kenanga

KENANGA FUTURES SDN BHD Company No. 353603-X

Daily Preview
September 13, 2021

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 21	4,574	-76	4,620	4,630	4,550	145	1,854
OCT 21	4,413	-105	4,530	4,540	4,389	2,350	16,481
NOV 21	4,278	-114	4,415	4,419	4,253	29,681	48,516
DEC 21	4,184	-114	4,325	4,325	4,164	11,982	33,314
JAN 22	4,109	-110	4,240	4,242	4,088	8,819	24,900
FEB 22	4,031	-110	4,163	4,166	4,018	4,962	21,564
MAR 22	3,952	-102	4,068	4,077	3,938	2,447	14,338
APR 22	3,848	-102	3,964	3,967	3,845	1,764	8,639
MAY 22	3,752	-102	3,855	3,855	3,750	1,802	11,119
JUN 22	3,675	-102	3,778	3,778	3,682	358	2,881
JUL 22	3,624	-85	3,740	3,740	3,621	204	3,484
AUG 22	3,588	-85	3,589	3,600	3,585	89	445
SEP 22	3,565	-85	3,625	3,625	3,562	66	3,338
NOV 22	3,530	-80	3,514	3,542	3,514	28	4,357
JAN 23	3,444	-80	-	-	-	1	1,279
MAR 23	3,351	-80	-	-	-	3	552
MAY 23	3,240	-77	-	-	-	2	572
JUL 23	3,179	-77	-	-	-	-	12
SEP 23	3,179	-77	-	-	-	-	0
NOV 23	3,179	-77	-	-	-	-	0
JAN 24	3,179	-77	-	-	-	-	0
MAR 24	3,179	-77	-	-	-	-	0
MAY 24	3,179	-77	-	-	-	-	0
JUL 24	3,179	-77	-	-	-	-	0

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 21	55.74	-0.28	55.86	56.42	55.86	43	121
OCT 21	55.78	-0.28	56.17	56.49	55.19	21,950	50,990
DEC 21	55.99	-0.20	56.28	56.70	55.36	67,552	159,883
JAN 22	56.08	-0.11	56.33	56.75	55.34	23,210	39,632
MAR 22	56.15	-0.04	56.34	56.78	55.38	17,018	48,021
MAY 22	56.16	-0.02	56.31	56.74	55.21	9,668	37,123
JUL 22	56.08	0.00	56.20	56.62	55.09	5,750	28,298
AUG 22	55.75	0.09	55.29	56.20	54.66	1,687	4,095
SEP 22	55.29	0.13	55.37	55.54	54.39	945	2,779
OCT 22	54.77	0.20	54.76	55.25	53.90	453	3,564
DEC 22	54.50	0.19	54.46	54.97	53.47	1,548	12,208
JAN 23	54.29	0.21	54.12	54.62	54.12	155	544
MAR 23	54.05	0.28	54.00	54.01	53.19	138	564
MAY 23	54.06	0.41	-	-	-	110	194
JUL 23	54.16	0.52	53.75	53.75	53.75	68	877

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Dec-21 (25d 10/8/21); CSize 25; KOZ1 4184.00																	
KOZ1C 2950	2950	1232.5	-8.43	-	-	-	-	-	KOZ1P 2950	2950	0.5	0.00	-	-	-	-	-
KOZ1C 3000	3000	1182.5	-8.76	-	-	-	-	-	KOZ1P 3000	3000	0.5	0.00	-	-	-	900	-
KOZ1C 3050	3050	1132.5	-9.15	-	-	-	-	-	KOZ1P 3050	3050	0.5	0.00	-	-	-	-	-
KOZ1C 3100	3100	1082.5	-9.53	-	-	-	-	-	KOZ1P 3100	3100	0.5	0.00	-	-	-	-	-
