

Underlying instrument - FCPO

Table with columns: Cont, Sett, Change, Open, High, Low, Volm, Open Int. Rows include OCT 23, NOV 23, DEC 23, JAN 24, FEB 24, MAR 24, APR 24, MAY 24, JUN 24, JUL 24, AUG 24, SEP 24, OCT 24, NOV 24, JAN 25, MAR 25, MAY 25, JUL 25, SEP 25, NOV 25, JAN 26, MAR 26, MAY 26, JUL 26, SEP 26.

CBOT Soybean oil futures

Table with columns: Cont, Sett, Change, Open, High, Low, Volm, Open Int. Rows include OCT 23, DEC 23, JAN 24, MAR 24, MAY 24, JUL 24, AUG 24, SEP 24, OCT 24, DEC 24, JAN 25, MAR 25, MAY 25, JUL 25, AUG 25.

Source : Bloomberg

Calls Puts

Large table with columns: Ticker, Strike, Last, 1D%, High, Low, Volm, OInt, OICH. Rows include Dec-23 (18d 10/10/23); CSize 25; KOZ3 3686.00 and Jan-24 (49d 11/10/23); CSize 25; KOF4 3721.00. Each section lists various call and put options with their respective market data.

KOF4C 3750	3750	176	0.00	-	-	-	-	-	-	KOF4P 3750	3750	212	0.00	-	-	-	-	-	-
KOF4C 3800	3800	155	0.00	-	-	-	-	-	-	KOF4P 3800	3800	240.5	0.00	-	-	-	-	-	-
KOF4C 3850	3850	135.5	0.00	-	-	-	-	-	-	KOF4P 3850	3850	271	0.00	-	-	-	-	-	-
KOF4C 3900	3900	118	0.00	-	-	-	-	-	-	KOF4P 3900	3900	303.5	0.00	-	-	-	-	-	-
KOF4C 3950	3950	102.5	0.00	-	-	-	-	-	-	KOF4P 3950	3950	337.5	0.00	-	-	-	-	-	-
KOF4C 4000	4000	89	0.00	-	-	-	-	-	150.0	KOF4P 4000	4000	373.5	0.00	-	-	-	-	-	-
KOF4C 4050	4050	76.5	0.00	-	-	-	-	-	-	KOF4P 4050	4050	411	0.00	-	-	-	-	-	-
KOF4C 4100	4100	65.5	0.00	-	-	-	-	-	-	KOF4P 4100	4100	450	0.00	-	-	-	-	-	-
KOF4C 4150	4150	56	0.00	-	-	-	-	-	-	KOF4P 4150	4150	490	0.00	-	-	-	-	-	-
KOF4C 4200	4200	47.5	0.00	-	-	-	-	50.0	-	KOF4P 4200	4200	531.5	0.00	-	-	-	-	-	-
KOF4C 4250	4250	40.5	0.00	-	-	-	-	-	-	KOF4P 4250	4250	574	0.00	-	-	-	-	-	-
KOF4C 4300	4300	34	0.00	-	-	-	-	-	50.0	KOF4P 4300	4300	617.5	0.00	-	-	-	-	-	-
KOF4C 4350	4350	28.5	0.00	-	-	-	-	-	-	KOF4P 4350	4350	662	0.00	-	-	-	-	-	-
KOF4C 4400	4400	24	0.00	-	-	-	-	-	-	KOF4P 4400	4400	707	0.00	-	-	-	-	-	-
KOF4C 4450	4450	20	0.00	-	-	-	-	-	-	KOF4P 4450	4450	753	0.00	-	-	-	-	-	-
KOF4C 4500	4500	16.5	0.00	-	-	-	-	-	-	KOF4P 4500	4500	799.5	0.00	-	-	-	-	-	-
KOF4C 4550	4550	13.5	0.00	-	-	-	-	-	-	KOF4P 4550	4550	846	0.00	-	-	-	-	-	-
KOF4C 4600	4600	11.5	0.00	-	-	-	-	-	-	KOF4P 4600	4600	893.5	0.00	-	-	-	-	-	-
KOF4C 4650	4650	9.5	0.00	-	-	-	-	-	-	KOF4P 4650	4650	941.5	0.00	-	-	-	-	-	-
KOF4C 4700	4700	7.5	0.00	-	-	-	-	-	-	KOF4P 4700	4700	989.5	0.00	-	-	-	-	-	-
KOF4C 4750	4750	6.5	0.00	-	-	-	-	-	-	KOF4P 4750	4750	1038	0.00	-	-	-	-	-	-
KOF4C 4800	4800	5	0.00	-	-	-	-	-	-	KOF4P 4800	4800	1086.5	0.00	-	-	-	-	-	-
KOF4C 4850	4850	4	0.00	-	-	-	-	-	-	KOF4P 4850	4850	1135.5	0.00	-	-	-	-	-	-
KOF4C 4900	4900	3.5	0.00	-	-	-	-	-	-	KOF4P 4900	4900	1184.5	0.00	-	-	-	-	-	-
KOF4C 4950	4950	2.5	0.00	-	-	-	-	-	-	KOF4P 4950	4950	1233.5	0.00	-	-	-	-	-	-

