

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 22	4,182	29	4,200	4,230	4,127	220	2,098
DEC 22	4,274	21	4,244	4,375	4,201	2,838	16,095
JAN 23	4,367	30	4,324	4,473	4,270	28,196	48,735
FEB 23	4,409	37	4,350	4,509	4,303	10,327	24,665
MAR 23	4,402	47	4,349	4,495	4,290	7,744	27,789
APR 23	4,370	53	4,312	4,448	4,256	3,454	19,325
MAY 23	4,323	63	4,274	4,399	4,208	3,146	21,422
JUN 23	4,283	73	4,199	4,345	4,175	1,932	13,236
JUL 23	4,245	73	4,147	4,302	4,120	1,221	9,853
AUG 23	4,221	73	4,220	4,269	4,178	356	3,727
SEP 23	4,203	73	4,100	4,250	4,100	511	5,143
OCT 23	4,197	73	4,181	4,232	4,126	158	614
NOV 23	4,162	73	4,048	4,215	4,048	495	5,122
JAN 24	4,123	73	4,025	4,179	4,025	28	994
MAR 24	4,010	73				14	415
MAY 24	3,960	73				6	72
JUL 24	3,960	73					
SEP 24	3,960	73					
NOV 24	3,960	73					
JAN 25	3,960	73					
MAR 25	3,960	73					
MAY 25	3,960	73					
JUL 25	3,960	73					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	77.17	1.88	75.45	77.42	75.18	45,517	108,771
JAN 23	74.85	1.67	73.34	75.14	73.10	27,397	98,459
MAR 23	72.79	1.57	71.35	73.00	71.09	26,301	86,155
MAY 23	71.01	1.50	69.80	71.20	69.38	15,810	56,343
JUL 23	69.50	1.50	68.33	70.00	67.92	12,158	51,933
AUG 23	68.36	1.51	67.12	68.52	67.12	2,024	6,248
SEP 23	67.35	1.45	66.16	67.51	65.86	1,365	5,664
OCT 23	66.43	1.39	65.65	66.66	65.53	796	5,184
DEC 23	65.83	1.32	64.62	66.44	64.62	1,604	19,378
JAN 24	65.36	1.25	-	-	-	17	501
MAR 24	64.79	1.24	64.25	64.25	63.90	11	367
MAY 24	64.35	1.19	-	-	-	-	344
JUL 24	64.00	1.19	-	-	-	-	386
AUG 24	63.37	1.23	-	-	-	-	115
SEP 24	62.80	1.23	-	-	-	-	186

