

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	4,005	7	4,000	4,009	3,995	81	2,376
AUG 24	3,983	20	3,966	3,966	3,937	3,348	16,245
SEP 24	3,935	17	3,924	3,940	3,890	23,786	61,106
OCT 24	3,906	9	3,899	3,911	3,868	8,236	40,550
NOV 24	3,898	7	3,899	3,906	3,862	4,478	21,068
DEC 24	3,905	7	3,902	3,910	3,871	1,912	18,812
JAN 25	3,921	7	3,923	3,930	3,887	1,801	17,783
FEB 25	3,941	9	3,943	3,950	3,905	1,498	8,642
MAR 25	3,945	9	3,948	3,948	3,910	1,042	17,489
APR 25	3,933	6	3,928	3,935	3,899	594	7,989
MAY 25	3,921	8	3,915	3,921	3,888	1,167	7,918
JUN 25	3,903	8	3,872	3,902	3,872	140	1,095
JUL 25	3,892	8	3,885	3,892	3,857	963	3,179
SEP 25	3,870	9	3,848	3,876	3,847	549	1,243
NOV 25	3,872	9					442
JAN 26	3,872	9					
MAR 26	3,872	9					
MAY 26	3,872	9					
JUL 26	3,872	9					
SEP 26	3,872	9					
NOV 26	3,872	9					
JAN 27	3,872	9					
MAR 27	3,872	9					
MAY 27	3,872	9					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	47.11	0.85	-	#N/A	N/A	159	196
AUG 24	47.12	0.78	46.34	47.38	47.12	37,561	82,550
SEP 24	46.87	0.73	46.20	47.15	46.89	31,707	61,578
OCT 24	46.39	0.63	45.72	46.70	46.45	20,277	53,212
DEC 24	46.15	0.57	45.62	46.47	46.20	73,454	218,010
JAN 25	46.05	0.59	45.64	46.28	46.11	16,061	54,075
MAR 25	46.01	0.57	45.66	46.19	46.07	9,784	36,656
MAY 25	46.03	0.51	45.73	46.52	45.59	2,207	14,072
JUL 25	46.01	0.44	46.01	46.52	45.73	1,318	7,013
AUG 25	45.78	0.39	46.27	46.27	46.27	125	1,626
SEP 25	45.51	0.35	45.71	45.71	45.71	27	1,233
OCT 25	45.10	0.30	45.30	45.30	45.09	42	1,143
DEC 25	45.02	0.30	45.20	45.54	44.75	341	5,795
JAN 26	45.02	0.29	-	-	-	-	18
MAR 26	45.04	0.28	-	-	-	-	13

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch
Oct-24 (28d 8/9/24); CSize 25; KOV4 3932.00																	
KOV4C 2700	2700	1203	0.00	-	-	-	-	-	KOV4P 2700	2700	0.5	0.00	-	-	-	-	-
KOV4C 2750	2750	1153	0.00	-	-	-	-	-	KOV4P 2750	2750	0.5	0.00	-	-	-	-	-
KOV4C 2800	2800	1103	0.00	-	-	-	-	-	KOV4P 2800	2800	0.5	0.00	-	-	-	-	-
KOV4C 2850	2850	1053.5	0.00	-	-	-	-	-	KOV4P 2850	2850	0.5	0.00	-	-	-	-	-
KOV4C 2900	2900	1003.5	0.00	-	-	-	-	-	KOV4P 2900	2900	0.5	0.00	-	-	-	-	-
KOV4C 2950	2950	953.5	0.00	-	-	-	-	-	KOV4P 2950	2950	0.5	0.00	-	-	-	-	-
KOV4C 3000	3000	903.5	0.00	-	-	-	-	-	KOV4P 3000	3000	0.5	0.00	-	-	-	-	-
