

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 26	4,558	-29	4,562	4,568	4,535	367	8,150
DEC 26	4,704	-29	4,706	4,719	4,680	7,944	49,252
JAN 27	4,789	-29	4,793	4,803	4,767	21,074	73,431
FEB 27	4,873	-29	4,877	4,884	4,853	5,657	30,525
MAR 27	4,948	-28	4,957	4,957	4,930	6,117	34,009
APR 27	4,998	-32	5,004	5,007	4,987	2,762	27,771
MAY 27	5,023	-32	5,035	5,035	5,011	3,275	40,384
JUN 27	5,006	-36	5,015	5,022	4,998	2,174	17,569
JUL 27	4,974	-35	4,982	4,990	4,964	2,152	18,563
AUG 27	4,935	-33	4,944	4,949	4,922	1,036	9,425
SEP 27	4,897	-33	4,907	4,915	4,880	1,199	17,704
OCT 27	4,851	-33	4,874	4,874	4,840	144	1,582
NOV 27	4,795	-33	4,812	4,812	4,789	408	11,027
JAN 28	4,743	-15	4,749	4,751	4,737	126	1,942
MAR 28	4,716	-15	4,730	4,730	4,725	13	1,457
MAY 28	4,666	-15					66
JUL 28	4,666	-15					1
SEP 28	4,666	-15					
NOV 28	4,666	-15					
JAN 29	4,666	-15					
MAR 29	4,666	-15					
MAY 29	4,666	-15					
JUL 29	4,666	-15					
SEP 29	4,666	-15					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 26	67.01	0.18	66.50	67.03	65.77	70,106	196,704
JAN 27	67.18	0.13	66.62	67.20	65.95	32,558	127,371
MAR 27	67.46	0.11	66.90	67.48	66.27	23,799	87,690
MAY 27	67.73	0.12	67.08	67.75	66.55	11,367	66,271
JUL 27	67.76	0.13	67.09	67.78	66.57	7,308	66,954
AUG 27	67.34	0.13	66.70	67.37	66.21	1,668	8,022
SEP 27	66.90	0.12	66.29	66.92	65.75	663	3,953
OCT 27	66.40	0.14	65.68	66.40	65.27	502	3,589
DEC 27	66.22	0.16	65.58	66.23	65.02	1,219	12,237
JAN 28	66.12	0.21	65.36	66.18	65.36	264	508
MAR 28	65.95	0.27	65.54	66.00	65.41	257	238
MAY 28	65.82	0.33	-	-	-	40	134
JUL 28	65.65	0.35	-	-	-	25	41
AUG 28	65.19	0.37	-	-	-	-	5
SEP 28	64.70	0.37	-	-	-	-	10

Source : Bloomberg

Calls									Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	
Jan-27 (14d 11/10/26); CSize 25; KOF7 4732.00																		
KOF7C 3550	3550	1237.5	0.00			-	-	-	KOF7P 3550	3550	0.5	0.00			-	-	-	
KOF7C 3600	3600	1187.5	0.00			-	-	-	KOF7P 3600	3600	0.5	0.00			-	-	-	
KOF7C 3650	3650	1137.5	0.00			-	-	-	KOF7P 3650	3650	0.5	0.00			-	-	-	
KOF7C 3700	3700	1088	0.00			-	-	-	KOF7P 3700	3700	0.5	0.00			-	-	-	
KOF7C 3750	3750	1038	0.00			-	-	-	KOF7P 3750	3750	0.5	0.00			-	-	-	
KOF7C 3800	3800	988	0.00			-	-	-	KOF7P 3800	3800	0.5	0.00			-	-	-	
