

Underlying instrument - FCPO

Table with columns: Cont, Sett, Change, Open, High, Low, Volm, Open Int. Rows include dates from JUL 23 to MAY 26.

CBOT Soybean oil futures

Table with columns: Cont, Sett, Change, Open, High, Low, Volm, Open Int. Rows include dates from JUL 23 to MAR 25.

Source : Bloomberg

Calls Puts

Main table with columns: Ticker, Strike, Last, 1D%, High, Low, Volm, OInt, OICh. Contains data for KOU3C and KOV3C series.

KOV3C 3600	3600	197.5	0.00	-	-	-	-	-	-	KOV3P 3600	3600	182.5	0.00	-	-	-	-	200	200
KOV3C 3650	3650	174.5	0.00	-	-	-	-	-	-	KOV3P 3650	3650	209	0.00	-	-	-	-	-	-
KOV3C 3700	3700	153	0.00	-	-	-	-	-	-	KOV3P 3700	3700	238	0.00	-	-	-	-	-	-
KOV3C 3750	3750	134	0.00	-	-	-	-	-	-	KOV3P 3750	3750	268.5	0.00	-	-	-	-	-	-
KOV3C 3800	3800	116.5	0.00	-	-	-	-	200.0	-	KOV3P 3800	3800	301	0.00	-	-	-	-	-	-
KOV3C 3850	3850	101	0.00	-	-	-	-	-	-	KOV3P 3850	3850	335	0.00	-	-	-	-	-	-
KOV3C 3900	3900	87.5	0.00	-	-	-	-	500.0	-	KOV3P 3900	3900	371	0.00	-	-	-	-	-	-
KOV3C 3950	3950	75	0.00	-	-	-	-	-	-	KOV3P 3950	3950	408.5	0.00	-	-	-	-	-	-
KOV3C 4000	4000	64.5	0.00	-	-	-	-	-	-	KOV3P 4000	4000	447.5	0.00	-	-	-	-	-	-
KOV3C 4050	4050	55	0.00	-	-	-	-	-	-	KOV3P 4050	4050	488	0.00	-	-	-	-	-	-
KOV3C 4100	4100	46.5	0.00	-	-	-	-	-	-	KOV3P 4100	4100	529.5	0.00	-	-	-	-	-	-
KOV3C 4150	4150	39.5	0.00	-	-	-	-	-	-	KOV3P 4150	4150	572	0.00	-	-	-	-	-	-
KOV3C 4200	4200	33	0.00	-	-	-	-	100.0	-	KOV3P 4200	4200	615.5	0.00	-	-	-	-	-	-
KOV3C 4250	4250	28	0.00	-	-	-	-	-	-	KOV3P 4250	4250	660	0.00	-	-	-	-	-	-
KOV3C 4300	4300	23	0.00	-	-	-	-	200.0	200.0	KOV3P 4300	4300	705.5	0.00	-	-	-	-	-	-
KOV3C 4350	4350	19.5	0.00	-	-	-	-	-	-	KOV3P 4350	4350	751	0.00	-	-	-	-	-	-
KOV3C 4400	4400	16	0.00	-	-	-	-	-	-	KOV3P 4400	4400	797.5	0.00	-	-	-	-	-	-
KOV3C 4450	4450	13.5	0.00	-	-	-	-	-	-	KOV3P 4450	4450	844.5	0.00	-	-	-	-	-	-
KOV3C 4500	4500	11	0.00	-	-	-	-	-	-	KOV3P 4500	4500	892	0.00	-	-	-	-	-	-
KOV3C 4550	4550	9	0.00	-	-	-	-	-	-	KOV3P 4550	4550	940	0.00	-	-	-	-	-	-
KOV3C 4600	4600	7.5	0.00	-	-	-	-	-	-	KOV3P 4600	4600	988	0.00	-	-	-	-	-	-
KOV3C 4650	4650	6	0.00	-	-	-	-	-	-	KOV3P 4650	4650	1036.5	0.00	-	-	-	-	-	-
KOV3C 4700	4700	5	0.00	-	-	-	-	-	-	KOV3P 4700	4700	1085.5	0.00	-	-	-	-	-	-
KOV3C 4750	4750	4	0.00	-	-	-	-	-	-	KOV3P 4750	4750	1134	0.00	-	-	-	-	-	-