Source : Bloomberg

Calls								Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
<b>Jan-23 (3d 11/10/22); CSize 25; KOF3 4367.00</b>																	
KOF3C 3150	3150	1216.5	0.00	-	-	-	-	-	KOF3P 3150	3150	0.5	0.00	-	-	-	-	-
KOF3C 3200	3200	1166.5	0.00	-	-	-	-	-	KOF3P 3200	3200	0.5	0.00	-	-	-	-	-
KOF3C 3250	3250	1116.5	0.00	-	-	-	-	-	KOF3P 3250	3250	0.5	0.00	-	-	-	-	-
KOF3C 3300	3300	1066.5	0.00	-	-	-	-	-	KOF3P 3300	3300	0.5	0.00	-	-	-	-	-
KOF3C 3350	3350	1016.5	0.00	-	-	-	-	-	KOF3P 3350	3350	0.5	0.00	-	-	-	-	-
KOF3C 3400	3400	966.5	0.00	-	-	-	-	-	KOF3P 3400	3400	0.5	0.00	-	-	-	-	-
KOF3C 3450	3450	916.5	0.00	-	-	-	-	-	KOF3P 3450	3450	0.5	0.00	-	-	-	-	50
KOF3C 3500	3500	866.5	0.00	-	-	-	-	-	KOF3P 3500	3500	0.5	0.00	-	-	-	-	-
KOF3C 3550	3550	816.5	0.00	-	-	-	-	-	KOF3P 3550	3550	0.5	0.00	-	-	-	-	-
KOF3C 3600	3600	766.5	0.00	-	-	-	-	-	KOF3P 3600	3600	0.5	0.00	-	-	-	-	-
KOF3C 3650	3650	716.5	0.00	-	-	-	-	-	KOF3P 3650	3650	0.5	0.00	-	-	-	-	-
KOF3C 3700	3700	667	0.00	-	-	-	-	-	KOF3P 3700	3700	0.5	0.00	-	-	-	-	-
KOF3C 3750	3750	617	0.00	-	-	-	-	-	KOF3P 3750	3750	0.5	0.00	-	-	-	-	-
KOF3C 3800	3800	567	0.00	-	-	-	-	-	KOF3P 3800	3800	0.5	0.00	-	-	-	-	-
KOF3C 3850	3850	517.5	0.00	-	-	-	-	-	KOF3P 3850	3850	1	0.00	-	-	-	-	-
KOF3C 3900	3900	468.5	0.00	-	-	-	-	-	KOF3P 3900	3900	1.5	0.00	-	-	-	-	-
KOF3C 3950	3950	420	0.00	-	-	-	-	-	KOF3P 3950	3950	3	0.00	-	-	-	-	-
KOF3C 4000	4000	372	0.00	-	-	-	-	-	KOF3P 4000	4000	5.5	0.00	-	-	-	-	-
KOF3C 4050	4050	325.5	0.00	-	-	-	-	400.0	KOF3P 4050	4050	9	0.00	-	-	-	-	-
KOF3C 4100	4100	281	0.00	-	-	-	-	-	KOF3P 4100	4100	14.5	0.00	-	-	-	-	-
KOF3C 4150	4150	239	0.00	-	-	-	-	-	KOF3P 4150	4150	22	0.00	-	-	-	-	-
KOF3C 4200	4200	199.5	0.00	-	-	-	-	-	KOF3P 4200	4200	32.5	0.00	-	-	-	-	-
KOF3C 4250	4250	164	0.00	-	-	-	-	-	KOF3P 4250	4250	47	0.00	-	-	-	-	-
KOF3C 4300	4300	132	0.00	-	-	-	-	-	KOF3P 4300	4300	65	0.00	-	-	-	-	-
KOF3C 4350	4350	104	0.00	-	-	-	-	-	KOF3P 4350	4350	87	0.00	-	-	-	-	-
KOF3C 4400	4400	80	0.00	-	-	-	-	-	KOF3P 4400	4400	113	0.00	-	-	-	-	-
KOF3C 4450	4450	60.5	0.00	-	-	-	-	-	KOF3P 4450	4450	143.5	0.00	-	-	-	-	-
KOF3C 4500	4500	44.5	0.00	-	-	-	-	-	KOF3P 4500	4500	177.5	0.00	-	-	-	-	-
KOF3C 4550	4550	32	0.00	-	-	-	-	-	KOF3P 4550	4550	215	0.00	-	-	-	-	-
KOF3C 4600	4600	22.5	0.00	-	-	-	-	-	KOF3P 4600	4600	255.5	0.00	-	-	-	-	-
KOF3C 4650	4650	15.5	0.00	-	-	-	-	-	KOF3P 4650	4650	298	0.00	-	-	-	-	-
KOF3C 4700	4700	10.5	0.00	-	-	-	-	-	KOF3P 4700	4700	343	0.00	-	-	-	-	-
KOF3C 4750	4750	6.5	0.00	-	-	-	-	-	KOF3P 4750	4750	389.5	0.00	-	-	-	-	-
KOF3C 4800	4800	4.5	0.00	-	-	-	-	-	KOF3P 4800	4800	437	0.00	-	-	-	-	-
KOF3C 4850	4850	2.5	0.00	-	-	-	-	-	KOF3P 4850	4850	485.5	0.00	-	-	-	-	-
KOF3C 4900	4900	1.5	0.00	-	-	-	-	-	KOF3P 4900	4900	534.5	0.00	-	-	-	-	-
KOF3C 4950	4950	1	0.00	-	-	-	-	-	KOF3P 4950	4950	583.5	0.00	-	-	-	-	-
KOF3C 5000	5000	0.5	0.00	-	-	-	-	-	KOF3P 5000	5000	633.5	0.00	-	-	-	-	-
KOF3C 5050	5050	0.5	0.00	-	-	-	-	-	KOF3P 5050	5050	683	0.00	-	-	-	-	-
KOF3C 5100	5100	0.5	0.00	-	-	-	-	-	KOF3P 5100	5100	733	0.00	-	-	-	-	-
KOF3C 5150	5150	0.5	0.00	-	-	-	-	-	KOF3P 5150	5150	782.5	0.00	-	-	-	-	-
KOF3C 5200	5200	0.5	0.00	-	-	-	-	-	KOF3P 5200	5200	832.5	0.00	-	-	-	-	-
KOF3C 5250	5250	0.5	0.00	-	-	-	-	-	KOF3P 5250	5250	882.5	0.00	-	-	-	-	-
KOF3C 5300	5300	0.5	0.00	-	-	-	-	-	KOF3P 5300	5300	932.5	0.00	-	-	-	-	-
KOF3C 5350	5350	0.5	0.00	-	-	-	-	-	KOF3P 5350	5350	982.5	0.00	-	-	-	-	-
KOF3C 5400	5400	0.5	0.00	-	-	-	-	-	KOF3P 5400	5400	1032.5	0.00	-	-	-	-	-
KOF3C 5450	5450	0.5	0.00	-	-	-	-	-	KOF3P 5450	5450	1082.5	0.00	-	-	-	-	-
KOF3C 5500	5500	0.5	0.00	-	-	-	-	-	KOF3P 5500	5500	1132.5	0.00	-	-	-	-	-
KOF3C 5550	5550	0.5	0.00	-	-	-	-	-	KOF3P 5550	5550	1182.5	0.00	-	-	-	-	-
KOF3C 5600	5600	0.5	0.00	-	-	-	-	-	KOF3P 5600	5600	1232.5	0.00	-	-	-	-	-
<b>Feb-23 (32d 12/9/22); CSize 25; KOG3 4409.00</b>																	
KOG3C 3200	3200	1207.5	0.00	0.0	0	0	0	0	KOG3P 3200	3200	1.5	0.00	-	-	0	-	-
KOG3C 3250	3250	1158	0.00	-	-	-	-	-	KOG3P 3250	3250	2	0.00	-	-	-	-	-
KOG3C 3300	3300	1109	0.00	-	-	-	-	-	KOG3P 3300	3300	3	0.00	-	-	-	-	-
KOG3C 3350	3350	1060	0.00	-	-	-	-	-	KOG3P 3350	3350	4	0.00	-	-	-	-	-
KOG3C 3400	3400	1011.5	0.00	-	-	-	-	-	KOG3P 3400	3400	5	0.00	-	-	-	-	-
KOG3C 3450	3450	963.5	0.00	-	-	-	-	-	KOG3P 3450	3450	7	0.00	-	-	-	-	-
KOG3C 3500	3500	916	0.00	-	-	-	-	-	KOG3P 3500	3500	9	0.00	-	-	-	200	-
KOG3C 3550	3550	868.5	0.00	-	-	-	-	-	KOG3P 3550	3550	12	0.00	-	-	-	-	-
KOG3C 3600	3600	822	0.00	-	-	-	-	-	KOG3P 3600	3600	15	0.00	-	-	-	-	-
KOG3C 3650	3650	776.5	0.00	-	-	-	-	-	KOG3P 3650	3650	19.5	0.00	-	-	-	-	-
KOG3C 3700	3700	731.5	0.00	-	-	-	-	-	KOG3P 3700	3700	24	0.00	-	-	-	100	-
KOG3C 3750	3750	687.5	0.00	-	-	-	-	-	KOG3P 3750	3750	30	0.00	-	-	-	-	-
KOG3C 3800	3800	644.5	0.00	-	-	-	-	-	KOG3P 3800	3800	37	0.00	-	-	-	-	-
KOG3C 3850	3850	602.5	0.00	-	-	-	-	-	KOG3P 3850	3850	45	0.00	-	-	-	150	-
KOG3C 3900	3900	562	0.00	-	-	-	-	-	KOG3P 3900	3900	54	0.00	-	-	-	-	-
KOG3C 3950	3950																



