

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	3,823	--	3,800	3,810	3,800	40	840
FEB 23	3,897	--	3,899	3,938	3,842	2,586	8,134
MAR 23	3,911	--	3,929	3,963	3,861	23,574	48,877
APR 23	3,922	4	3,933	3,975	3,875	13,706	40,792
MAY 23	3,932	5	3,940	3,978	3,886	7,027	31,290
JUN 23	3,929	--	3,935	3,973	3,886	1,776	16,541
JUL 23	3,922	3	3,928	3,960	3,879	2,208	16,162
AUG 23	3,913	19	3,925	3,951	3,872	1,105	7,107
SEP 23	3,903	19	3,902	3,942	3,867	1,294	10,555
OCT 23	3,896	19	3,908	3,912	3,861	422	2,204
NOV 23	3,893	19	3,904	3,917	3,866	584	7,452
DEC 23	3,903	19	3,898	3,905	3,878	170	745
JAN 24	3,906	19	3,889	3,915	3,885	289	1,850
MAR 24	3,907	19	3,897	3,920	3,897	91	642
MAY 24	3,897	19					71
JUL 24	3,897	19					1
SEP 24	3,897	19					
NOV 24	3,897	19					
JAN 25	3,897	19					
MAR 25	3,897	19					
MAY 25	3,897	19					
JUL 25	3,897	19					
SEP 25	3,897	19					
NOV 25	3,897	19					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	63.25	0.86	-	-	-	25	5
MAR 23	63.25	1.14	62.15	63.65	62.15	52,042	144,657
MAY 23	63.06	1.21	61.90	63.34	61.90	28,097	89,753
JUL 23	62.69	1.21	61.54	62.92	61.54	23,295	66,964
AUG 23	62.17	1.16	61.06	62.34	61.06	4,557	12,766
SEP 23	61.70	1.13	60.73	61.87	60.70	4,083	12,212
OCT 23	61.17	1.09	60.25	61.36	60.23	1,890	8,321
DEC 23	60.89	1.07	59.98	61.10	59.90	6,992	31,289
JAN 24	60.66	1.08	60.01	60.84	59.75	548	2,717
MAR 24	60.30	1.06	59.90	60.52	59.80	372	1,733
MAY 24	60.08	1.09	59.91	60.30	59.90	402	1,077
JUL 24	59.95	1.09	59.77	60.16	59.77	248	747
AUG 24	59.69	1.06	-	-	-	-	141
SEP 24	59.41	1.06	-	-	-	-	198
OCT 24	59.03	1.06	-	-	-	-	140