Feb-24 (77d 12/8/23); CSize 25; KOG4 3751.00																			
KOG4C 2550	2550	1193.5	0.00	-	-	-	-	-	-	KOG4P 2550	2550	1.5	0.00	-	-	-	-	-	-
KOG4C 2600	2600	1144.5	0.00	-	-	-	-	-	-	KOG4P 2600	2600	2	0.00	-	-	-	-	-	-
KOG4C 2650	2650	1095.5	0.00	-	-	-	-	-	-	KOG4P 2650	2650	3	0.00	-	-	-	-	-	-
KOG4C 2700	2700	1047	0.00	-	-	-	-	-	-	KOG4P 2700	2700	4	0.00	-	-	-	-	-	-
KOG4C 2750	2750	998.5	0.00	-	-	-	-	-	-	KOG4P 2750	2750	5.5	0.00	-	-	-	-	-	-
KOG4C 2800	2800	951	0.00	-	-	-	-	-	-	KOG4P 2800	2800	7	0.00	-	-	-	-	-	-
KOG4C 2850	2850	903.5	0.00	-	-	-	-	-	-	KOG4P 2850	2850	9.5	0.00	-	-	-	-	-	-
KOG4C 2900	2900	856.5	0.00	-	-	-	-	-	-	KOG4P 2900	2900	12.5	0.00	-	-	-	-	-	-
KOG4C 2950	2950	810.5	0.00	-	-	-	-	-	-	KOG4P 2950	2950	16	0.00	-	-	-	-	-	-
KOG4C 3000	3000	765.5	0.00	-	-	-	-	-	-	KOG4P 3000	3000	20	0.00	-	-	-	-	-	-
KOG4C 3050	3050	721	0.00	-	-	-	-	-	-	KOG4P 3050	3050	25.5	0.00	-	-	-	-	-	-
KOG4C 3100	3100	677.5	0.00	-	-	-	-	-	-	KOG4P 3100	3100	31.5	0.00	-	-	-	-	-	-
KOG4C 3150	3150	635	0.00	-	-	-	-	-	-	KOG4P 3150	3150	39	0.00	-	-	-	-	-	-
KOG4C 3200	3200	593.5	0.00	-	-	-	-	-	-	KOG4P 3200	3200	47.5	0.00	-	-	-	-	-	-
KOG4C 3250	3250	554	0.00	-	-	-	-	-	-	KOG4P 3250	3250	57	0.00	-	-	-	-	-	-
KOG4C 3300	3300	515	0.00	-	-	-	-	-	-	KOG4P 3300	3300	68	0.00	-	-	-	-	-	-
KOG4C 3350	3350	478	0.00	-	-	-	-	-	-	KOG4P 3350	3350	81	0.00	-	-	-	-	-	75
KOG4C 3400	3400	442.5	0.00	-	-	-	-	-	-	KOG4P 3400	3400	95	0.00	-	-	-	-	-	-
KOG4C 3450	3450	408.5	0.00	-	-	-	-	-	-	KOG4P 3450	3450	110.5	0.00	-	-	-	-	-	-
KOG4C 3500	3500	376	0.00	-	-	-	-	-	-	KOG4P 3500	3500	127.5	0.00	-	-	-	-	-	-
KOG4C 3550	3550	345.5	0.00	-	-	-	-	-	-	KOG4P 3550	3550	146.5	0.00	-	-	-	-	-	-
KOG4C 3600	3600	316	0.00	-	-	-	-	-	-	KOG4P 3600	3600	167	0.00	-	-	-	-	-	-
KOG4C 3650	3650	289	0.00	-	-	-	-	-	-	KOG4P 3650	3650	189.5	0.00	-	-	-	-	-	-
KOG4C 3700	3700	263	0.00	-	-	-	-	-	-	KOG4P 3700	3700	213.5	0.00	-	-	-	-	-	-
KOG4C 3750	3750	239	0.00	-	-	-	-	-	-	KOG4P 3750	3750	239	0.00	-	-	-	-	-	-
KOG4C 3800	3800	216.5	0.00	-	-	-	-	-	-	KOG4P 3800	3800	266.5	0.00	-	-	-	-	-	-
KOG4C 3850	3850	196	0.00	-	-	-	-	-	-	KOG4P 3850	3850	295	0.00	-	-	-	-	-	-
KOG4C 3900	3900	176.5	0.00	-	-	-	-	-	-	KOG4P 3900	3900	325.5	0.00	-	-	-	-	-	-
KOG4C 3950	3950	158.5	0.00	-	-	-	-	-	-	KOG4P 3950	3950	357.5	0.00	-	-	-	-	-	-
KOG4C 4000	4000	142.5	0.00	-	-	-	-	-	-	KOG4P 4000	4000	390.5	0.00	-	-	-	-	-	-
KOG4C 4050	4050	127.5	0.00	-	-	-	-	-	-	KOG4P 4050	4050	425.5	0.00	-	-	-	-	-	-
KOG4C 4100	4100	113.5	0.00	-	-	-	-	-	-	KOG4P 4100	4100	461.5	0.00	-	-	-	-	-	-
KOG4C 4150	4150	101	0.00	-	-	-	-	-	-	KOG4P 4150	4150	498.5	0.00	-	-	-	-	-	-
KOG4C 4200	4200	90	0.00	-	-	-	-	50.0	-	KOG4P 4200	4200	537	0.00	-	-	-	-	-	-
KOG4C 4250	4250	79.5	0.00	-	-	-	-	-	-	KOG4P 4250	4250	576.5	0.00	-	-	-	-	-	-
KOG4C 4300	4300	70.5	0.00	-	-	-	-	50.0	-	KOG4P 4300	4300	617	0.00	-	-	-	-	-	-
KOG4C 4350	4350	62	0.00	-	-	-	-	-	-	KOG4P 4350	4350	658	0.00	-	-	-	-	-	-
KOG4C 4400	4400	55	0.00	-	-	-	-	-	-	KOG4P 4400	4400	700.5	0.00	-	-	-	-	-	-
KOG4C 4450	4450	48	0.00	-	-	-	-	-	-	KOG4P 4450	4450	743.5	0.00	-	-	-	-	-	-
KOG4C 4500	4500	42	0.00	-	-	-	-	-	-	KOG4P 4500	4500	787	0.00	-	-	-	-	-	-
KOG4C 4550	4550	37	0.00	-	-	-	-	-	-	KOG4P 4550	4550	831.5	0.00	-	-	-	-	-	-
KOG4C 4600	4600	32	0.00	-	-	-	-	-	-	KOG4P 4600	4600	876.5	0.00	-	-	-	-	-	-
KOG4C 4650	4650	28	0.00	-	-	-	-	-	-	KOG4P 4650	4650	922	0.00	-	-	-	-	-	-
KOG4C 4700	4700	24.5	0.00	-	-	-	-	-	-	KOG4P 4700	4700	968	0.00	-	-	-	-	-	-
KOG4C 4750	4750	21	0.00	-	-	-	-	-	-	KOG4P 4750	4750	1014.5	0.00	-	-	-	-	-	-
KOG4C 4800	4800	18.5	0.00	-	-	-	-	-	-	KOG4P 4800	4800	1061.5	0.00	-	-	-	-	-	-
KOG4C 4850	4850	16	0.00	-	-	-	-	-	-	KOG4P 4850	4850	1108.5	0.00	-	-	-	-	-	-
KOG4C 4900	4900	13.5	0.00	-	-	-	-	-	-	KOG4P 4900	4900	1156	0.00	-	-	-	-	-	-
KOG4C 4950	4950	12	0.00	-	-	-	-	-	-	KOG4P 4950	4950	1204	0.00	-	-	-	-	-	-
KOG4C 5000	5000	10	0.00	-	-	-	-	-	-	KOG4P 5000	5000	1252	0.00	-	-	-	-	-	-