KOV3C 4800	4800	3	0.00	-	-	-	-	-	-	KOV3P 4800	4800	1183	0.00	-	-	-	-	-	-
Nov-23 (78d 9/8/23); CSize 25; KOX3 3560.00																			
KOX3C 2350	2350	1267	0.00	-	-	-	-	-	-	KOX3P 2350	2350	0.5	0.00	-	-	-	-	-	-
KOX3C 2400	2400	1218	0.00	-	-	-	-	-	-	KOX3P 2400	2400	1	0.00	-	-	-	-	-	-
KOX3C 2450	2450	1168.5	0.00	-	-	-	-	-	-	KOX3P 2450	2450	1.5	0.00	-	-	-	-	-	-
KOX3C 2500	2500	1119.5	0.00	-	-	-	-	-	-	KOX3P 2500	2500	2	0.00	-	-	-	-	-	-
KOX3C 2550	2550	1071	0.00	-	-	-	-	-	-	KOX3P 2550	2550	3	0.00	-	-	-	-	-	-
KOX3C 2600	2600	1022.5	0.00	-	-	-	-	-	-	KOX3P 2600	2600	4	0.00	-	-	-	-	-	-
KOX3C 2650	2650	974	0.00	-	-	-	-	-	-	KOX3P 2650	2650	5.5	0.00	-	-	-	-	-	-
KOX3C 2700	2700	926.5	0.00	-	-	-	-	-	-	KOX3P 2700	2700	7.5	0.00	-	-	-	-	-	-
KOX3C 2750	2750	879.5	0.00	-	-	-	-	-	-	KOX3P 2750	2750	10	0.00	-	-	-	-	-	-
KOX3C 2800	2800	832.5	0.00	-	-	-	-	-	-	KOX3P 2800	2800	13	0.00	-	-	-	-	-	-
KOX3C 2850	2850	787	0.00	-	-	-	-	-	-	KOX3P 2850	2850	17	0.00	-	-	-	-	-	-
KOX3C 2900	2900	742	0.00	-	-	-	-	-	-	KOX3P 2900	2900	21.5	0.00	-	-	-	-	-	-
KOX3C 2950	2950	697.5	0.00	-	-	-	-	-	-	KOX3P 2950	2950	27	0.00	-	-	-	-	-	-
KOX3C 3000	3000	654.5	0.00	-	-	-	-	-	-	KOX3P 3000	3000	34	0.00	-	-	-	-	-	-
KOX3C 3050	3050	612.5	0.00	-	-	-	-	-	-	KOX3P 3050	3050	41.5	0.00	-	-	-	-	-	-
KOX3C 3100	3100	572	0.00	-	-	-	-	-	-	KOX3P 3100	3100	50.5	0.00	-	-	-	-	-	-
KOX3C 3150	3150	532.5	0.00	-	-	-	-	-	-	KOX3P 3150	3150	61	0.00	-	-	-	-	-	-
KOX3C 3200	3200	494.5	0.00	-	-	-	-	-	-	KOX3P 3200	3200	72.5	0.00	-	-	-	-	-	-
KOX3C 3250	3250	458	0.00	-	-	-	-	-	-	KOX3P 3250	3250	85.5	0.00	-	-	-	-	-	-
KOX3C 3300	3300	423.5	0.00	-	-	-	-	-	-	KOX3P 3300	3300	100.5	0.00	-	-	-	-	-	-
KOX3C 3350	3350	390	0.00	-	-	-	-	-	-	KOX3P 3350	3350	117	0.00	-	-	-	-	-	-
KOX3C 3400	3400	358.5	0.00	-	-	-	-	-	-	KOX3P 3400	3400	135	0.00	-	-	-	-	-	-
KOX3C 3450	3450	328.5	0.00	-	-	-	-	-	-	KOX3P 3450	3450	154.5	0.00	-	-	-	-	-	-
KOX3C 3500	3500	300	0.00	-	-	-	-	-	-	KOX3P 3500	3500	176	0.00	-	-	-	-	-	-
KOX3C 3550	3550	273.5	0.00	-	-	-	-	-	-	KOX3P 3550	3550	199	0.00	-	-	-	-	-	-
KOX3C 3600	3600	249	0.00	-	-	-	-	-	-	KOX3P 3600	3600	224	0.00	-	-	-	-	-	-
KOX3C 3650	3650	225.5	0.00	-	-	-	-	-	-	KOX3P 3650	3650	250.5	0.00	-	-	-	-	-	-
KOX3C 3700	3700	204	0.00	-	-	-	-	-	-	KOX3P 3700	3700	278.5	0.00	-	-	-	-	-	-
