

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	3,872	35	3,828	3,891	3,796	3,130	17,829
JUL 24	3,861	46	3,805	3,880	3,780	29,448	80,914
AUG 24	3,855	42	3,801	3,874	3,778	19,549	64,511
SEP 24	3,856	41	3,801	3,875	3,780	9,597	40,516
OCT 24	3,862	38	3,827	3,880	3,790	2,561	11,492
NOV 24	3,876	39	3,839	3,891	3,808	5,286	20,883
DEC 24	3,893	37	3,850	3,907	3,828	3,515	10,565
JAN 25	3,912	32	3,872	3,930	3,850	3,616	12,571
FEB 25	3,929	31	3,897	3,949	3,873	1,909	4,639
MAR 25	3,939	31	3,884	3,955	3,884	1,926	10,406
APR 25	3,934	24	3,890	3,953	3,887	1,186	1,881
MAY 25	3,934	24	3,887	3,945	3,887	556	2,998
JUL 25	3,904	24	3,892	3,920	3,892	98	1,795
SEP 25	3,865	24	-	-	-	12	330
NOV 25	3,870	24	-	-	-	28	148
JAN 26	3,870	24	-	-	-	-	-
MAR 26	3,870	24	-	-	-	-	-
MAY 26	3,870	24	-	-	-	-	-
JUL 26	3,870	24	-	-	-	-	-
SEP 26	3,870	24	-	-	-	-	-
NOV 26	3,870	24	-	-	-	-	-
JAN 27	3,870	24	-	-	-	-	-
MAR 27	3,870	24	-	-	-	-	-
MAY 27	-	-	-	-	-	-	-

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	43.55	0.87	43.44	43.73	43.47	86,778	238,645
AUG 24	43.85	0.45	43.73	44.01	43.79	20,050	56,640
SEP 24	44.11	0.40	43.97	44.26	44.03	12,844	36,461
OCT 24	44.31	0.37	44.11	44.42	44.23	6,180	25,476
DEC 24	44.68	0.57	44.54	44.81	44.60	26,291	127,751
JAN 25	44.89	0.43	44.64	45.00	44.81	4,345	21,770
MAR 25	45.06	0.41	44.79	45.18	45.06	2,088	20,817
MAY 25	45.30	0.46	45.39	45.41	45.30	645	6,035
JUL 25	45.54	0.43	45.60	45.60	45.53	493	3,087
AUG 25	45.44	0.11	45.72	45.72	45.72	279	722
SEP 25	45.23	-0.02	-	45.23	45.23	17	662
OCT 25	44.92	-0.13	-	-	-	21	908
DEC 25	44.90	0.13	44.61	44.61	44.44	39	3,526
JAN 26	44.91	0.15	-	-	-	-	7
MAR 26	44.92	0.14	-	-	-	-	12