KOF7C 3850	3850	938	0.00			-	-	-	KOF7P 3850	3850	0.5	0.00			-	-	-	
KOF7C 3900	3900	888	0.00			-	-	-	KOF7P 3900	3900	0.5	0.00			-	-	-	
KOF7C 3950	3950	838	0.00			-	-	-	KOF7P 3950	3950	0.5	0.00			-	-	-	
KOF7C 4000	4000	788	0.00			-	-	-	KOF7P 4000	4000	0.5	0.00			-	-	-	
KOF7C 4050	4050	738	0.00			-	-	-	KOF7P 4050	4050	0.5	0.00			-	-	-	
KOF7C 4100	4100	688	0.00			-	-	-	KOF7P 4100	4100	0.5	0.00			-	-	-	
KOF7C 4150	4150	638.5	0.00			-	-	-	KOF7P 4150	4150	0.5	0.00			-	-	-	
KOF7C 4200	4200	588.5	0.00			-	-	-	KOF7P 4200	4200	0.5	0.00			-	-	-	
KOF7C 4250	4250	538.5	0.00			-	-	-	KOF7P 4250	4250	0.5	0.00			-	-	-	
KOF7C 4300	4300	488.5	0.00			-	-	-	KOF7P 4300	4300	0.5	0.00			-	1,151	-	
KOF7C 4350	4350	439	0.00			-	-	-	KOF7P 4350	4350	0.5	0.00			-	-	-	
KOF7C 4400	4400	390	0.00			-	-	-	KOF7P 4400	4400	1	0.00			-	125	-	
KOF7C 4450	4450	341	0.00			-	-	-	KOF7P 4450	4450	2.5	0.00			-	-	-	
KOF7C 4500	4500	294	0.00			-	-	-	KOF7P 4500	4500	3	0.00			-	1,862	-	
KOF7C 4550	4550	248	0.00			-	-	-	KOF7P 4550	4550	9.5	0.00			-	-	-	
KOF7C 4600	4600	203	0.00	203.0	203.0	-	316.0	1.0	KOF7P 4600	4600	15	0.00			-	3	-	
KOF7C 4650	4650	165	0.00			-	3.0	-	KOF7P 4650	4650	26	0.00		33.0	33.0	-	10	10
KOF7C 4700	4700	127.5	-1.16	127.5	127.5	10.0	11.0	11.0	KOF7P 4700	4700	36.5	0.00		51.5	51.5	-	11	1
KOF7C 4750	4750	98	0.00			-	-	-	KOF7P 4750	4750	59	0.00			-	1	-	
KOF7C 4800	4800	72	0.00			-	841.0	1.0	KOF7P 4800	4800	83	0.00			-	51	-	
KOF7C 4850	4850	51	0.00			-	9.0	-	KOF7P 4850	4850	112	0.00			-	-	-	
KOF7C 4900	4900	35	0.00			-	11.0	-	KOF7P 4900	4900	146	0.00			-	400	-	
KOF7C 4950	4950	23	0.00			-	-	-	KOF7P 4950	4950	184	0.00			-	-	-	
KOF7C 5000	5000	15	0.00	14.0	14.0	-	1,772.0	1.0	KOF7P 5000	5000	225.5	0.00			-	400	-	
KOF7C 5050	5050	9	0.00			-	-	-	KOF7P 5050	5050	269.5	0.00			-	-	-	
KOF7C 5100	5100	5	0.00			-	50.0	-	KOF7P 5100	5100	316	0.00			-	-	-	
KOF7C 5150	5150	3	0.00			-	-	-	KOF7P 5150	5150	363.5	0.00			-	-	-	
KOF7C 5200	5200	1.5	0.00			-	-	-	KOF7P 5200	5200	412	0.00			-	-	-	
KOF7C 5250	5250	1	0.00			-	-	-	KOF7P 5250	5250	461.5	0.00			-	-	-	
KOF7C 5300	5300	0.5	0.00			-	-	-	KOF7P 5300	5300	511	0.00			-	-	-	
KOF7C 5350	5350	0.5	0.00			-	-	-	KOF7P 5350	5350	560.5	0.00			-	-	-	
KOF7C 5400	5400	0.5	0.00			-	-	-	KOF7P 5400	5400	610.5	0.00			-	-	-	
