	-	-	KOH5P 5150	5150	1247	0.00	-	-	-	-	-
KOH5C 5200	5200	1.5	0.00	-	-	-	-	-	KOH5P 5200	5200	1296.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
DEC 24	CALL	24.71	24.63	0.32
	PUT	24.71	24.63	0.32
	MEAN	24.71	24.63	0.32
JAN 25	CALL	24.22	24.14	0.33
	PUT	24.22	24.14	0.33
	MEAN	24.22	24.14	0.33
FEB 25	CALL	23.51	23.52	-0.04
	PUT	23.51	23.52	-0.04
	MEAN	23.51	23.52	-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)

Dealing Desk: (603) 2172 3820 Fax: (603) 2172 2729 Email: futures@kenanga.com.my

Disclaimer: This document has been prepared for general circulation based on information from sources believed to be reliable but we do not make any representations as to its accuracy. Kenanga Futures Sdn Bhd shall not be liable for any negligence, default or lack of care and accepts no liability whatsoever for any direct or consequential loss arising from any use of this document.