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch	
Aug-24 (25d 6/10/24); CSize 25; KOQ4 3855.00																			
KOQ4C 2650	2650	1202.5	0.00	-	-	-	-	-	-	KOQ4P 2650	2650	0.5	0.00	-	-	-	-	-	-
KOQ4C 2700	2700	1152.5	0.00	-	-	-	-	-	-	KOQ4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOQ4C 2750	2750	1102.5	0.00	-	-	-	-	-	-	KOQ4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOQ4C 2800	2800	1052.5	0.00	-	-	-	-	-	-	KOQ4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOQ4C 2850	2850	1002.5	0.00	-	-	-	-	-	-	KOQ4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOQ4C 2900	2900	953	0.00	-	-	-	-	-	-	KOQ4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOQ4C 2950	2950	903	0.00	-	-	-	-	-	-	KOQ4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOQ4C 3000	3000	853	0.00	-	-	-	-	-	-	KOQ4P 3000	3000	0.5	0.00	-	-	-	-	-	-
KOQ4C 3050	3050	803	0.00	-	-	-	-	-	-	KOQ4P 3050	3050	0.5	0.00	-	-	-	-	-	-
KOQ4C 3100	3100	753.5	0.00	-	-	-	-	-	-	KOQ4P 3100	3100	0.5	0.00	-	-	-	-	-	-
KOQ4C 3150	3150	703.5	0.00	-	-	-	-	-	-	KOQ4P 3150	3150	0.5	0.00	-	-	-	-	-	-
KOQ4C 3200	3200	653.5	0.00	-	-	-	-	-	-	KOQ4P 3200	3200	0.5	0.00	-	-	-	-	-	50
KOQ4C 3250	3250	604	0.00	-	-	-	-	-	-	KOQ4P 3250	3250	0.5	0.00	-	-	-	-	-	-
KOQ4C 3300	3300	554.5	0.00	-	-	-	-	-	-	KOQ4P 3300	3300	0.5	0.00	-	-	-	-	-	-
KOQ4C 3350	3350	505	0.00	-	-	-	-	-	-	KOQ4P 3350	3350	1	0.00	-	-	-	-	-	-
KOQ4C 3400	3400	456	0.00	-	-	-	-	-	-	KOQ4P 3400	3400	2	0.00	-	-	-	-	-	-
KOQ4C 3450	3450	408	0.00	-	-	-	-	-	-	KOQ4P 3450	3450	4	0.00	-	-	-	-	-	-
KOQ4C 3500	3500	360.5	0.00	-	-	-	-	-	-	KOQ4P 3500	3500	6.5	0.00	-	-	-	-	-	-
KOQ4C 3550	3550	315	0.00	-	-	-	-	-	-	KOQ4P 3550	3550	11	0.00	-	-	-	-	-	-
KOQ4C 3600	3600	271.5	0.00	-	-	-	-	-	-	KOQ4P 3600	3600	17	0.00	-	-	-	-	-	100
KOQ4C 3650	3650	230.5	0.00	-	-	-	-	-	-	KOQ4P 3650	3650	25.5	0.00	-	-	-	-	-	-
KOQ4C 3700	3700	192	0.00	-	-	-	-	-	-	KOQ4P 3700	3700	37.5	0.00	-	-	-	-	-	200
KOQ4C 3750	3750	157.5	0.00	-	-	-	-	-	-	KOQ4P 3750	3750	53	0.00	-	-	-	-	-	-
KOQ4C 3800	3800	127	0.00	-	-	-	-	-	-	KOQ4P 3800	3800	72	0.00	-	-	-	-	-	-
KOQ4C 3850	3850	100	0.00	-	-	-	-	-	-	KOQ4P 3850	3850	95	0.00	-	-	-	-	-	-
KOQ4C 3900	3900	77.5	0.00	-	-	-	-	-	-	KOQ4P 3900	3900	122	0.00	-	-	-	-	-	200
KOQ4C 3950	3950	58.5	0.00	-	-	-	-	-	-	KOQ4P 3950	3950	153.5	0.00	-	-	-	-	-	-
KOQ4C 4000	4000	43.5	0.00	-	-	-	400.0	-	-	KOQ4P 4000	4000	188	0.00	-	-	-	-	-	-
KOQ4C 4050	4050	31.5	0.00	-	-	-	-	-	-	KOQ4P 4050	4050	226	0.00	-	-	-	-	-	-
KOQ4C 4100	4100	22.5	0.00	-	-	-	300.0	-	-	KOQ4P 4100	4100	266.5	0.00	-	-	-	-	-	-
KOQ4C 4150	4150	15.5	0.00	-	-	-	100.0	-	-	KOQ4P 4150	4150	310	0.00	-	-	-	-	-	50
KOQ4C 4200	4200	10.5	0.00	-	-	-	500.0	-	-	KOQ4P 4200	4200	354.5	0.00	-	-	-	-	-	-