KOZ1C 3150	3150	1032.5	-9.94	-	-	-	-	-	KOZ1P 3150	3150	0.5	0.00	-	-	-	-	-
KOZ1C 3200	3200	983	-10.35	-	-	-	-	-	KOZ1P 3200	3200	0.5	0.00	-	-	-	-	-
KOZ1C 3250	3250	933	-10.85	-	-	-	250.0	-	KOZ1P 3250	3250	0.5	0.00	-	-	-	450	-
KOZ1C 3300	3300	883.5	-11.38	-	-	-	150.0	-	KOZ1P 3300	3300	0.5	0.00	-	-	-	250	-
KOZ1C 3350	3350	834	-11.93	-	-	-	400.0	-	KOZ1P 3350	3350	1	100.00	-	-	-	600	-
KOZ1C 3400	3400	784.5	-12.59	-	-	-	50.0	-	KOZ1P 3400	3400	1.5	200.00	-	-	-	50	-
KOZ1C 3450	3450	735.5	-13.27	-	-	-	200.0	-	KOZ1P 3450	3450	2.5	150.00	-	-	-	400	-
KOZ1C 3500	3500	686.5	-14.03	-	-	-	200.0	-	KOZ1P 3500	3500	3.5	133.33	-	-	-	200	-
KOZ1C 3550	3550	638.5	-14.81	-	-	-	-	-	KOZ1P 3550	3550	5.5	120.00	-	-	-	-	-
KOZ1C 3600	3600	591	-15.69	-	-	-	150.0	-	KOZ1P 3600	3600	8	100.00	-	-	-	150	-
KOZ1C 3650	3650	544.5	-16.62	-	-	-	-	-	KOZ1P 3650	3650	11	83.33	-	-	-	-	-
KOZ1C 3700	3700	499	-17.59	-	-	-	-	-	KOZ1P 3700	3700	15.5	82.35	-	-	-	-	-
KOZ1C 3750	3750	454.5	-18.69	-	-	-	-	-	KOZ1P 3750	3750	21	75.00	-	-	-	-	-
KOZ1C 3800	3800	411.5	-19.86	-	-	-	-	-	KOZ1P 3800	3800	28	75.00	-	-	-	-	-
KOZ1C 3850	3850	370.5	-21.09	-	-	-	-	-	KOZ1P 3850	3850	37	68.18	-	-	-	-	-
KOZ1C 3900	3900	331.5	-22.27	-	-	-	250.0	-	KOZ1P 3900	3900	48	65.52	-	-	-	250	-
KOZ1C 3950	3950	294.5	-23.61	-	-	-	450.0	-	KOZ1P 3950	3950	61	60.53	-	-	-	450	-
KOZ1C 4000	4000	260	-24.86	-	-	-	250.0	-	KOZ1P 4000	4000	76	56.70	-	-	-	550	-
KOZ1C 4050	4050	227.5	-26.38	-	-	-	200.0	-	KOZ1P 4050	4050	94	52.85	-	-	-	200	-
KOZ1C 4100	4100	198	-27.74	-	-	-	-	-	KOZ1P 4100	4100	114	50.00	-	-	-	400	(200)
KOZ1C 4150	4150	171	-29.19	-	-	-	-	-	KOZ1P 4150	4150	137	46.52	-	-	-	-	-
KOZ1C 4200	4200	146.5	-30.57	-	-	-	200.0	-	KOZ1P 4200	4200	162	42.73	-	-	-	600	-
KOZ1C 4250	4250	124.5	-32.15	-	-	-	-	-	KOZ1P 4250	4250	190	40.22	-	-	-	-	-
KOZ1C 4300	4300	105	-33.75	-	-	-	100.0	-	KOZ1P 4300	4300	220.5	37.38	-	-	-	-	-
KOZ1C 4350	4350	87.5	-35.42	-	-	-	-	-	KOZ1P 4350	4350	253.5	35.20	-	-	-	-	-
KOZ1C 4400	4400	73	-36.80	-	-	-	200.0	-	KOZ1P 4400	4400	288.5	32.95	-	-	-	-	-
KOZ1C 4450	4450	60	-38.46	-	-	-	-	-	KOZ1P 4450	4450	325.5	30.72	-	-	-	-	-
KOZ1C 4500	4500	49	-39.88	-	-	-	600.0	(100.0)	KOZ1P 4500	4500	364.5	28.57	-	-	-	-	-