KOV4C 3050	3050	854	0.00	-	-	-	-	-	KOV4P 3050	3050	0.5	0.00	-	-	-	-	-
KOV4C 3100	3100	804	0.00	-	-	-	-	-	KOV4P 3100	3100	0.5	0.00	-	-	-	-	-
KOV4C 3150	3150	754	0.00	-	-	-	-	-	KOV4P 3150	3150	0.5	0.00	-	-	-	-	-
KOV4C 3200	3200	704.5	0.00	-	-	-	-	-	KOV4P 3200	3200	0.5	0.00	-	-	-	-	-
KOV4C 3250	3250	654.5	0.00	-	-	-	-	-	KOV4P 3250	3250	0.5	0.00	-	-	-	-	-
KOV4C 3300	3300	605	0.00	-	-	-	-	-	KOV4P 3300	3300	0.5	0.00	-	-	-	-	-
KOV4C 3350	3350	555.5	0.00	-	-	-	-	-	KOV4P 3350	3350	1	0.00	-	-	-	-	-
KOV4C 3400	3400	506	0.00	-	-	-	-	-	KOV4P 3400	3400	1.5	0.00	-	-	-	-	-
KOV4C 3450	3450	457.5	0.00	-	-	-	-	-	KOV4P 3450	3450	3	0.00	-	-	-	-	-
KOV4C 3500	3500	409.5	0.00	-	-	-	-	-	KOV4P 3500	3500	5	0.00	-	-	-	-	-
KOV4C 3550	3550	363	0.00	-	-	-	-	-	KOV4P 3550	3550	8	0.00	-	-	-	-	-
KOV4C 3600	3600	318	0.00	-	-	-	-	-	KOV4P 3600	3600	12.5	0.00	-	-	-	-	-
KOV4C 3650	3650	275	0.00	-	-	-	-	-	KOV4P 3650	3650	19.5	0.00	-	-	-	-	-
KOV4C 3700	3700	234	0.00	-	-	-	-	-	KOV4P 3700	3700	28.5	0.00	-	-	-	-	-
KOV4C 3750	3750	196.5	0.00	-	-	-	-	-	KOV4P 3750	3750	41	0.00	-	-	-	-	-
KOV4C 3800	3800	162.5	0.00	-	-	-	-	-	KOV4P 3800	3800	56.5	0.00	-	-	-	-	-
KOV4C 3850	3850	132	0.00	-	-	-	-	-	KOV4P 3850	3850	76	0.00	-	-	-	-	-
KOV4C 3900	3900	105	0.00	-	-	-	-	-	KOV4P 3900	3900	99	0.00	-	-	-	-	-
KOV4C 3950	3950	82.5	0.00	-	-	-	-	-	KOV4P 3950	3950	126	0.00	-	-	-	-	-
KOV4C 4000	4000	63	0.00	-	-	-	-	-	KOV4P 4000	4000	157	0.00	-	-	-	-	-
KOV4C 4050	4050	47.5	0.00	-	-	-	-	-	KOV4P 4050	4050	191.5	0.00	-	-	-	-	-
KOV4C 4100	4100	35	0.00	-	-	-	-	-	KOV4P 4100	4100	228.5	0.00	-	-	-	-	-
KOV4C 4150	4150	25.5	0.00	-	-	-	-	-	KOV4P 4150	4150	269	0.00	-	-	-	-	-
KOV4C 4200	4200	18	0.00	-	-	-	50.0	-	KOV4P 4200	4200	311.5	0.00	-	-	-	-	-
KOV4C 4250	4250	12.5	0.00	-	-	-	-	-	KOV4P 4250	4250	355.5	0.00	-	-	-	-	-
KOV4C 4300	4300	8.5	0.00	-	-	-	300.0	-	KOV4P 4300	4300	401.5	0.00	-	-	-	-	-
KOV4C 4350	4350	6	0.00	-	-	-	-	-	KOV4P 4350	4350	448.5	0.00	-	-	-	-	-
KOV4C 4400	4400	4	0.00	-	-	-	-	-	KOV4P 4400	4400	496.5	0.00	-	-	-	-	-
KOV4C 4450	4450	2.5	0.00	-	-	-	-	-	KOV4P 4450	4450	545	0.00	-	-	-	-	-
KOV4C 4500	4500	1.5	0.00	-	-	-	-	-	KOV4P 4500	4500	594	0.00	-	-	-	-	-
KOV4C 4550	4550	1	0.00	-	-	-	-	-	KOV4P 4550	4550	643.5	0.00	-	-	-	-	-
