

Underlying instrument - FCPO

Table with columns: Cont, Sett, Change, Open, High, Low, Volm, Open Int. Rows include dates from SEP 23 to JUL 26 with corresponding price and volume data.

CBOT Soybean oil futures

Table with columns: Cont, Sett, Change, Open, High, Low, Volm, Open Int. Rows include dates from SEP 23 to JUL 25 with corresponding price and volume data.

Source : Bloomberg

Main table with 'Calls' and 'Puts' sections. Columns include Ticker, Strike, Last, 1D%, High, Low, Volm, OInt, OICh. Rows are grouped by date: Dec-23 (26d 10/10/23) and Jan-24 (57d 11/10/23).

KOH4C 4600	4600	81.5	0.00	-	-	-	-	-	KOH4P 4600	4600	785	0.00	-	-	-	-	-
KOH4C 4650	4650	73.5	0.00	-	-	-	-	-	KOH4P 4650	4650	827	0.00	-	-	-	-	-
KOH4C 4700	4700	66.5	0.00	-	-	-	-	-	KOH4P 4700	4700	869	0.00	-	-	-	-	-
KOH4C 4750	4750	60	0.00	-	-	-	-	-	KOH4P 4750	4750	912	0.00	-	-	-	-	-
KOH4C 4800	4800	54	0.00	-	-	-	-	-	KOH4P 4800	4800	956	0.00	-	-	-	-	-
KOH4C 4850	4850	49	0.00	-	-	-	-	-	KOH4P 4850	4850	1000	0.00	-	-	-	-	-
KOH4C 4900	4900	44	0.00	-	-	-	-	-	KOH4P 4900	4900	1044.5	0.00	-	-	-	-	-
KOH4C 4950	4950	39.5	0.00	-	-	-	-	-	KOH4P 4950	4950	1089.5	0.00	-	-	-	-	-
KOH4C 5000	5000	35.5	0.00	-	-	-	-	-	KOH4P 5000	5000	1135	0.00	-	-	-	-	-
KOH4C 5050	5050	32	0.00	-	-	-	-	-	KOH4P 5050	5050	1181	0.00	-	-	-	-	-
KOH4C 5100	5100	28.5	0.00	-	-	-	-	-	KOH4P 5100	5100	1227	0.00	-	-	-	-	-
KOH4C 5150	5150	25.5	0.00	-	-	-	-	-	KOH4P 5150	5150	1273.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
NOV 23	CALL	33.52	34.21	-2.02
	PUT	33.55	34.18	-1.84
	MEAN	33.54	34.20	-1.93
DEC 23	CALL	34.55	35.14	-1.68
	PUT	34.49	35.14	-1.85
	MEAN	34.52	35.14	-1.76
JAN 24	CALL	33.98	34.66	-1.96
	PUT	34.02	34.66	-1.85
	MEAN	34.00	34.66	-1.90

	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)

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.