KOZ1C 4550	4550	40	-41.18	-	-	-	-	-	KOZ1P 4550	4550	405.5	26.92	-	-	-	-	-
KOZ1C 4600	4600	32	-42.86	-	-	-	50.0	-	KOZ1P 4600	4600	447.5	25.17	-	-	-	-	-
KOZ1C 4650	4650	25.5	-44.57	-	-	-	-	-	KOZ1P 4650	4650	491	23.52	-	-	-	-	-
KOZ1C 4700	4700	20.5	-45.33	-	-	-	-	-	KOZ1P 4700	4700	535.5	21.98	-	-	-	-	-
KOZ1C 4750	4750	16	-46.67	-	-	-	-	-	KOZ1P 4750	4750	581	20.66	-	-	-	-	-
KOZ1C 4800	4800	12.5	-48.98	-	-	-	-	-	KOZ1P 4800	4800	627.5	19.41	-	-	-	-	-
KOZ1C 4850	4850	9.5	-51.28	-	-	-	-	-	KOZ1P 4850	4850	674.5	18.23	-	-	-	-	-
KOZ1C 4900	4900	7.5	-51.61	-	-	-	-	-	KOZ1P 4900	4900	722.5	17.19	-	-	-	-	-
KOZ1C 4950	4950	5.5	-54.17	-	-	-	-	-	KOZ1P 4950	4950	770.5	16.21	-	-	-	-	-
KOZ1C 5000	5000	4.5	-52.63	-	-	-	-	-	KOZ1P 5000	5000	819	15.27	-	-	-	-	-
KOZ1C 5050	5050	3.5	-53.33	-	-	-	-	-	KOZ1P 5050	5050	868	14.51	-	-	-	-	-
KOZ1C 5100	5100	2.5	-54.55	-	-	-	-	-	KOZ1P 5100	5100	917	13.70	-	-	-	-	-
KOZ1C 5150	5150	2	-55.56	-	-	-	-	-	KOZ1P 5150	5150	966.5	13.04	-	-	-	-	-
KOZ1C 5200	5200	1.5	-57.14	-	-	-	-	-	KOZ1P 5200	5200	1016	12.39	-	-	-	-	-
KOZ1C 5250	5250	1	-60.00	-	-	-	-	-	KOZ1P 5250	5250	1065.5	11.80	-	-	-	-	-
KOZ1C 5300	5300	0.5	-75.00	-	-	-	-	-	KOZ1P 5300	5300	1115	11.22	-	-	-	-	-
KOZ1C 5350	5350	0.5	-66.67	-	-	-	-	-	KOZ1P 5350	5350	1165	10.74	-	-	-	-	-
KOZ1C 5400	5400	0.5	-50.00	-	-	-	-	-	KOZ1P 5400	5400	1214.5	10.26	-	-	-	-	-
Jan-22 (58d 11/10/21); CSize 25; KOF2 4109.00																	
KOF2C 2850	2850	1255.5	-8.02	0.0	0	0	0	0	KOF2P 2850	2850	0.5	0.00	-	-	0	-	-
KOF2C 2900	2900	1206	-8.32	-	-	-	-	-	KOF2P 2900	2900	0.5	0.00	-	-	-	-	-
KOF2C 2950	2950	1156.5	-8.61	-	-	-	-	-	KOF2P 2950	2950	1	100.00	-	-	-	-	-
KOF2C 3000	3000	1107	-8.96	-	-	-	-	-	KOF2P 3000	3000	1.5	50.00	-	-	-	-	-
KOF2C 3050	3050	1058	-9.30	-	-	-	-	-	KOF2P 3050	3050	2	100.00	-	-	-	-	-
KOF2C 3100	3100	1009	-9.71	-	-	-	-	-	KOF2P 3100	3100	3	50.00	-	-	-	-	-
KOF2C 3150	3150	960.5	-10.11	-	-	-	-	-	KOF2P 3150	3150	4.5	80.00	-	-	-	-	-
KOF2C 3200	3200	912	-10.54	-	-	-	-	-	KOF2P 3200	3200	6	71.43	-	-	-	-	-
KOF2C 3250	3250	864.5	-10.97	-	-	-	-	-	KOF2P 3250	3250	8	60.00	-	-	-	-	-
KOF2C 3300	3300	817	-11.48	-	-	-	-	-	KOF2P 3300	3300	10.5	61.54	-	-	-	-	-
KOF2C 3350	3350	770.5	-11.94	-	-	-	-	-	KOF2P 3350	3350	14	64.71	-	-	-	-	-
KOF2C 3400	3400	725	-12.44	-	-	-	-	-	KOF2P 3400	3400	18	56.52	-	-	-	-	-
