

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 22	4,688	-522	5,175	5,211	4,682	2,395	11,891
AUG 22	4,566	-499	5,063	5,092	4,559	7,023	38,713
SEP 22	4,499	-481	4,983	5,020	4,493	35,155	59,482
OCT 22	4,469	-471	4,946	4,980	4,459	12,100	24,664
NOV 22	4,477	-467	4,949	4,992	4,468	10,276	25,134
DEC 22	4,518	-458	4,988	5,023	4,511	7,358	18,704
JAN 23	4,547	-458	5,009	5,036	4,563	4,474	16,839
FEB 23	4,591	-439	5,030	5,079	4,586	3,213	6,859
MAR 23	4,632	-408	5,042	5,066	4,631	4,982	7,600
APR 23	4,650	-390	5,035	5,046	4,650	1,772	2,470
MAY 23	4,662	-351	5,030	5,031	4,658	1,841	4,071
JUN 23	4,647	-351	5,000	5,000	4,677	326	211
JUL 23	4,607	-340	4,920	4,972	4,654	474	1,840
SEP 23	4,567	-340	4,875	4,875	4,600	198	1,247
NOV 23	4,546	-340	4,917	4,917	4,615	239	1,576
JAN 24	4,491	-340	4,750	4,780	4,750	66	393
MAR 24	4,343	-340	4,680	4,680	4,680	39	321
MAY 24	4,293	-340	-	-	-	-	0
JUL 24	4,293	-340	-	-	-	-	0
SEP 24	4,293	-340	-	-	-	-	0
NOV 24	4,293	-340	-	-	-	-	0
JAN 25	4,293	-340	-	-	-	-	0
MAR 25	4,293	-340	-	-	-	-	0
MAY 25	4,293	-340	-	-	-	-	0

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 22	70.66	-2.55	73.55	73.55	70.30	42,428	46,387
AUG 22	68.88	-2.42	71.84	71.84	68.50	31,684	54,403
SEP 22	68.11	-2.16	71.13	71.13	67.72	15,733	31,850
OCT 22	67.67	-1.97	70.66	70.69	67.30	11,497	27,795
DEC 22	67.47	-1.88	70.57	70.57	67.12	54,275	154,379
JAN 23	67.27	-1.76	70.24	70.24	66.94	9,254	24,393
MAR 23	66.82	-1.63	69.71	69.71	66.58	4,703	23,262
MAY 23	66.40	-1.56	68.99	68.99	66.17	2,293	11,340
JUL 23	65.93	-1.49	68.53	68.53	65.75	2,049	6,369
AUG 23	65.24	-1.41	65.56	66.14	65.41	256	562
SEP 23	64.67	-1.31	65.75	65.75	64.70	296	931
OCT 23	64.21	-1.20	64.62	64.94	64.32	236	1,137
DEC 23	64.13	-1.20	65.76	65.76	64.15	1,074	4,728
JAN 24	64.00	-1.17	64.66	64.67	64.25	203	117
MAR 24	63.77	-1.25	65.00	65.00	64.00	264	136