KOX3C 3750	3750	184	0.00	-	-	-	-	-	-	KOX3P 3750	3750	308	0.00	-	-	-	-	-	-
KOX3C 3800	3800	165.5	0.00	-	-	-	-	-	-	KOX3P 3800	3800	339.5	0.00	-	-	-	-	-	-
KOX3C 3850	3850	148.5	0.00	-	-	-	-	-	-	KOX3P 3850	3850	372	0.00	-	-	-	-	-	-
KOX3C 3900	3900	133	0.00	-	-	-	-	-	-	KOX3P 3900	3900	406	0.00	-	-	-	-	-	-
KOX3C 3950	3950	119	0.00	-	-	-	-	-	-	KOX3P 3950	3950	441.5	0.00	-	-	-	-	-	-
KOX3C 4000	4000	106	0.00	-	-	-	-	-	-	KOX3P 4000	4000	478.5	0.00	-	-	-	-	-	-
KOX3C 4050	4050	94	0.00	-	-	-	-	-	-	KOX3P 4050	4050	516.5	0.00	-	-	-	-	-	-
KOX3C 4100	4100	83.5	0.00	-	-	-	-	-	-	KOX3P 4100	4100	555.5	0.00	-	-	-	-	-	-
KOX3C 4150	4150	74	0.00	-	-	-	-	-	-	KOX3P 4150	4150	595.5	0.00	-	-	-	-	-	-
KOX3C 4200	4200	65	0.00	-	-	-	-	-	-	KOX3P 4200	4200	636.5	0.00	-	-	-	-	-	-
KOX3C 4250	4250	57.5	0.00	-	-	-	-	-	-	KOX3P 4250	4250	678	0.00	-	-	-	-	-	-
KOX3C 4300	4300	50.5	0.00	-	-	-	-	-	-	KOX3P 4300	4300	721	0.00	-	-	-	-	-	-
KOX3C 4350	4350	44.5	0.00	-	-	-	-	-	-	KOX3P 4350	4350	764.5	0.00	-	-	-	-	-	-
KOX3C 4400	4400	38.5	0.00	-	-	-	-	-	-	KOX3P 4400	4400	808.5	0.00	-	-	-	-	-	-
KOX3C 4450	4450	34	0.00	-	-	-	-	-	-	KOX3P 4450	4450	853.5	0.00	-	-	-	-	-	-
KOX3C 4500	4500	29.5	0.00	-	-	-	-	-	-	KOX3P 4500	4500	898.5	0.00	-	-	-	-	-	-
KOX3C 4550	4550	25.5	0.00	-	-	-	-	-	-	KOX3P 4550	4550	944.5	0.00	-	-	-	-	-	-
KOX3C 4600	4600	22.5	0.00	-	-	-	-	-	-	KOX3P 4600	4600	991	0.00	-	-	-	-	-	-
KOX3C 4650	4650	19.5	0.00	-	-	-	-	-	-	KOX3P 4650	4650	1037.5	0.00	-	-	-	-	-	-
KOX3C 4700	4700	17	0.00	-	-	-	-	-	-	KOX3P 4700	4700	1084.5	0.00	-	-	-	-	-	-
KOX3C 4750	4750	14.5	0.00	-	-	-	-	-	-	KOX3P 4750	4750	1132	0.00	-	-	-	-	-	-
KOX3C 4800	4800	12.5	0.00	-	-	-	-	-	-	KOX3P 4800	4800	1179.5	0.00	-	-	-	-	-	-
Dec-23 (110d 10/10/23); CSize 25; KOZ3 3581.00																			
KOZ3C 2400	2400	1236.5	0.00	-	-	-	-	-	-	KOZ3P 2400	2400	3	0.00	-	-	-	-	-	-
KOZ3C 2450	2450	1188	0.00	-	-	-	-	-	-	KOZ3P 2450	2450	4	0.00	-	-	-	-	-	-
KOZ3C 2500	2500	1140	0.00	-	-	-	-	-	-	KOZ3P 2500	2500	5.5	0.00	-	-	-	-	-	-
KOZ3C 2550	2550	1092	0.00	-	-	-	-	-	-	KOZ3P 2550	2550	7.5	0.00	-	-	-	-	-	-
KOZ3C 2600	2600	1045	0.00	-	-	-	-	-	-	KOZ3P 2600	2600	9.5	0.00	-	-	-	-	-	-
KOZ3C 2650	2650	998	0.00	-	-	-	-	-	-	KOZ3P 2650	2650	12.5	0.00	-	-	-	-	-	-
KOZ3C 2700	2700	952	0.00	-	-	-	-	-	-	KOZ3P 2700	2700	15.5	0.00	-	-	-	-	-	-
KOZ3C 2750	2750	906	0.00	-															