KOF2C 3450	3450	680	-12.99	-	-	-	-	-	KOF2P 3450	3450	23	53.33	-	-	-	-	-
KOF2C 3500	3500	636	-13.59	-	-	-	-	-	KOF2P 3500	3500	28.5	50.00	-	-	-	-	-
KOF2C 3550	3550	593	-14.18	-	-	-	-	-	KOF2P 3550	3550	36	50.00	-	-	-	-	-
KOF2C 3600	3600	551.5	-14.76	-	-	-	-	-	KOF2P 3600	3600	44	46.67	-	-	-	-	-
KOF2C 3650	3650	511.5	-15.38	-	-	-	-	-	KOF2P 3650	3650	53.5	44.59	-	-	-	-	-
KOF2C 3700	3700	472.5	-16.07	-	-	-	-	-	KOF2P 3700	3700	64.5	41.76	-	-	-	100	-
KOF2C 3750	3750	435.5	-16.73	-	-	-	-	-	KOF2P 3750	3750	77.5	39.64	-	-	-	-	-
KOF2C 3800	3800	399.5	-17.46	-	-	-	-	-	KOF2P 3800	3800	91.5	37.59	-	-	-	-	-
KOF2C 3850	3850	366	-18.12	-	-	-	-	-	KOF2P 3850	3850	107.5	36.08	-	-	-	-	-
KOF2C 3900	3900	333.5	-18.96	-	-	-	-	-	KOF2P 3900	3900	125.5	34.95	-	-	-	100	100
KOF2C 3950	3950	303.5	-19.60	-	-	-	-	-	KOF2P 3950	3950	145	33.03	-	-	-	-	-
KOF2C 4000	4000	275	-20.29	-	-	-	-	-	KOF2P 4000	4000	166.5	31.62	-	-	-	200	-
KOF2C 4050	4050	248.5	-20.99	-	-	-	-	-	KOF2P 4050	4050	189.5	29.79	-	-	-	-	-
KOF2C 4100	4100	223.5	-21.85	-	-	-	200.0	200.0	KOF2P 4100	4100	214.5	28.44	-	-	-	400	-
KOF2C 4150	4150	200.5	-22.59	-	-	-	-	-	KOF2P 4150	4150	241.5	27.11	-	-	-	-	-
KOF2C 4200	4200	179	-23.34	-	-	-	-	-	KOF2P 4200	4200	270	25.58	-	-	-	-	-

KOF2C 4250	4250	159.5	-24.23	-	-	-	500.0	-	KOF2P 4250	4250	300	24.48	-	-	-	500	-
KOF2C 4300	4300	142	-24.67	-	-	-	250.0	-	KOF2P 4300	4300	332	23.19	-	-	-	250	-
KOF2C 4350	4350	125.5	-25.52	-	-	-	-	-	KOF2P 4350	4350	366	22.20	-	-	-	-	-
KOF2C 4400	4400	110.5	-26.58	-	-	-	-	-	KOF2P 4400	4400	401	21.15	-	-	-	-	-
KOF2C 4450	4450	97.5	-26.97	-	-	-	-	-	KOF2P 4450	4450	437.5	20.19	-	-	-	-	-
KOF2C 4500	4500	85.5	-27.85	-	-	-	-	-	KOF2P 4500	4500	475	19.20	-	-	-	-	-
KOF2C 4550	4550	74.5	-28.71	-	-	-	-	-	KOF2P 4550	4550	514	18.30	-	-	-	-	-
KOF2C 4600	4600	65	-29.35	-	-	-	-	-	KOF2P 4600	4600	554.5	17.48	-	-	-	-	-
KOF2C 4650	4650	56.5	-29.81	-	-	-	-	-	KOF2P 4650	4650	596	16.75	-	-	-	-	-
KOF2C 4700	4700	49	-30.50	-	-	-	400.0	-	KOF2P 4700	4700	638	16.00	-	-	-	-	-
KOF2C 4750	4750	42	-31.71	-	-	-	-	-	KOF2P 4750	4750	681	15.23	-	-	-	-	-
KOF2C 4800	4800	36.5	-31.78	-	-	-	-	-	KOF2P 4800	4800	725	14.53	-	-	-	-	-
KOF2C 4850	4850	31	-33.33	-	-	-	-	-	KOF2P 4850	4850	770	13.99	-	-	-	-	-