Mar-24 (110d 1/10/24); CSize 25; KOH4 3768.00																			
KOH4C 2550	2550	1209.5	0.00	-	-	-	-	-	-	KOH4P 2550	2550	4.5	0.00	-	-	-	-	-	-
KOH4C 2600	2600	1161.5	0.00	-	-	-	-	-	-	KOH4P 2600	2600	5.5	0.00	-	-	-	-	-	-
KOH4C 2650	2650	1114	0.00	-	-	-	-	-	-	KOH4P 2650	2650	7.5	0.00	-	-	-	-	-	-
KOH4C 2700	2700	1066.5	0.00	-	-	-	-	-	-	KOH4P 2700	2700	9.5	0.00	-	-	-	-	-	-
KOH4C 2750	2750	1019.5	0.00	-	-	-	-	-	-	KOH4P 2750	2750	12.5	0.00	-	-	-	-	-	-
KOH4C 2800	2800	973.5	0.00	-	-	-	-	-	-	KOH4P 2800	2800	15.5	0.00	-	-	-	-	-	-
KOH4C 2850	2850	927.5	0.00	-	-	-	-	-	-	KOH4P 2850	2850	19.5	0.00	-	-	-	-	-	-
KOH4C 2900	2900	882.5	0.00	-	-	-	-	-	-	KOH4P 2900	2900	24	0.00	-	-	-	-	-	-
KOH4C 2950	2950	838.5	0.00	-	-	-	-	-	-	KOH4P 2950	2950	29.5	0.00	-	-	-	-	-	-
KOH4C 3000	3000	795.5	0.00	-	-	-	-	-	-	KOH4P 300									