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Apr-23 (28d 2/10/23); CSize 25; KOJ3 3925.00																	
KOJ3C 2700	2700	1219.5	0.00	-	-	-	-	-	KOJ3P 2700	2700	0.5	0.00	-	-	-	-	-
KOJ3C 2750	2750	1169.5	0.00	-	-	-	-	-	KOJ3P 2750	2750	0.5	0.00	-	-	-	-	-
KOJ3C 2800	2800	1119.5	0.00	-	-	-	-	-	KOJ3P 2800	2800	0.5	0.00	-	-	-	-	-
KOJ3C 2850	2850	1070	0.00	-	-	-	-	-	KOJ3P 2850	2850	0.5	0.00	-	-	-	-	-
KOJ3C 2900	2900	1020.5	0.00	-	-	-	-	-	KOJ3P 2900	2900	0.5	0.00	-	-	-	-	-
KOJ3C 2950	2950	971	0.00	-	-	-	-	-	KOJ3P 2950	2950	1	0.00	-	-	-	-	-
KOJ3C 3000	3000	921.5	0.00	-	-	-	-	-	KOJ3P 3000	3000	1.5	0.00	-	-	-	-	-
KOJ3C 3050	3050	872.5	0.00	-	-	-	-	-	KOJ3P 3050	3050	2.5	0.00	-	-	-	-	-
KOJ3C 3100	3100	823.5	0.00	-	-	-	-	-	KOJ3P 3100	3100	3.5	0.00	-	-	-	-	-
KOJ3C 3150	3150	775	0.00	-	-	-	-	-	KOJ3P 3150	3150	5	0.00	-	-	-	-	-
KOJ3C 3200	3200	727.5	0.00	-	-	-	-	-	KOJ3P 3200	3200	7	0.00	-	-	-	-	-
KOJ3C 3250	3250	680	0.00	-	-	-	-	-	KOJ3P 3250	3250	9.5	0.00	-	-	-	-	-
KOJ3C 3300	3300	633.5	0.00	-	-	-	-	-	KOJ3P 3300	3300	13	0.00	-	-	-	-	-
KOJ3C 3350	3350	588	0.00	-	-	-	-	-	KOJ3P 3350	3350	17.5	0.00	-	-	-	-	-
KOJ3C 3400	3400	543.5	0.00	-	-	-	-	-	KOJ3P 3400	3400	23	0.00	-	-	-	-	-
KOJ3C 3450	3450	500.5	0.00	-	-	-	-	-	KOJ3P 3450	3450	29.5	0.00	-	-	-	-	-
KOJ3C 3500	3500	459	0.00	-	-	-	-	-	KOJ3P 3500	3500	38	0.00	-	-	-	-	-
KOJ3C 3550	3550	419	0.00	-	-	-	-	-	KOJ3P 3550	3550	47.5	0.00	-	-	-	-	-
KOJ3C 3600	3600	380.5	0.00	-	-	-	-	-	KOJ3P 3600	3600	59	0.00	-	-	-	400	-
KOJ3C 3650	3650	344	0.00	-	-	-	-	-	KOJ3P 3650	3650	72.5	0.00	-	-	-	-	-
KOJ3C 3700	3700	309.5	0.00	-	-	-	-	-	KOJ3P 3700	3700	88	0.00	-	-	-	-	-
KOJ3C 3750	3750	277.5	0.00	-	-	-	-	-	KOJ3P 3750	3750	105.5	0.00	-	-	-	-	-
KOJ3C 3800	3800	247	0.00	-	-	-	-	-	KOJ3P 3800	3800	125.5	0.00	-	-	-	100	-
KOJ3C 3850	3850	219	0.00	-	-	-	-	-	KOJ3P 3850	3850	147	0.00	-	-	-	-	-
KOJ3C 3900	3900	193	0.00	-	-	-	-	-	KOJ3P 3900	3900	171	0.00	-	-	-	-	-
KOJ3C 3950	3950	169.5	0.00	-	-	-	-	-	KOJ3P 3950	3950	197.5	0.00	-	-	-	-	-
KOJ3C 4000	4000	148	0.00	-	-	-	-	-	KOJ3P 4000	4000	226	0.00	-	-	-	-	-
KOJ3C 4050	4050	128.5	0.00	-	-	-	-	-	KOJ3P 4050	4050	256.5	0.00	-	-	-	-	-
KOJ3C 4100	4100	111	0.00	-	-	-	-	-	KOJ3P 4100	4100	288.5	0.00	-	-	-	-	-
KOJ3C 4150	4150	95.5	0.00	-	-	-	-	-	KOJ3P 4150	4150	323	0.00	-	-	-	-	-
KOJ3C 4200	4200	81.5	0.00	-	-	-	-	-	KOJ3P 4200	4200	359	0.00	-	-	-	-	-
KOJ3C 4250	4250	69.5	0.00	-	-	-	-	-	KOJ3P 4250	4250	397	0.00	-	-	-	-	-
KOJ3C 4300	4300	59	0.00	-	-	-	-	-	KOJ3P 4300	4300	436	0.00	-	-	-	-	-
KOJ3C 4350	4350	49.5	0.00	-	-	-	-	-	KOJ3P 4350	4350	476.5	0.00	-	-	-	-	-
KOJ3C 4400	4400	41.5	0.00	-	-	-	-	-	KOJ3P 4400	4400	518.5	0.00	-	-	-	-	-
KOJ3C 4450	4450	35	0.00	-	-	-	-	-	KOJ3P 4450	4450	561.5	0.00	-	-	-	-	-
KOJ3C 4500	4500	29	0.00	-	-	-	-	-	KOJ3P 4500	4500	605.5	0.00	-	-	-	-	-
KOJ3C 4550	4550	24	0.00	-	-	-	-	-	KOJ3P 4550	4550	650.5	0.00	-	-	-	-	-
KOJ3C 4600	4600	19.5	0.00	-	-	-	-	-	KOJ3P 4600	4600	696	0.00	-	-	-	-	-
KOJ3C 4650	4650	16	0.00	-	-	-	-	-	KOJ3P 4650	4650	742.5	0.00	-	-	-	-	-
KOJ3C 4700	4700	13	0.00	-	-	-	-	-	KOJ3P 4700	4700	789.5	0.00	-	-	-	-	-
KOJ3C 4750	4750	10.5	0.00	-	-	-	-	-	KOJ3P 4750	4750	837	0.00	-	-	-	-	-
KOJ3C 4800	4800	8.5	0.00	-	-	-	-	-	KOJ3P 4800	4800	884.5	0.00	-	-	-	-	-
KOJ3C 4850	4850	7	0.00	-	-	-	-	-	KOJ3P 4850	4850	933	0.00	-	-	-	-	-
KOJ3C 4900	4900	5.5	0.00	-	-	-	-	-	KOJ3P 4900	4900	981.5	0.00	-	-	-	-	-
KOJ3C 4950	4950	4.5	0.00	-	-	-	-	-	KOJ3P 4950	4950	1030	0.00	-	-	-	-	-
KOJ3C 5000	5000	3.5	0.00	-	-	-	-	-	KOJ3P 5000	5000	1079	0.00	-	-	-	-	-
KOJ3C 5050	5050	3	0.00	-	-	-	-	-	KOJ3P 5050	5050	1128.5	0.00	-	-	-	-	-
KOJ3C 5100	5100	2	0.00	-	-	-	-	-	KOJ3P 5100	5100	1177.5	0.00	-	-	-	-	-
KOJ3C 5150	5150	2	0.00	-	-	-	-	-	KOJ3P 5150	5150	1227	0.00	-	-	-	-	-
May-23 (56d 3/10/23); CSize 25; KOK3 3931.00																	
KOK3C 2750	2750	1179	0.00	0.0	0	0	0	0	KOK3P 2750	2750	2.5	0.00	-	-	0	-	-
KOK3C 2800	2800	1130.5	0.00	-	-	-	-	-	KOK3P 2800	2800	3.5	0.00	-	-	-	-	-
KOK3C 2850	2850	1082	0.00	-	-	-	-	-	KOK3P 2850	2850	4.5	0.00	-	-	-	-	-
KOK3C 2900	2900	1033.5	0.00	-	-	-	-	-	KOK3P 2900	2900	6	0.00	-	-	-	-	-
KOK3C 2950	2950	986	0.00	-	-	-	-	-	KOK3P 2950	2950	8	0.00	-	-	-	-	-
KOK3C 3000	3000	938.5	0.00	-	-	-	-	-	KOK3P 3000	3000	10.5	0.00	-	-	-	-	-
KOK3C 3050	3050	892	0.00	-	-	-	-	-	KOK3P 3050	3050	13.5	0.00	-	-	-	-	-
KOK3C 3100	3100	845.5	0.00	-	-	-	-	-	KOK3P 3100	3100	17.5	0.00	-	-	-	-	-
KOK3C 3150	3150	800.5	0.00	-	-	-	-	-	KOK3P 3150	3150	22	0.00	-	-	-	-	-
KOK3C 3200	3200	756	0.00	-	-	-	-	-	KOK3P 3200	3200	27	0.00	-	-	-	-	-
KOK3C 3250	3250	712.5	0.00	-	-	-	-	-	KOK3P 3250	3250	33.5	0.00	-	-	-	-	-
KOK3C 3300	3300	670	0.00	-	-	-	-	-	KOK3P 3300	3300	40.5	0.00	-	-	-	-	-
KOK3C 3350	3350	628.5	0.00	-	-	-	-	-	KOK3P 3350	3350	49	0.00	-	-	-	-	-
KOK3C 3400	3400	588.5	0.00	-	-	-	-	-	KOK3P 3400	3400	59	0.00	-	-			