KOF2C 4900	4900	26.5	-33.75	-	-	-	-	-	KOF2P 4900	4900	815.5	13.42	-	-	-	-	-
KOF2C 4950	4950	22.5	-34.78	-	-	-	-	-	KOF2P 4950	4950	861	12.77	-	-	-	-	-
KOF2C 5000	5000	19.5	-35.00	-	-	-	300.0	-	KOF2P 5000	5000	907.5	12.24	-	-	-	-	-
KOF2C 5050	5050	16.5	-35.29	-	-	-	-	-	KOF2P 5050	5050	954.5	11.77	-	-	-	-	-
KOF2C 5100	5100	14	-36.36	-	-	-	-	-	KOF2P 5100	5100	1002	11.27	-	-	-	-	-
KOF2C 5150	5150	11.5	-37.84	-	-	-	-	-	KOF2P 5150	5150	1049.5	10.82	-	-	-	-	-
KOF2C 5200	5200	10	-37.50	-	-	-	-	-	KOF2P 5200	5200	1097.5	10.41	-	-	-	-	-
KOF2C 5250	5250	8.5	-37.04	-	-	-	-	-	KOF2P 5250	5250	1146	10.03	-	-	-	-	-
KOF2C 5300	5300	7	-39.13	-	-	-	-	-	KOF2P 5300	5300	1194.5	9.69	-	-	-	-	-
Feb-22 (88d 12/10/21); CSize 25; KOG2 4031.00																	
KOG2C 2750	2750	1277	-7.86	-	-	-	-	-	KOG2P 2750	2750	1.5	50.00	-	-	-	-	-
KOG2C 2800	2800	1228	-8.12	-	-	-	-	-	KOG2P 2800	2800	2	33.33	-	-	-	-	-
KOG2C 2850	2850	1179	-8.39	-	-	-	-	-	KOG2P 2850	2850	3	50.00	-	-	-	-	-
KOG2C 2900	2900	1130	-8.72	-	-	-	-	-	KOG2P 2900	2900	4	60.00	-	-	-	-	-
KOG2C 2950	2950	1082	-9.00	-	-	-	-	-	KOG2P 2950	2950	5.5	57.14	-	-	-	-	-
KOG2C 3000	3000	1034	-9.34	-	-	-	-	-	KOG2P 3000	3000	7.5	66.67	-	-	-	-	-
KOG2C 3050	3050	986.5	-9.70	-	-	-	-	-	KOG2P 3050	3050	9.5	58.33	-	-	-	-	-
KOG2C 3100	3100	939.5	-10.05	-	-	-	-	-	KOG2P 3100	3100	12.5	56.25	-	-	-	-	-
KOG2C 3150	3150	893	-10.43	-	-	-	-	-	KOG2P 3150	3150	15.5	47.62	-	-	-	-	-
KOG2C 3200	3200	847	-10.84	-	-	-	-	-	KOG2P 3200	3200	20	48.15	-	-	-	-	-
KOG2C 3250	3250	802	-11.28	-	-	-	-	-	KOG2P 3250	3250	24.5	44.12	-	-	-	-	-
KOG2C 3300	3300	758	-11.71	-	-	-	-	-	KOG2P 3300	3300	30	42.86	-	-	-	-	-
KOG2C 3350	3350	715	-12.11	-	-	-	-	-	KOG2P 3350	3350	37	42.31	-	-	-	-	-
KOG2C 3400	3400	673	-12.54	-	-	-	-	-	KOG2P 3400	3400	44.5	39.06	-	-	-	-	-
KOG2C 3450	3450	632	-13.01	-	-	-	-	-	KOG2P 3450	3450	53.5	38.96	-	-	-	-	-
KOG2C 3500	3500	592	-13.51	-	-	-	-	-	KOG2P 3500	3500	63.5	36.56	-	-	-	-	-
KOG2C 3550	3550	553.5	-13.99	-	-	-	-	-	KOG2P 3550	3550	74.5	35.45	-	-	-	-	-
KOG2C 3600	3600	516.5	-14.49	-	-	-	-	-	KOG2P 3600	3600	87	33.85	-	-	-	-	-
KOG2C 3650	3650	480.5	-15.03	-	-	-	-	-	KOG2P 3650	3650	101.5	32.68	-	-	-	-	-
KOG2C 3700	3700	446.5	-15.44	-	-	-	-	-	KOG2P 3700	3700	117	31.46	-	-	-	-	-