KOV4C 4600	4600	0.5	0.00	-	-	-	-	-	KOV4P 4600	4600	693	0.00	-	-	-	-	-
KOV4C 4650	4650	0.5	0.00	-	-	-	-	-	KOV4P 4650	4650	742.5	0.00	-	-	-	-	-
KOV4C 4700	4700	0.5	0.00	-	-	-	-	-	KOV4P 4700	4700	792	0.00	-	-	-	-	-
KOV4C 4750	4750	0.5	0.00	-	-	-	-	-	KOV4P 4750	4750	842	0.00	-	-	-	-	-
KOV4C 4800	4800	0.5	0.00	-	-	-	-	-	KOV4P 4800	4800	892	0.00	-	-	-	-	-
KOV4C 4850	4850	0.5	0.00	-	-	-	-	-	KOV4P 4850	4850	941.5	0.00	-	-	-	-	-
KOV4C 4900	4900	0.5	0.00	-	-	-	-	-	KOV4P 4900	4900	991.5	0.00	-	-	-	-	-
KOV4C 4950	4950	0.5	0.00	-	-	-	-	-	KOV4P 4950	4950	1041.5	0.00	-	-	-	-	-
KOV4C 5000	5000	0.5	0.00	-	-	-	-	-	KOV4P 5000	5000	1091	0.00	-	-	-	-	-
KOV4C 5050	5050	0.5	0.00	-	-	-	-	-	KOV4P 5050	5050	1141	0.00	-	-	-	-	-
KOV4C 5100	5100	0.5	0.00	-	-	-	-	-	KOV4P 5100	5100	1191	0.00	-	-	-	-	-
KOV4C 5150	5150	0.5	0.00	-	-	-	-	-	KOV4P 5150	5150	1241	0.00	-	-	-	-	-
Nov-24 (60d 9/10/24); CSize 25; KOX4 3925.00																	
KOX4C 2700	2700	1191.5	0.00	-	-	-	-	-	KOX4P 2700	2700	0.5	0.00	-	-	-	-	-
KOX4C 2750	2750	1142	0.00	-	-	-	-	-	KOX4P 2750	2750	0.5	0.00	-	-	-	-	-
KOX4C 2800	2800	1092	0.00	-	-	-	-	-	KOX4P 2800	2800	0.5	0.00	-	-	-	-	-
KOX4C 2850	2850	1042.5	0.00	-	-	-	-	-	KOX4P 2850	2850	0.5	0.00	-	-	-	-	-
KOX4C 2900	2900	992.5	0.00	-	-	-	-	-	KOX4P 2900	2900	0.5	0.00	-	-	-	-	-
KOX4C 2950	2950	943	0.00	-	-	-	-	-	KOX4P 2950	2950	0.5	0.00	-	-	-	-	-
KOX4C 3000	3000	893.5	0.00	-	-	-	-	-	KOX4P 3000	3000	0.5	0.00	-	-	-	-	-
KOX4C 3050	3050	844	0.00	-	-	-	-	-	KOX4P 3050	3050	0.5	0.00	-	-	-	-	-
KOX4C 3100	3100	794.5	0.00	-	-	-	-	-	KOX4P 3100	3100	1	0.00	-	-	-	-	-
KOX4C 3150	3150	745.5	0.00	-	-	-	-	-	KOX4P 3150	3150	1.5	0.00	-	-	-	-	-
KOX4C 3200	3200	696.5	0.00	-	-	-	-	-	KOX4P 3200	3200	2.5	0.00	-	-	-	-	-
KOX4C 3250	3250	648	0.00	-	-	-	-	-	KOX4P 3250	3250	3.5	0.00	-	-	-	-	-
KOX4C 3300	3300	600	0.00	-	-	-	-	-	KOX4P 3300	3300	5.5	0.00	-	-	-	-	-
KOX4C 3350	3350	553	0.00	-	-	-	-	-	KOX4P 3350	3350	8	0.00	-	-	-	-	-
KOX4C 3400	3400	507	0.00	-	-	-	-	-	KOX4P 3400	3400	11.5	0.00	-	-	-	-	-
KOX4C 3450	3450	462	0.00	-	-	-	-	-	KOX4P 3450	3450	16.5	0.00	-	-	-	-	-
KOX4C 3500	3500	418.5	0.00	-	-	-	-	-	KOX4P 3500	3500	22.5	0.00	-	-	-	-	-
KOX4C 3550	3550	376.5	0.00	-	-	-	-	-	KOX4P 3550	3550	30	0.00	-	-	-	-	-