Source : Bloomberg

Calls								Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Sep-22 (15d 7/8/22); CSize 25; KOU2 4632.00																	
KOU2C 3450	3450	1048	0.00	-	-	-	-	-	KOU2P 3450	3450	0.5	0.00	-	-	-	-	-
KOU2C 3500	3500	998	0.00	-	-	-	-	-	KOU2P 3500	3500	0.5	0.00	-	-	-	-	-
KOU2C 3550	3550	948.5	0.00	-	-	-	-	-	KOU2P 3550	3550	0.5	0.00	-	-	-	-	-
KOU2C 3600	3600	898.5	0.00	-	-	-	-	-	KOU2P 3600	3600	0.5	0.00	-	-	-	-	-
KOU2C 3650	3650	849	0.00	-	-	-	-	-	KOU2P 3650	3650	0.5	0.00	-	-	-	-	-
KOU2C 3700	3700	799.5	0.00	-	-	-	-	-	KOU2P 3700	3700	1	0.00	-	-	-	-	-
KOU2C 3750	3750	750	0.00	-	-	-	-	-	KOU2P 3750	3750	2	0.00	-	-	-	-	-
KOU2C 3800	3800	701.5	0.00	-	-	-	-	-	KOU2P 3800	3800	3	0.00	-	-	-	-	-
KOU2C 3850	3850	653	0.00	-	-	-	-	-	KOU2P 3850	3850	4.5	0.00	-	-	-	-	-
KOU2C 3900	3900	605	0.00	-	-	-	-	-	KOU2P 3900	3900	6.5	0.00	-	-	-	-	-
KOU2C 3950	3950	558	0.00	-	-	-	-	-	KOU2P 3950	3950	9.5	0.00	-	-	-	-	-
KOU2C 4000	4000	512	0.00	-	-	-	-	-	KOU2P 4000	4000	13.5	0.00	-	-	-	-	-
KOU2C 4050	4050	467	0.00	-	-	-	-	-	KOU2P 4050	4050	18.5	0.00	-	-	-	-	-
KOU2C 4100	4100	423.5	0.00	-	-	-	-	-	KOU2P 4100	4100	25	0.00	-	-	-	-	-
KOU2C 4150	4150	381.5	0.00	-	-	-	-	-	KOU2P 4150	4150	33	0.00	-	-	-	-	-
KOU2C 4200	4200	341.5	0.00	-	-	-	-	-	KOU2P 4200	4200	43	0.00	-	-	-	-	-
KOU2C 4250	4250	304	0.00	-	-	-	-	-	KOU2P 4250	4250	55	0.00	-	-	-	-	-
KOU2C 4300	4300	268	0.00	-	-	-	-	-	KOU2P 4300	4300	69.5	0.00	-	-	-	-	-
KOU2C 4350	4350	235	0.00	-	-	-	-	-	KOU2P 4350	4350	86	0.00	-	-	-	-	-
KOU2C 4400	4400	204.5	0.00	-	-	-	-	-	KOU2P 4400	4400	105.5	0.00	-	-	-	-	-
KOU2C 4450	4450	176.5	0.00	-	-	-	-	-	KOU2P 4450	4450	127.5	0.00	-	-	-	-	-
KOU2C 4500	4500	151	0.00	-	-	-	-	-	KOU2P 4500	4500	152	0.00	-	-	-	-	-
KOU2C 4550	4550	128	0.00	-	-	-	-	-	KOU2P 4550	4550	179	0.00	-	-	-	-	-
KOU2C 4600	4600	108	0.00	-	-	-	-	-	KOU2P 4600	4600	209	0.00	-	-	-	-	-
KOU2C 4650	4650	90	0.00	-	-	-	-	-	KOU2P 4650	4650	241	0.00	-	-	-	-	-
KOU2C 4700	4700	74.5	0.00	-	-	-	-	-	KOU2P 4700	4700	275.5	0.00	-	-	-	-	-
KOU2C 4750	4750	61.5	0.00	-	-	-	-	-	KOU2P 4750	4750	312	0.00	-	-	-	-	-
KOU2C 4800	4800	50	0.00	-	-	-	-	-	KOU2P 4800	4800	350.5	0.00	-	-	-	-	-
KOU2C 4850	4850	40.5	0.00	-	-	-	-	-	KOU2P 4850	4850	391	0.00	-	-	-	-	-
KOU2C 4900	4900	32.5	0.00	-	-	-	-	-	KOU2P 4900	4900	433	0.00	-	-	-	-	-
KOU2C 4950	4950	25.5	0.00	-	-	-	-	-	KOU2P 4950	4950	476	0.00	-	-	-	-	-
KOU2C 5000	5000	20	0.00	-	-	-	-	-	KOU2P 5000	5000	520.5	0.00	-	-	-	-	-
KOU2C 5050	5050	16	0.00	-	-	-	-	-	KOU2P 5050	5050	566.5	0.00	-	-	-	-	-
KOU2C 5100	5100	12.5	0.00	-	-	-	-	-	KOU2P 5100	5100	612.5	0.00	-	-	-	-	-
KOU2C 5150	5150	9.5	0.00	-	-	-	-	-	KOU2P 5150	5150	660	0.00	-	-	-	-	-
KOU2C 5200	5200	7	0.00	-	-	-	-	-	KOU2P 5200	5200	707.5	0.00	-	-	-	-	-
KOU2C 5250	5250	5.5	0.00	-	-	-	-	-	KOU2P 5250	5250	755.5	0.00	-	-	-	-	-
KOU2C 5300	5300	4	0.00	-	-	-	-	-	KOU2P 5300	5300	804.5	0.00	-	-	-	-	-
KOU2C 5350	5350	3	0.00	-	-	-	-	-	KOU2P 5350	5350	853	0.00	-	-	-	-	-
KOU2C 5400	5400	2.5	0.00	-	-	-	-	-	KOU2P 5400	5400	902.5	0.00	-	-	-	-	-
KOU2C 5450	5450	1.5	0.00	-	-	-	-	-	KOU2P 5450	5450	951.5	0.00	-	-	-	-	-
KOU2C 5500	5500	1	0.00	-	-	-	-	-	KOU2P 5500	5500	1001	0.00	-	-	-	-	-
KOU2C 5550	5550	1	0.00	-	-	-	-	-	KOU2P 5550	5550	1051	0.00	-	-	-	-	-
KOU2C 5600	5600	0.5	0.00	-	-	-	-	-	KOU2P 5600	5600	1100.5	0.00	-	-	-	-	-
KOU2C 5650	5650	0.5	0.00	-	-	-	-	100.0	KOU2P 5650	5650	1150.5	0.00	-	-	-	-	100
KOU2C 5700	5700	0.5	0.00	-	-	-	-	-	KOU2P 5700	5700	1200	0.00	-	-	-	-	-
KOU2C 5750	5750	0.5	0.00	-	-	-	-	100.0	KOU2P 5750	5750	1250	0.00	-	-	-	-	100
KOU2C 5800	5800	0.5	0.00	-	-	-	-	-	KOU2P 5800	5800	1300	0.00	-	-	-	-	2,500
KOU2C 5850	5850	0.5	0.00	-	-	-	-	-	KOU2P 5850	5850	1350	0.00	-	-	-	-	-
KOU2C 5900	5900	0.5	0.00	-	-	-	-	-	KOU2P 5900	5900	1399.5	0.00	-	-	-	-	-
Oct-22 (48d 8/10/22); CSize 25; KOV2 4594.00																	
KOV2C 3400	3400	1072	0.00	0.0	0	0	0	0	KOV2P 3400	3400	6.5	0.00	-	-	0	-	-
KOV2C 3450	3450	1024	0.00	-	-	-	-	-	KOV2P 3450	3450	8.5	0.00	-	-	-	-	-
KOV2C 3500	3500	976.5	0.00	-	-	-	-	-	KOV2P 3500	3500	10.5	0.00	-	-	-	-	-
KOV2C 3550	3550	929.5	0.00	-	-	-	-	-	KOV2P 3550	3550	13.5	0.00	-	-	-	-	-
KOV2C 3600	3600	883.5	0.00	-	-	-	-	-	KOV2P 3600	3600	17	0.00	-	-	-	-	-
KOV2C 3650	3650	837.5	0.00	-	-	-	-	-	KOV2P 3650	3650	21.5	0.00	-	-	-	-	-
KOV2C 3700	3700	793	0.00	-	-	-	-	-	KOV2P 3700	3700	26.5	0.00	-	-	-	-	-
KOV2C 3750	3750	749	0.00	-	-	-	-	-	KOV2P 3750	3750	32.5	0.00	-	-	-	-	-
KOV2C 3800	3800	706	0.00	-	-	-	-	-	KOV2P 3800	3800	39	0.00	-	-	-	-	-
KOV2C 3850	3850	664	0.00	-	-	-	-	-	KOV2P 3850	3850	47	0.00	-	-	-	-	-
KOV2C 3900	3900	623	0.00	-	-	-	-	-	KOV2P 3900	3900	56	0.00	-	-	-	-	-
KOV2C 3950	3950	583.5	0.00	-	-	-	-	-	KOV2P 3950	3950	66	0.00	-	-	-	-	-
KOV2C 4000	4000	545	0.00	-	-	-	-	-	KOV2P 4000	4000	77.5	0.00	-	-	-	-	-
KOV2C																	