KOF7C 5450	5450	0.5	0.00			-	-	-	KOF7P 5450	5450	660.5	0.00			-	-	-	
KOF7C 5500	5500	0.5	0.00			-	-	-	KOF7P 5500	5500	710	0.00			-	-	-	
KOF7C 5550	5550	0.5	0.00			-	-	-	KOF7P 5550	5550	760	0.00			-	-	-	
KOF7C 5600	5600	0.5	0.00			-	-	-	KOF7P 5600	5600	810	0.00			-	-	-	
KOF7C 5650	5650	0.5	0.00			-	-	-	KOF7P 5650	5650	860	0.00			-	-	-	
KOF7C 5700	5700	0.5	0.00			-	-	-	KOF7P 5700	5700	910	0.00			-	-	-	
KOF7C 5750	5750	0.5	0.00			-	-	-	KOF7P 5750	5750	960	0.00			-	-	-	
KOF7C 5800	5800	0.5	0.00			-	-	-	KOF7P 5800	5800	1010	0.00			-	-	-	
KOF7C 5850	5850	0.5	0.00			-	-	-	KOF7P 5850	5850	1060	0.00			-	-	-	
KOF7C 5900	5900	0.5	0.00			-	-	-	KOF7P 5900	5900	1109.5	0.00			-	-	-	
KOF7C 5950	5950	0.5	0.00			-	-	-	KOF7P 5950	5950	1159.5	0.00			-	-	-	
KOF7C 6000	6000	0.5	0.00			-	-	-	KOF7P 6000	6000	1209.5	0.00			-	-	-	
Feb-27 (44d 12/10/26); CSize 25; KOG7 4814.00																		
KOG7C 3600	3600	1268.5	0.00			0	0	0	KOG7P 3600	3600	0.5	0.00			0	-	-	
KOG7C 3650	3650	1219	0.00			-	-	-	KOG7P 3650	3650	0.5	0.00			-	-	-	
KOG7C 3700	3700	1169	0.00			-	-	-	KOG7P 3700	3700	0.5	0.00			-	-	-	
KOG7C 3750	3750	1119	0.00			-	-	-	KOG7P 3750	3750	0.5	0.00			-	-	-	
KOG7C 3800	3800	1069.5	0.00			-	-	-	KOG7P 3800	3800	0.5	0.00			-	-	-	
KOG7C 3850	3850	1019.5	0.00			-	-	-	KOG7P 3850	3850	0.5	0.00			-	-	-	
KOG7C 3900	3900	969.5	0.00			-	-	-	KOG7P 3900	3900	0.5	0.00			-	-	-	
KOG7C 3950	3950	920	0.00			-	-	-	KOG7P 3950	3950	0.5	0.00			-	-	-	
KOG7C 4000	4000	870.5	0.00			-	-	-	KOG7P 4000	4000	0.5	0.00			-	-	-	
KOG7C 4050	4050	820.5	0.00			-	-	-	KOG7P 4050	4050	0.5	0.00			-	-	-	
KOG7C 4100	4100	771.5	0.00			-	-	-	KOG7P 4100	4100	1	0.00			-	-	-	
KOG7C 4150	4150	722	0.00			-	-	-	KOG7P 4150	4150	1.5	0.00			-	-	-	
KOG7C 4200	4200	673	0.00			-	-	-	KOG7P 4200	4200	2.5	0.00			-	-	-	
KOG7C 4250	4250	625	0.00			-	-	-	KOG7P 4250	4250	4	0.00			-	-	-	
KOG7C 4300	4300	577	0.00			-	-	-	KOG7P 4300	4300	6	0.00			-	-	-	
KOG7C 4350	4350	530	0.00			-	-	-	KOG7P 4350	4350	8.5	0.00			-	-	-	
KOG7C 4400	4400	484	0.00			-	-	-	KOG7P 4400	4400	6	0.00			-	1,004	-	
KOG7C 4450	4450	439	0.00			-	-	-	KOG7P 4450	4450	17.5	0.00			-	-	-	
KOG7C 4500	4500	395.5	0.00			-	-	-	KOG7P 4500	4500	24	0.00			-	-	-	
KOG7C 4550	4550	354	0.00			-	-	-	KOG7P 4550	4550	32	0.00			-	-	-	