KOX4C 3600	3600	336	0.00	-	-	-	-	-	KOX4P 3600	3600	40	0.00	-	-	-	-	-
KOX4C 3650	3650	298.5	0.00	-	-	-	-	-	KOX4P 3650	3650	51.5	0.00	-	-	-	-	-
KOX4C 3700	3700	262.5	0.00	-	-	-	-	-	KOX4P 3700	3700	66	0.00	-	-	-	-	-
KOX4C 3750	3750	229.5	0.00	-	-	-	-	-	KOX4P 3750	3750	82.5	0.00	-	-	-	-	-
KOX4C 3800	3800	199	0.00	-	-	-	-	-	KOX4P 3800	3800	101.5	0.00	-	-	-	-	-
KOX4C 3850	3850	171	0.00	-	-	-	-	-	KOX4P 3850	3850	123.5	0.00	-	-	-	-	-
KOX4C 3900	3900	146	0.00	-	-	-	-	-	KOX4P 3900	3900	148	0.00	-	-	-	-	-
KOX4C 3950	3950	123.5	0.00	-	-	-	-	-	KOX4P 3950	3950	175	0.00	-	-	-	-	-
KOX4C 4000	4000	103.5	0.00	-	-	-	-	-	KOX4P 4000	4000	205	0.00	-	-	-	-	-
KOX4C 4050	4050	86	0.00	-	-	-	-	-	KOX4P 4050	4050	237.5	0.00	-	-	-	-	-
KOX4C 4100	4100	71	0.00	-	-	-	-	-	KOX4P 4100	4100	272	0.00	-	-	-	-	-

KOX4C 4150	4150	58	0.00	-	-	-	-	KOX4P 4150	4150	309	0.00	-	-	-	-	-
KOX4C 4200	4200	47	0.00	-	-	-	200.0	KOX4P 4200	4200	347.5	0.00	-	-	-	-	-
KOX4C 4250	4250	38	0.00	-	-	-	-	KOX4P 4250	4250	388	0.00	-	-	-	-	-
KOX4C 4300	4300	30.5	0.00	-	-	-	150.0	KOX4P 4300	4300	430	0.00	-	-	-	-	-
KOX4C 4350	4350	24	0.00	-	-	-	-	KOX4P 4350	4350	473.5	0.00	-	-	-	-	-
KOX4C 4400	4400	19	0.00	-	-	-	-	KOX4P 4400	4400	518	0.00	-	-	-	-	-
KOX4C 4450	4450	14.5	0.00	-	-	-	-	KOX4P 4450	4450	563.5	0.00	-	-	-	-	-
KOX4C 4500	4500	11.5	0.00	-	-	-	-	KOX4P 4500	4500	610	0.00	-	-	-	-	-
KOX4C 4550	4550	8.5	0.00	-	-	-	-	KOX4P 4550	4550	657	0.00	-	-	-	-	-
KOX4C 4600	4600	6.5	0.00	-	-	-	-	KOX4P 4600	4600	705	0.00	-	-	-	-	-
KOX4C 4650	4650	5	0.00	-	-	-	-	KOX4P 4650	4650	753	0.00	-	-	-	-	-
KOX4C 4700	4700	3.5	0.00	-	-	-	-	KOX4P 4700	4700	801.5	0.00	-	-	-	-	-
KOX4C 4750	4750	3	0.00	-	-	-	-	KOX4P 4750	4750	850	0.00	-	-	-	-	-
KOX4C 4800	4800	2	0.00	-	-	-	-	KOX4P 4800	4800	899	0.00	-	-	-	-	-
KOX4C 4850	4850	1.5	0.00	-	-	-	-	KOX4P 4850	4850	948.5	0.00	-	-	-	-	-
KOX4C 4900	4900	1	0.00	-	-	-	-	KOX4P 4900	4900	997.5	0.00	-	-	-	-	-
KOX4C 4950	4950	1	0.00	-	-	-	-	KOX4P 4950	4950	1047	0.00	-	-	-	-	-
KOX4C 5000	5000	0.5	0.00	-	-	-	-	KOX4P 5000	5000	1096.5	0.00	-	-	-	-	-
KOX4C 5050	5050	0.5	0.00	-	-	-	-	KOX4P 5050	5050	1146	0.00	-	-	-	-	-
KOX4C 5100	5100	0.5	0.00	-	-	-	-	KOX4P 5100	5100	1196	0.00	-	-	-	-	-