KOJ3C 5350	5350	101	0.00	-	-	-	-	-	KOJ3P 5350	5350	1073.5	0.00	-	-	-	-	-	-
KOJ3C 5400	5400	94	0.00	-	-	-	-	-	KOJ3P 5400	5400	1116	0.00	-	-	-	-	-	-
KOJ3C 5450	5450	87	0.00	-	-	-	-	-	KOJ3P 5450	5450	1159	0.00	-	-	-	-	-	-
KOJ3C 5500	5500	80.5	0.00	-	-	-	-	-	KOJ3P 5500	5500	1202	0.00	-	-	-	-	-	-
KOJ3C 5550	5550	75	0.00	-	-	-	-	-	KOJ3P 5550	5550	1246	0.00	-	-	-	-	-	-
KOJ3C 5600	5600	69	0.00	-	-	-	-	-	KOJ3P 5600	5600	1290	0.00	-	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
JAN 23	CALL	43.34	43.33	0.02
	PUT	43.34	43.33	0.02
	MEAN	43.34	43.33	0.02
FEB 23	CALL	43.34	43.33	0.02
	PUT	43.34	43.33	0.02
	MEAN	43.34	43.33	0.02
MAR 23	CALL	42.52	42.55	-0.07
	PUT	42.52	42.54	-0.05
	MEAN	42.52	42.55	-0.06

	10Days	20Days	30Days	60Days	90Days
Current	35.95	38.57	34.99	32.35	31
1 week ago	23.36	30.65	29.81	29.65	34
1 month ago	22.53	25.28	30.08	35.85	37
3 months ago	51.28	41.13	37.88	39.28	43
6 months ago	49.22	57.86	49.2	37.67	33

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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