KOG7C 4600	4600	314.5	0.00			-	-	-	KOG7P 4600	4600	42.5	0.00			-	-	-	
KOG7C 4650	4650	277	0.00			-	-	-	KOG7P 4650	4650	55	0.00			-	-	-	
KOG7C 4700	4700	242	0.00			-	-	-	KOG7P 4700	4700	69.5	0.00			-	-	-	
KOG7C 4750	4750	209.5	0.00			-	-	-	KOG7P 4750	4750	67	0.00		67.0	67.0	-	240	201
KOG7C 4800	4800	180	0.00			-	-	-	KOG7P 4800	4800	97.5	0.00			-	-	-	
KOG7C 4850	4850	153	0.00			-	-	-	KOG7P 4850	4850	130	0.00			-	-	-	
KOG7C 4900	4900	129	0.00			-	-	-	KOG7P 4900	4900	151	0.00			-	-	-	
KOG7C 4950	4950	107.5	0.00			-	-	-	KOG7P 4950	4950	184.5	0.00			-	-	-	
KOG7C 5000	5000	80	0.00	73.0	70.0	-	950.0	11.0	KOG7P 5000	5000	214	0.00			-	200	-	
KOG7C 5050	5050	73	0.00			-	1.0	-	KOG7P 5050	5050	249.5	0.00			-	-	-	
KOG7C 5100	5100	54	0.00	52.0	48.0	-	454.0	2.0	KOG7P 5100	5100	285.5	0.00			-	-	-	
KOG7C 5150	5150	47.5	0.00			-	-	-	KOG7P 5150	5150	323.5	0.00			-	-	-	

KOG7C 5200	5200	37.5	0.00	-	-	-	KOG7P 5200	5200	363.5	0.00	-	-	-			
KOG7C 5250	5250	29.5	0.00	-	-	-	KOG7P 5250	5250	405.5	0.00	-	-	-			
KOG7C 5300	5300	23	0.00	-	-	-	KOG7P 5300	5300	448.5	0.00	-	-	-			1860 0
KOG7C 5350	5350	18	0.00	-	-	-	KOG7P 5350	5350	493	0.00	-	-	-			0 0
KOG7C 5400	5400	13.5	0.00	-	-	-	KOG7P 5400	5400	539	0.00	-	-	-			0 0
KOG7C 5450	5450	10.5	0.00	-	-	-	KOG7P 5450	5450	585.5	0.00	-	-	-			0 0
KOG7C 5500	5500	7.5	0.00	-	-	-	KOG7P 5500	5500	632.5	0.00	-	-	-			0 0
KOG7C 5550	5550	5.5	0.00	-	-	-	KOG7P 5550	5550	680.5	0.00	-	-	-			0 0
KOG7C 5600	5600	4	0.00	-	-	-	KOG7P 5600	5600	728.5	0.00	-	-	-			0 0
KOG7C 5650	5650	3	0.00	-	-	-	KOG7P 5650	5650	777.5	0.00	-	-	-			0 0
KOG7C 5700	5700	2	0.00	-	-	-	KOG7P 5700	5700	826.5	0.00	-	-	-			0 0
KOG7C 5750	5750	1.5	0.00	-	-	-	KOG7P 5750	5750	875.5	0.00	-	-	-			0 0
KOG7C 5800	5800	1	0.00	-	-	-	KOG7P 5800	5800	925	0.00	-	-	-			400 0
KOG7C 5850	5850	1	0.00	-	-	-	KOG7P 5850	5850	974.5	0.00	-	-	-			0 0
KOG7C 5900	5900	0.5	0.00	-	-	-	KOG7P 5900	5900	1024	0.00	-	-	-			0 0
KOG7C 5950	5950	0.5	0.00	-	-	-	KOG7P 5950	5950	1073.5	0.00	-	-	-			0 0
KOG7C 6000	6000	0.5	0.00	-	-	-	KOG7P 6000	6000	1123.5	0.00	-	-	-			0 0
KOG7C 6050	6050	0.5	0.00	-	-	-	KOG7P 6050	6050	1173	0.00	-	-	-			0 0
Mar-27 (73d 1/8/27); CSize 25; KOH7 4888.00																
KOH7C 3700	3700	1240.5	0.00	-	-	-	KOH7P 3700	3700	0.5	0.00	-	-	-			0 0