KOX4C 5150	5150	0.5	0.00	-	-	-	-	KOX4P 5150	5150	1245.5	0.00	-	-	-	-	-
Dec-24 (90d 10/10/24): CSize 25; KOZ4 3932.00																
KOZ4C 2700	2700	1195.5	0.00	-	-	-	-	KOZ4P 2700	2700	0.5	0.00	-	-	-	-	-
KOZ4C 2750	2750	1146	0.00	-	-	-	-	KOZ4P 2750	2750	0.5	0.00	-	-	-	-	-
KOZ4C 2800	2800	1096.5	0.00	-	-	-	-	KOZ4P 2800	2800	0.5	0.00	-	-	-	-	-
KOZ4C 2850	2850	1047	0.00	-	-	-	-	KOZ4P 2850	2850	0.5	0.00	-	-	-	-	-
KOZ4C 2900	2900	997.5	0.00	-	-	-	-	KOZ4P 2900	2900	0.5	0.00	-	-	-	-	-
KOZ4C 2950	2950	948.5	0.00	-	-	-	-	KOZ4P 2950	2950	1	0.00	-	-	-	-	-
KOZ4C 3000	3000	899.5	0.00	-	-	-	-	KOZ4P 3000	3000	1.5	0.00	-	-	-	-	-
KOZ4C 3050	3050	850.5	0.00	-	-	-	-	KOZ4P 3050	3050	2	0.00	-	-	-	-	-
KOZ4C 3100	3100	802	0.00	-	-	-	-	KOZ4P 3100	3100	3.5	0.00	-	-	-	-	-
KOZ4C 3150	3150	754	0.00	-	-	-	-	KOZ4P 3150	3150	5	0.00	-	-	-	-	-
KOZ4C 3200	3200	706	0.00	-	-	-	-	KOZ4P 3200	3200	7	0.00	-	-	-	-	-
KOZ4C 3250	3250	659.5	0.00	-	-	-	-	KOZ4P 3250	3250	9.5	0.00	-	-	-	-	-
KOZ4C 3300	3300	613	0.00	-	-	-	-	KOZ4P 3300	3300	13	0.00	-	-	-	-	-
KOZ4C 3350	3350	568	0.00	-	-	-	-	KOZ4P 3350	3350	17.5	0.00	-	-	-	-	-
KOZ4C 3400	3400	524	0.00	-	-	-	-	KOZ4P 3400	3400	23	0.00	-	-	-	-	-
KOZ4C 3450	3450	481.5	0.00	-	-	-	-	KOZ4P 3450	3450	30	0.00	-	-	-	-	-
KOZ4C 3500	3500	440	0.00	-	-	-	-	KOZ4P 3500	3500	38.5	0.00	-	-	-	-	550
KOZ4C 3550	3550	400.5	0.00	-	-	-	-	KOZ4P 3550	3550	48.5	0.00	-	-	-	-	-
KOZ4C 3600	3600	362.5	0.00	-	-	-	-	KOZ4P 3600	3600	60	0.00	-	-	-	-	-
KOZ4C 3650	3650	327	0.00	-	-	-	-	KOZ4P 3650	3650	74	0.00	-	-	-	-	-
KOZ4C 3700	3700	293	0.00	-	-	-	-	KOZ4P 3700	3700	89.5	0.00	-	-	-	-	-
KOZ4C 3750	3750	261.5	0.00	-	-	-	-	KOZ4P 3750	3750	107.5	0.00	-	-	-	-	-
KOZ4C 3800	3800	232	0.00	-	-	-	-	KOZ4P 3800	3800	128	0.00	-	-	-	-	-
KOZ4C 3850	3850	205	0.00	-	-	-	-	KOZ4P 3850	3850	150	0.00	-	-	-	-	-
KOZ4C 3900	3900	180	0.00	-	-	-	-	KOZ4P 3900	3900	175	0.00	-	-	-	-	-
KOZ4C 3950	3950	157	0.00	-	-	-	-	KOZ4P 3950	3950	201.5	0.00	-	-	-	-	-
KOZ4C 4000	4000	136.5	0.00	-	-	-	-	KOZ4P 4000	4000	230.5	0.00	-	-	-	-	-
KOZ4C 4050	4050	118	0.00	-	-	-	-	KOZ4P 4050	4050	261.5	0.00	-	-	-	-	-
KOZ4C 4100	4100	101	0.00	-	-	-	-	KOZ4P 4100	4100	294.5	0.00	-	-	-	-	-
KOZ4C 4150	4150	86.5	0.00	-	-	-	-	KOZ4P 4150	4150	329.5	0.00	-	-	-	-	-