KOZ3C 4300	4300	82.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	731.5	0.00	-	-	-	-	-
KOZ3C 4350	4350	74.5	0.00	-	-	-	-	-	KOZ3P 4350	4350	773	0.00	-	-	-	-	-
KOZ3C 4400	4400	67	0.00	-	-	-	-	-	KOZ3P 4400	4400	815	0.00	-	-	-	-	-
KOZ3C 4450	4450	60.5	0.00	-	-	-	-	-	KOZ3P 4450	4450	858	0.00	-	-	-	-	-
KOZ3C 4500	4500	54	0.00	-	-	-	-	-	KOZ3P 4500	4500	901.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	48.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	945.5	0.00	-	-	-	-	-
KOZ3C 4600	4600	43.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	989.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	39	0.00	-	-	-	-	-	KOZ3P 4650	4650	1034.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	35	0.00	-	-	-	-	-	KOZ3P 4700	4700	1080	0.00	-	-	-	-	-
KOZ3C 4750	4750	31	0.00	-	-	-	-	-	KOZ3P 4750	4750	1126	0.00	-	-	-	-	-
KOZ3C 4800	4800	28	0.00	-	-	-	-	-	KOZ3P 4800	4800	1172	0.00	-	-	-	-	-
KOZ3C 4850	4850	25	0.00	-	-	-	-	-	KOZ3P 4850	4850	1218.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
SEP 23	CALL	35.12	34.94	0.52
	PUT	35.13	34.95	0.52
	MEAN	35.13	34.95	0.52
OCT 23	CALL	35.85	35.65	0.56
	PUT	35.82	35.69	0.36
	MEAN	35.84	35.67	0.46
NOV 23	CALL	35.53	35.34	0.54
	PUT	35.53	35.36	0.48
	MEAN	35.53	35.35	0.51

	10Days	20Days	30Days	60Days	90Days
Current	30.82	31.8	34.72	32.24	31
1 week ago	31.77	26.94	26.54	27.85	31
1 month ago	35.92	32.13	29.58	32.86	35
3 months ago	34.96	38.56	42.84	39.78	44
6 months ago	55.25	42.44	55	42.88	38

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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