KOG2C 3750	3750	413.5	-16.04	-	-	-	-	-	KOG2P 3750	3750	134	30.10	-	-	-	-	-
KOG2C 3800	3800	382.5	-16.48	-	-	-	-	-	KOG2P 3800	3800	152.5	28.69	-	-	-	-	-
KOG2C 3850	3850	352.5	-17.06	-	-	-	-	-	KOG2P 3850	3850	172.5	27.31	-	-	-	-	-
KOG2C 3900	3900	324.5	-17.64	-	-	-	-	-	KOG2P 3900	3900	194	25.97	-	-	-	-	-
KOG2C 3950	3950	298	-18.13	-	-	-	-	-	KOG2P 3950	3950	217.5	25.00	-	-	-	-	-
KOG2C 4000	4000	273	-18.63	-	-	-	-	-	KOG2P 4000	4000	242	23.79	-	-	-	200	-
KOG2C 4050	4050	249.5	-19.26	-	-	-	1,000.0	1,000.0	KOG2P 4050	4050	268.5	23.17	-	-	-	1,000	1,000
KOG2C 4100	4100	227.5	-19.75	-	-	-	-	-	KOG2P 4100	4100	296	22.06	-	-	-	-	-
KOG2C 4150	4150	207	-20.38	-	-	-	-	-	KOG2P 4150	4150	325.5	21.23	-	-	-	-	-
KOG2C 4200	4200	188	-20.84	-	-	-	-	-	KOG2P 4200	4200	356	20.27	-	-	-	-	-
KOG2C 4250	4250	170.5	-21.25	-	-	-	-	-	KOG2P 4250	4250	388.5	19.54	-	-	-	-	-
KOG2C 4300	4300	154	-21.83	-	-	-	-	-	KOG2P 4300	4300	421.5	18.57	-	-	-	-	-
KOG2C 4350	4350	139	-22.35	-	-	-	-	-	KOG2P 4350	4350	456.5	17.96	-	-	-	-	-
KOG2C 4400	4400	125	-23.08	-	-	-	-	-	KOG2P 4400	4400	492.5	17.12	-	-	-	-	-
KOG2C 4450	4450	112.5	-23.47	-	-	-	-	-	KOG2P 4450	4450	529.5	16.50	-	-	-	-	-
KOG2C 4500	4500	100.5	-24.15	-	-	-	-	-	KOG2P 4500	4500	567.5	15.82	-	-	-	-	-
KOG2C 4550	4550	90	-24.69	-	-	-	-	-	KOG2P 4550	4550	607	15.29	-	-	-	-	-
KOG2C 4600	4600	80.5	-25.12	-	-	-	-	-	KOG2P 4600	4600	647	14.61	-	-	-	-	-
KOG2C 4650	4650	71.5	-25.91	-	-	-	-	-	KOG2P 4650	4650	688	14.10	-	-	-	-	-
KOG2C 4700	4700	64	-26.01	-	-	-	-	-	KOG2P 4700	4700	730	13.53	-	-	-	-	-
KOG2C 4750	4750	56.5	-27.10	-	-	-	-	-	KOG2P 4750	4750	772.5	13.02	-	-	-	-	-
KOG2C 4800	4800	50	-27.54	-	-	-	-	-	KOG2P 4800	4800	816	12.55	-	-	-	-	-
KOG2C 4850	4850	44.5	-27.64	-	-	-	-	-	KOG2P 4850	4850	860	12.05	-	-	-	-	-
KOG2C 4900	4900	39	-28.44	-	-	-	-	-	KOG2P 4900	4900	904.5	11.60	-	-	-	-	-
KOG2C 4950	4950	34.5	-28.87	-	-	-	-	-	KOG2P 4950	4950	949.5	11.18	-	-	-	-	-
KOG2C 5000	5000	30.5	-29.07	-	-	-	200.0	-	KOG2P 5000	5000	995	10.80	-	-	-	-	-
KOG2C 5050	5050	27	-28.95	-	-	-	-	-	KOG2P 5050	5050	1041.5	10.45	-	-	-	-	-
KOG2C 5100	5100	23.5	-29.85	-	-	-	200.0	-	KOG2P 5100	5100	1088	10.07	-	-	-	-	-
KOG2C 5150	5150	20.5	-30.51	-	-	-	-	-	KOG2P 5150	5150	1134.5	9.72	-	-	-	-	-