KOH4C 4450	4450	81	0.00	-	-	-	-	-	KOH4P 4450	4450	757	0.00	-	-	-	-	-
KOH4C 4500	4500	73	0.00	-	-	-	-	-	KOH4P 4500	4500	799	0.00	-	-	-	-	-
KOH4C 4550	4550	65.5	0.00	-	-	-	-	-	KOH4P 4550	4550	841	0.00	-	-	-	-	-
KOH4C 4600	4600	59	0.00	-	-	-	-	-	KOH4P 4600	4600	884	0.00	-	-	-	-	-
KOH4C 4650	4650	53	0.00	-	-	-	-	-	KOH4P 4650	4650	927.5	0.00	-	-	-	-	-
KOH4C 4700	4700	48	0.00	-	-	-	-	-	KOH4P 4700	4700	972	0.00	-	-	-	-	-
KOH4C 4750	4750	43	0.00	-	-	-	-	-	KOH4P 4750	4750	1016.5	0.00	-	-	-	-	-
KOH4C 4800	4800	38.5	0.00	-	-	-	-	-	KOH4P 4800	4800	1061.5	0.00	-	-	-	-	-
KOH4C 4850	4850	34.5	0.00	-	-	-	-	-	KOH4P 4850	4850	1107	0.00	-	-	-	-	-
KOH4C 4900	4900	31	0.00	-	-	-	-	-	KOH4P 4900	4900	1153	0.00	-	-	-	-	-
KOH4C 4950	4950	27.5	0.00	-	-	-	-	-	KOH4P 4950	4950	1199	0.00	-	-	-	-	-
KOH4C 5000	5000	24.5	0.00	-	-	-	-	-	KOH4P 5000	5000	1245.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
DEC 23	CALL	34.85	34.50	1.01
	PUT	34.85	34.50	1.01
	MEAN	34.85	34.50	1.01
JAN 24	CALL	35.26	35.03	0.66
	PUT	35.26	35.03	0.66
	MEAN	35.26	35.03	0.66
FEB 24	CALL	34.85	34.50	1.01
	PUT	34.85	34.50	1.01
	MEAN	34.85	34.50	1.01

	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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