KOZ2C 5600	5600	78.5	0.00	-	-	-	-	-	KOZ2P 5600	5600	1153.5	0.00	-	-	-	-	-	-
KOZ2C 5650	5650	72.5	0.00	-	-	-	-	-	KOZ2P 5650	5650	1197	0.00	-	-	-	-	-	-
KOZ2C 5700	5700	67	0.00	-	-	-	-	-	KOZ2P 5700	5700	1241	0.00	-	-	-	-	-	-
KOZ2C 5750	5750	61.5	0.00	-	-	-	-	-	KOZ2P 5750	5750	1285.5	0.00	-	-	-	-	-	-
KOZ2C 5800	5800	57	0.00	-	-	-	-	-	KOZ2P 5800	5800	1330.5	0.00	-	-	-	-	-	-
KOZ2C 5850	5850	52.5	0.00	-	-	-	-	-	KOZ2P 5850	5850	1375.5	0.00	-	-	-	-	-	-
KOZ2C 5900	5900	48	0.00	-	-	-	-	-	KOZ2P 5900	5900	1421	0.00	-	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
SEP 22	CALL	39.48	39.18	0.77
	PUT	39.48	39.18	0.77
	MEAN	39.48	39.18	0.77
OCT 22	CALL	39.48	39.18	0.77
	PUT	39.48	39.18	0.77
	MEAN	39.48	39.18	0.77
NOV 22	CALL	38.50	38.17	0.86
	PUT	38.50	38.17	0.86
	MEAN	38.50	38.17	0.86

	10Days	20Days	30Days	60Days	90Days
Current	23.80	25.33	29.86	28.26	34
1 week ago	23.12	26.24	26.61	35.56	37
1 month ago	34.57	41.41	43.6	41.86	45
3 months ago	33.22	44.02	41.27	44.68	39
6 months ago	26.05	20.86	21.73	21.46	22

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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