KOG2C 5200	5200	18	-30.77	-	-	-	-	-	KOG2P 5200	5200	1182	9.39	-	-	-	-	-
Mar-22 (119d 1/10/22); CSize 25; KOH2 3952.00																	
KOH2C 2700	2700	1249	-7.41	-	-	-	-	-	KOH2P 2700	2700	4.5	50.00	-	-	-	-	-
KOH2C 2750	2750	1200.5	-7.65	-	-	-	-	-	KOH2P 2750	2750	5.5	37.50	-	-	-	-	-
KOH2C 2800	2800	1152.5	-7.91	-	-	-	-	-	KOH2P 2800	2800	7.5	50.00	-	-	-	-	-
KOH2C 2850	2850	1105	-8.18	-	-	-	-	-	KOH2P 2850	2850	9.5	46.15	-	-	-	-	-
KOH2C 2900	2900	1058	-8.44	-	-	-	-	-	KOH2P 2900	2900	12	41.18	-	-	-	-	-
KOH2C 2950	2950	1011.5	-8.71	-	-	-	-	-	KOH2P 2950	2950	15	42.86	-	-	-	-	-
KOH2C 3000	3000	965.5	-9.04	-	-	-	-	-	KOH2P 3000	3000	19	40.74	-	-	-	-	-
KOH2C 3050	3050	920	-9.36	-	-	-	-	-	KOH2P 3050	3050	23.5	38.24	-	-	-	-	-
KOH2C 3100	3100	875.5	-9.65	-	-	-	-	-	KOH2P 3100	3100	28.5	35.71	-	-	-	-	-
KOH2C 3150	3150	831.5	-10.01	-	-	-	-	-	KOH2P 3150	3150	34.5	35.29	-	-	-	-	-
KOH2C 3200	3200	789	-10.29	-	-	-	-	-	KOH2P 3200	3200	41.5	36.07	-	-	-	-	-
KOH2C 3250	3250	747	-10.65	-	-	-	-	-	KOH2P 3250	3250	49	32.43	-	-	-	-	-
KOH2C 3300	3300	706	-11.03	-	-	-	-	-	KOH2P 3300	3300	58	31.82	-	-	-	-	-
KOH2C 3350	3350	666.5	-11.37	-	-	-	-	-	KOH2P 3350	3350	68	30.77	-	-	-	-	-
KOH2C 3400	3400	627.5	-11.81	-	-	-	-	-	KOH2P 3400	3400	79	29.51	-	-	-	-	-
KOH2C 3450	3450	590.5	-12.13	-	-	-	-	-	KOH2P 3450	3450	91.5	27.97	-	-	-	-	-
KOH2C 3500	3500	554	-12.55	-	-	-	-	-	KOH2P 3500	3500	105	27.27	-	-	-	60	-
KOH2C 3550	3550	519.5	-12.84	-	-	-	-	-	KOH2P 3550	3550	120	26.32	-	-	-	-	-
KOH2C 3600	3600	486	-13.29	-	-	-	-	-	KOH2P 3600	3600	136	24.77	-	-	-	-	-
KOH2C 3650	3650	454	-13.61	-	-	-	-	-	KOH2P 3650	3650	153.5	23.79	-	-	-	-	-
KOH2C 3700	3700	423	-14.11	-	-	-	-	-	KOH2P 3700	3700	172.5	22.78	-	-	-	-	-
KOH2C 3750	3750	394	-14.44	-	-	-	400.0	-	KOH2P 3750	3750	193	22.15	-	-	-	150	150
KOH2C 3800	3800	366	-14.78	-	-	-	-	-	KOH2P 3800	3800	215	21.47	-	-	-	-	-
KOH2C 3850	3850	339.5	-15.23	-	-	-	-	-	KOH2P 3850	3850	238	20.51	-	-	-	-	-
KOH2C 3900	3900	314	-15.70	-	-	-	-	-	KOH2P 3900	3900	262.5	19.59	-	-	-	-	-
KOH2C 3950	3950	290.5	-16.04	-	-	-	-	-	KOH2P 3950	3950	288.5	18.97	-	-	-	-	-
KOH2C 4000	4000	268	-16.51	-	-	-	200.0	-	KOH2P 4000	4000	316	18.35	-	-	-	400	-
KOH2C 4050	4050	247	-16.84	-	-	-	-	-	KOH2P 4050	4050	344.5	17.58	-	-	-	-	-