KOH7C 3750	3750	1191	0.00	-	-	-	KOH7P 3750	3750	0.5	0.00	-	-	-			0 0
KOH7C 3800	3800	1141.5	0.00	-	-	-	KOH7P 3800	3800	0.5	0.00	-	-	-			0 0
KOH7C 3850	3850	1092	0.00	-	-	-	KOH7P 3850	3850	0.5	0.00	-	-	-			0 0
KOH7C 3900	3900	1042.5	0.00	-	-	-	KOH7P 3900	3900	0.5	0.00	-	-	-			0 0
KOH7C 3950	3950	993	0.00	-	-	-	KOH7P 3950	3950	1	0.00	-	-	-			0 0
KOH7C 4000	4000	944	0.00	-	-	-	KOH7P 4000	4000	1.5	0.00	-	-	-			0 0
KOH7C 4050	4050	895	0.00	-	-	-	KOH7P 4050	4050	2.5	0.00	-	-	-			0 0
KOH7C 4100	4100	846.5	0.00	-	-	-	KOH7P 4100	4100	3.5	0.00	-	-	-			0 0
KOH7C 4150	4150	798	0.00	-	-	-	KOH7P 4150	4150	5	0.00	-	-	-			0 0
KOH7C 4200	4200	750	0.00	-	-	-	KOH7P 4200	4200	6.5	0.00	-	-	300			0 0
KOH7C 4250	4250	703	0.00	-	-	-	KOH7P 4250	4250	9	0.00	-	-	-			1004 0
KOH7C 4300	4300	656.5	0.00	-	-	-	KOH7P 4300	4300	12.5	0.00	-	-	-			0 0
KOH7C 4350	4350	611	0.00	-	-	-	KOH7P 4350	4350	16.5	0.00	-	-	-			0 0
KOH7C 4400	4400	566	0.00	-	-	-	KOH7P 4400	4400	12	0.00	-	-	1,604.0			0 0
KOH7C 4450	4450	522.5	0.00	-	-	-	KOH7P 4450	4450	27.5	0.00	-	-	-			0 0
KOH7C 4500	4500	480.5	0.00	-	-	-	KOH7P 4500	4500	35	0.00	-	-	-			0 0
KOH7C 4550	4550	439.5	0.00	-	-	-	KOH7P 4550	4550	44	0.00	-	-	-			0 0
KOH7C 4600	4600	400.5	0.00	-	-	-	KOH7P 4600	4600	54.5	0.00	-	-	-			0 0
KOH7C 4650	4650	363	0.00	-	-	-	KOH7P 4650	4650	67	0.00	-	-	-			0 0
KOH7C 4700	4700	327.5	0.00	-	-	-	KOH7P 4700	4700	81	0.00	-	-	-			0 0
KOH7C 4750	4750	294.5	0.00	-	-	-	KOH7P 4750	4750	97.5	0.00	-	-	-			0 0
KOH7C 4800	4800	263	0.00	-	-	-	KOH7P 4800	4800	116	0.00	-	-	1,000.0			0 0
KOH7C 4850	4850	233.5	0.00	-	-	-	KOH7P 4850	4850	123	0.00	-	-	-			200 0
KOH7C 4900	4900	206.5	0.00	-	-	-	KOH7P 4900	4900	128	0.00	-	-	300.0			0 0
KOH7C 4950	4950	181.5	0.00	-	-	-	KOH7P 4950	4950	183.5	0.00	-	-	50.0			0 0
KOH7C 5000	5000	143	0.00	141.0	141.0	-	KOH7P 5000	5000	207	0.00	-	-	400.0			0 0
KOH7C 5050	5050	138	0.00	-	-	1,636.0	KOH7P 5050	5050	239.5	0.00	-	-	-			0 0
KOH7C 5100	5100	119.5	0.00	-	-	-	KOH7P 5100	5100	270.5	0.00	-	-	-			0 0
KOH7C 5150	5150	103	0.00	-	-	-	KOH7P 5150	5150	303.5	0.00	-	-	-			0 0
KOH7C 5200	5200	88	0.00	-	-	-	KOH7P 5200	5200	338.5	0.00	-	-	-			0 0
KOH7C 5250	5250	75	0.00	-	-	-	KOH7P 5250	5250	375	0.00	-	-	-			0 0
KOH7C 5300	5300	63.5	0.00	-	200.0	200.0	KOH7P 5300	5300	413.5	0.00	-	-	-			0 0