KOZ4C 4200	4200	73.5	0.00	-	-	-	-	KOZ4P 4200	4200	366	0.00	-	-	-	-	-
KOZ4C 4250	4250	62	0.00	-	-	-	-	KOZ4P 4250	4250	404.5	0.00	-	-	-	-	-
KOZ4C 4300	4300	52.5	0.00	-	-	-	100.0	KOZ4P 4300	4300	444	0.00	-	-	-	-	-
KOZ4C 4350	4350	44	0.00	-	-	-	-	KOZ4P 4350	4350	485	0.00	-	-	-	-	-
KOZ4C 4400	4400	36.5	0.00	-	-	-	200.0	KOZ4P 4400	4400	527.5	0.00	-	-	-	-	-
KOZ4C 4450	4450	30	0.00	-	-	-	-	KOZ4P 4450	4450	571	0.00	-	-	-	-	-
KOZ4C 4500	4500	25	0.00	-	-	-	300.0	KOZ4P 4500	4500	615	0.00	-	-	-	-	-
KOZ4C 4550	4550	20.5	0.00	-	-	-	-	KOZ4P 4550	4550	660.5	0.00	-	-	-	-	-
KOZ4C 4600	4600	16.5	0.00	-	-	-	-	KOZ4P 4600	4600	706	0.00	-	-	-	-	-
KOZ4C 4650	4650	13.5	0.00	-	-	-	-	KOZ4P 4650	4650	752.5	0.00	-	-	-	-	-
KOZ4C 4700	4700	11	0.00	-	-	-	-	KOZ4P 4700	4700	799.5	0.00	-	-	-	-	-
KOZ4C 4750	4750	9	0.00	-	-	-	-	KOZ4P 4750	4750	847	0.00	-	-	-	-	-
KOZ4C 4800	4800	7	0.00	-	-	-	-	KOZ4P 4800	4800	895	0.00	-	-	-	-	-
KOZ4C 4850	4850	5.5	0.00	-	-	-	-	KOZ4P 4850	4850	943	0.00	-	-	-	-	-
KOZ4C 4900	4900	4.5	0.00	-	-	-	-	KOZ4P 4900	4900	991.5	0.00	-	-	-	-	-
KOZ4C 4950	4950	3.5	0.00	-	-	-	-	KOZ4P 4950	4950	1040.5	0.00	-	-	-	-	-
KOZ4C 5000	5000	3	0.00	-	-	-	-	KOZ4P 5000	5000	1089	0.00	-	-	-	-	-
KOZ4C 5050	5050	2	0.00	-	-	-	-	KOZ4P 5050	5050	1138	0.00	-	-	-	-	-
KOZ4C 5100	5100	1.5	0.00	-	-	-	-	KOZ4P 5100	5100	1187	0.00	-	-	-	-	-
KOZ4C 5150	5150	1.5	0.00	-	-	-	-	KOZ4P 5150	5150	1236.5	0.00	-	-	-	-	-
Jan-25 (119d 11/8/24): CSize 25; KOF5 3948.00																
KOF5C 2750	2750	1159	0.00	-	-	-	-	KOF5P 2750	2750	0.5	0.00	-	-	-	-	-
KOF5C 2800	2															

KOF5C 5050	5050	5.5	0.00	-	-	-	-	-	KOF5P 5050	5050	1122.5	0.00	-	-	-	-	-
KOF5C 5100	5100	4.5	0.00	-	-	-	-	-	KOF5P 5100	5100	1171	0.00	-	-	-	-	-
KOF5C 5150	5150	3.5	0.00	-	-	-	-	-	KOF5P 5150	5150	1220	0.00	-	-	-	-	-
KOF5C 5200	5200	3	0.00	-	-	-	-	-	KOF5P 5200	5200	1268.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
SEP 24	CALL	23.25	23.24	0.04
	PUT	23.25	23.24	0.04
	MEAN	23.25	23.24	0.04
OCT 24	CALL	23.31	23.28	0.13
	PUT	23.29	23.28	0.04
	MEAN	23.30	23.28	0.09
NOV 24	CALL	23.25	23.24	0.04
	PUT	23.25	23.24	0.04
	MEAN	23.25	23.24	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 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.