KON3C 4850	4850	88	0.00	-	-	-	-	-	KON3P 4850	4850	1007	0.00	-	-	-	-	-	-
KON3C 4900	4900	81	0.00	-	-	-	-	-	KON3P 4900	4900	1049.5	0.00	-	-	-	-	-	-
KON3C 4950	4950	75	0.00	-	-	-	-	-	KON3P 4950	4950	1093	0.00	-	-	-	-	-	-
KON3C 5000	5000	69	0.00	-	-	-	-	-	KON3P 5000	5000	1136.5	0.00	-	-	-	-	-	-
KON3C 5050	5050	63.5	0.00	-	-	-	-	-	KON3P 5050	5050	1180.5	0.00	-	-	-	-	-	-
KON3C 5100	5100	58.5	0.00	-	-	-	-	-	KON3P 5100	5100	1225	0.00	-	-	-	-	-	-
KON3C 5150	5150	53.5	0.00	-	-	-	-	-	KON3P 5150	5150	1269.5	0.00	-	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
MAR 23	CALL	40.24	40.21	0.07
	PUT	40.24	40.24	0.00
	MEAN	40.24	40.23	0.04
APR 23	CALL	41.48	41.47	0.02
	PUT	41.48	41.47	0.02
	MEAN	41.48	41.47	0.02
MAY 23	CALL	40.87	40.87	0.00
	PUT	40.87	40.87	0.00
	MEAN	40.87	40.87	0.00

	10Days	20Days	30Days	60Days	90Days
Current	31.34	35.91	34.9	31.88	30
1 week ago	21.81	24.56	29.93	28.38	34
1 month ago	21.06	27.09	26.95	35.52	36
3 months ago	43.62	44.36	40.89	40.65	43
6 months ago	40.44	57.92	48.94	37.69	34

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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