KOQ4C 4250	4250	7	0.00	-	-	-	-	-	-	KOQ4P 4250	4250	401	0.00	-	-	-	-	-	-
KOQ4C 4300	4300	4.5	0.00	-	-	-	200.0	-	-	KOQ4P 4300	4300	448.5	0.00	-	-	-	-	-	-
KOQ4C 4350	4350	3	0.00	-	-	-	50.0	-	-	KOQ4P 4350	4350	497	0.00	-	-	-	-	-	-
KOQ4C 4400	4400	2	0.00	-	-	-	-	-	-	KOQ4P 4400	4400	545.5	0.00	-	-	-	-	-	-
KOQ4C 4450	4450	1	0.00	-	-	-	-	-	-	KOQ4P 4450	4450	594.5	0.00	-	-	-	-	-	-
KOQ4C 4500	4500	0.5	0.00	-	-	-	-	-	-	KOQ4P 4500	4500	644	0.00	-	-	-	-	-	-
KOQ4C 4550	4550	0.5	0.00	-	-	-	-	-	-	KOQ4P 4550	4550	694	0.00	-	-	-	-	-	-
KOQ4C 4600	4600	0.5	0.00	-	-	-	-	-	-	KOQ4P 4600	4600	743.5	0.00	-	-	-	-	-	-
KOQ4C 4650	4650	0.5	0.00	-	-	-	-	-	-	KOQ4P 4650	4650	793.5	0.00	-	-	-	-	-	-
KOQ4C 4700	4700	0.5	0.00	-	-	-	-	-	-	KOQ4P 4700	4700	843	0.00	-	-	-	-	-	-
KOQ4C 4750	4750	0.5	0.00	-	-	-	-	-	-	KOQ4P 4750	4750	893	0.00	-	-	-	-	-	-
KOQ4C 4800	4800	0.5	0.00	-	-	-	-	-	-	KOQ4P 4800	4800	943	0.00	-	-	-	-	-	-
KOQ4C 4850	4850	0.5	0.00	-	-	-	-	-	-	KOQ4P 4850	4850	993	0.00	-	-	-	-	-	-
KOQ4C 4900	4900	0.5	0.00	-	-	-	-	-	-	KOQ4P 4900	4900	1042.5	0.00	-	-	-	-	-	-
KOQ4C 4950	4950	0.5	0.00	-	-	-	-	-	-	KOQ4P 4950	4950	1092.5	0.00	-	-	-	-	-	-
KOQ4C 5000	5000	0.5	0.00	-	-	-	-	-	-	KOQ4P 5000	5000	1142.5	0.00	-	-	-	-	-	-
KOQ4C 5050	5050	0.5	0.00	-	-	-	-	-	-	KOQ4P 5050	5050	1192.5	0.00	-	-	-	-	-	-
KOQ4C 5100	5100	0.5	0.00	-	-	-	-	-	-	KOQ4P 5100	5100	1242	0.00	-	-	-	-	-	-
Sep-24 (55d 7/10/24); CSize 25; KOU4 3854.00																			
KOU4C 2650	2650	1200	0.00	0.0	0	0	0	0	0	KOU4P 2650	2650	0.5	0.00	-	-	0	-	-	-
KOU4C 2700	2700	1150.5	0.00	-	-	-	-	-	-	KOU4P 2700	2700	0.5	0.00	-	-	-	-	-	-
KOU4C 2750	2750	1100.5	0.00	-	-	-	-	-	-	KOU4P 2750	2750	0.5	0.00	-	-	-	-	-	-
KOU4C 2800	2800	1051	0.00	-	-	-	-	-	-	KOU4P 2800	2800	0.5	0.00	-	-	-	-	-	-
KOU4C 2850	2850	1001	0.00	-	-	-	-	-	-	KOU4P 2850	2850	0.5	0.00	-	-	-	-	-	-
KOU4C 2900	2900	951.5	0.00	-	-	-	-	-	-	KOU4P 2900	2900	0.5	0.00	-	-	-	-	-	-
KOU4C 2950	2950	901.5	0.00	-	-	-	-	-	-	KOU4P 2950	2950	0.5	0.00	-	-	-	-	-	-
KOU4C 3000	3000	852	0.00	-	-	-	-	-	-	KOU4P 3000	3000	0.5	0.00	-	-	-	-	-	-
KOU4C 3050	3050	802.5	0.00	-	-	-	-	-	-	KOU4P 3050	3050	0.5	0.00	-	-	-	-	-	

KOX4C 4950	4950	6.5	0.00	-	-	-	-	-	KOX4P 4950	4950	1069.5	0.00	-	-	-	-	-
KOX4C 5000	5000	5.5	0.00	-	-	-	-	-	KOX4P 5000	5000	1118	0.00	-	-	-	-	-
KOX4C 5050	5050	4.5	0.00	-	-	-	-	-	KOX4P 5050	5050	1166.5	0.00	-	-	-	-	-
KOX4C 5100	5100	3.5	0.00	-	-	-	-	-	KOX4P 5100	5100	1215	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
AUG 24	CALL	23.17	23.19	-0.09
	PUT	23.17	23.19	-0.09
	MEAN	23.17	23.19	-0.09
SEP 24	CALL	23.30	23.35	-0.21
	PUT	23.37	23.35	0.09
	MEAN	23.34	23.35	-0.06
OCT 24	CALL	23.17	23.19	-0.09
	PUT	23.17	23.19	-0.09
	MEAN	23.17	23.19	-0.09

	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.