KOH2C 4100	4100	227	-17.30	-	-	-	150.0	150.0	KOH2P 4100	4100	374.5	16.85	-	-	-	-	-
KOH2C 4150	4150	208.5	-17.75	-	-	-	-	-	KOH2P 4150	4150	405.5	16.19	-	-	-	-	-
KOH2C 4200	4200	191.5	-17.99	-	-	-	-	-	KOH2P 4200	4200	438	15.72	-	-	-	-	-
KOH2C 4250	4250	175	-18.60	-	-	-	-	-	KOH2P 4250	4250	471.5	15.14	-	-	-	-	-
KOH2C 4300	4300	160	-18.99	-	-	-	-	-	KOH2P 4300	4300	506	14.48	-	-	-	-	-
KOH2C 4350	4350	146	-19.34	-	-	-	-	-	KOH2P 4350	4350	542	14.11	-	-	-	-	-
KOH2C 4400	4400	133	-19.64	-	-	-	-	-	KOH2P 4400	4400	578.5	13.54	-	-	-	-	-
KOH2C 4450	4450	121.5	-19.80	-	-	-	-	-	KOH2P 4450	4450	616.5	13.12	-	-	-	-	-
KOH2C 4500	4500	110	-20.58	-	-	-	-	-	KOH2P 4500	4500	655	12.54	-	-	-	-	-
KOH2C 4550	4550	100	-20.63	-	-	-	-	-	KOH2P 4550	4550	694.5	12.11	-	-	-	-	-
KOH2C 4600	4600	90.5	-21.30	-	-	-	-	-	KOH2P 4600	4600	735	11.79	-	-	-	-	-
KOH2C 4650	4650	82	-21.53	-	-	-	-	-	KOH2P 4650	4650	776	11.33	-	-	-	-	-
KOH2C 4700	4700	74	-22.11	-	-	-	-	-	KOH2P 4700	4700	818	10.99	-	-	-	-	-
KOH2C 4750	4750	67	-22.09	-	-	-	-	-	KOH2P 4750	4750	860.5	10.60	-	-	-	-	-
KOH2C 4800	4800	60.5	-22.44	-	-	-	-	-	KOH2P 4800	4800	903.5	10.25	-	-	-	-	-

KOH2C 4850	4850	54.5	-22.70	-	-	-	-	-	KOH2P 4850	4850	947	9.86	-	-	-	-	-
KOH2C 4900	4900	49	-23.44	-	-	-	-	-	KOH2P 4900	4900	991.5	9.56	-	-	-	-	-
KOH2C 4950	4950	44	-23.48	-	-	-	-	-	KOH2P 4950	4950	1036	9.23	-	-	-	-	-
KOH2C 5000	5000	39.5	-24.04	-	-	-	-	-	KOH2P 5000	5000	1081.5	8.97	-	-	-	-	-
KOH2C 5050	5050	35.5	-23.66	-	-	-	-	-	KOH2P 5050	5050	1127	8.68	-	-	-	-	-
KOH2C 5100	5100	31.5	-25.00	-	-	-	300.0	-	KOH2P 5100	5100	1173	8.41	-	-	-	-	-
KOH2C 5150	5150	28.5	-25.00	-	-	-	-	-	KOH2P 5150	5150	1219.5	8.16	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
NOV 21	CALL	387.81	382.61	1.36
	PUT	387.84	382.66	1.35
	MEAN	387.83	382.64	1.36
DEC 21	CALL	347.55	343.50	1.18
	PUT	346.54	343.47	0.89
	MEAN	347.05	343.49	1.04
JAN 22	CALL	358.10	354.46	1.03
	PUT	358.07	354.59	0.98
	MEAN	358.09	354.53	1.00

	10Days	20Days	30Days	60Days	90Days
Current	26.86	39.97	42.69	45.09	39
1 week ago	41.47	57.93	49.09	37.92	33
1 month ago	18.71	17.23	19.69	20.45	22
3 months ago	18.12	19.76	21.74	21.91	19
6 months ago	10.38	10.27	10.84	18.71	19

Source: Bloomberg

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