KOH7C 5350	5350	53.5	0.00	-	-	-	KOH7P 5350	5350	453	0.00	-	-	-			0 0
KOH7C 5400	5400	44.5	0.00	-	-	-	KOH7P 5400	5400	494	0.00	-	-	-			0 0
KOH7C 5450	5450	37	0.00	-	-	-	KOH7P 5450	5450	536	0.00	-	-	-			0 0
KOH7C 5500	5500	31	0.00	-	-	-	KOH7P 5500	5500	579.5	0.00	-	-	-			0 0
KOH7C 5550	5550	25.5	0.00	-	-	-	KOH7P 5550	5550	624	0.00	-	-	-			0 0
KOH7C 5600	5600	22.5	0.00	-	200.0	-	KOH7P 5600	5600	669	0.00	-	-	-			0 0
KOH7C 5650	5650	17	0.00	-	-	-	KOH7P 5650	5650	715	0.00	-	-	-			0 0
KOH7C 5700	5700	13.5	0.00	-	-	-	KOH7P 5700	5700	761.5	0.00	-	-	-			0 0
KOH7C 5750	5750	11	0.00	-	-	-	KOH7P 5750	5750	808.5	0.00	-	-	-			0 0
KOH7C 5800	5800	9	0.00	-	-	-	KOH7P 5800	5800	856	0.00	-	-	-			0 0
KOH7C 5850	5850	7	0.00	-	-	-	KOH7P 5850	5850	904	0.00	-	-	-			0 0
KOH7C 5900	5900	5.5	0.00	-	-	-	KOH7P 5900	5900	952	0.00	-	-	-			0 0
KOH7C 5950	5950	4.5	0.00	-	-	-	KOH7P 5950	5950	1000.5	0.00	-	-	-			0 0
KOH7C 6000	6000	3.5	0.00	-	-	-	KOH7P 6000	6000	1049.5	0.00	-	-	-			0 0
KOH7C 6050	6050	3	0.00	-	-	-	KOH7P 6050	6050	1098.5	0.00	-	-	-			0 0
KOH7C 6100	6100	2	0.00	-	-	-	KOH7P 6100	6100	1147.5	0.00	-	-	-			0 0
KOH7C 6150	6150	1.5	0.00	-	-	-	KOH7P 6150	6150	1196.5	0.00	-	-	-			0 0
Apr-27 (106d 2/10/27); CSize 25; KOJ7 4934.00																
KOJ7C 3750	3750	1238	0.00	-	-	-	KOJ7P 3750	3750	0.5	0.00	-	-	-			0 0
KOJ7C 3800	3800	1188.5	0.00	-	-	-	KOJ7P 3800	3800	1	0.00	-	-	-			0 0
KOJ7C 3850	3850	1139.5	0.00	-	-	-	KOJ7P 3850	3850	1.5	0.00	-	-	-			0 0
KOJ7C 3900	3900	1090.5	0.00	-	-	-	KOJ7P 3900	3900	2							

Implied volatility for ATM			Previous day	1D%CHG
JAN 27	CALL	19.98	18.28	9.30
	PUT	19.98	20.02	-0.20
	MEAN	19.98	19.15	4.55
FEB 27	CALL	20.82	20.81	0.05
	PUT	20.48	20.81	-1.59
	MEAN	20.65	20.81	-0.77
MAR 27	CALL	20.65	19.17	7.72
	PUT	20.51	20.67	-0.77
	MEAN	20.58	19.92	3.47

	10Days	20Days	30Days	60Days	90Days
Current	35.15	34.53	36.16	32.64	31
1 week ago	24.60	24.77	28.01	27.52	34
1 month ago	30.63	27.55	27.55	36.23	36
3 months ago	45.37	46.23	41.11	41.01	44
6 months ago	30.84	57.65	49.31	38.33	35

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)
 Dealing Desk: (603) 2172 3820 Fax: (603) 2172 2729 Email: futures@kenanga.com.my
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