



KOQ3C 3700	3700	155.5	0.00	-	-	-	100.0	-	KOQ3P 3700	3700	156.5	0.00	-	-	-	-	-	-
KOQ3C 3750	3750	133	0.00	-	-	-	-	-	KOQ3P 3750	3750	184	0.00	-	-	-	-	-	-
KOQ3C 3800	3800	113	0.00	-	-	-	-	-	KOQ3P 3800	3800	213.5	0.00	-	-	-	-	-	-
KOQ3C 3850	3850	95	0.00	-	-	-	-	-	KOQ3P 3850	3850	245.5	0.00	-	-	-	-	-	-
KOQ3C 3900	3900	79.5	0.00	-	-	-	400.0	-	KOQ3P 3900	3900	280	0.00	-	-	-	-	-	-
KOQ3C 3950	3950	66	0.00	-	-	-	-	-	KOQ3P 3950	3950	316.5	0.00	-	-	-	-	-	-
KOQ3C 4000	4000	54.5	0.00	-	-	-	300.0	-	KOQ3P 4000	4000	354.5	0.00	-	-	-	-	-	-
KOQ3C 4050	4050	44.5	0.00	-	-	-	-	-	KOQ3P 4050	4050	394.5	0.00	-	-	-	-	-	-
KOQ3C 4100	4100	36.5	0.00	-	-	-	-	-	KOQ3P 4100	4100	436	0.00	-	-	-	-	-	-
KOQ3C 4150	4150	29.5	0.00	-	-	-	-	-	KOQ3P 4150	4150	479	0.00	-	-	-	-	-	-
KOQ3C 4200	4200	23.5	0.00	-	-	-	-	-	KOQ3P 4200	4200	523	0.00	-	-	-	-	-	-
KOQ3C 4250	4250	18.5	0.00	-	-	-	-	-	KOQ3P 4250	4250	568.5	0.00	-	-	-	-	-	-
KOQ3C 4300	4300	15	0.00	-	-	-	-	-	KOQ3P 4300	4300	614	0.00	-	-	-	-	-	-
KOQ3C 4350	4350	11.5	0.00	-	-	-	-	-	KOQ3P 4350	4350	661	0.00	-	-	-	-	-	-
KOQ3C 4400	4400	9	0.00	-	-	-	-	-	KOQ3P 4400	4400	708	0.00	-	-	-	-	-	-
KOQ3C 4450	4450	7	0.00	-	-	-	-	-	KOQ3P 4450	4450	756	0.00	-	-	-	-	-	-
KOQ3C 4500	4500	5.5	0.00	-	-	-	50.0	-	KOQ3P 4500	4500	804.5	0.00	-	-	-	-	-	-
KOQ3C 4550	4550	4	0.00	-	-	-	-	-	KOQ3P 4550	4550	853	0.00	-	-	-	-	-	-
KOQ3C 4600	4600	3	0.00	-	-	-	250.0	-	KOQ3P 4600	4600	902	0.00	-	-	-	-	-	-
KOQ3C 4650	4650	2.5	0.00	-	-	-	-	-	KOQ3P 4650	4650	951	0.00	-	-	-	-	-	-
KOQ3C 4700	4700	2	0.00	-	-	-	-	-	KOQ3P 4700	4700	1000	0.00	-	-	-	-	-	-
KOQ3C 4750	4750	1.5	0.00	-	-	-	-	-	KOQ3P 4750	4750	1049.5	0.00	-	-	-	-	-	-
KOQ3C 4800	4800	1	0.00	-	-	-	-	-	KOQ3P 4800	4800	1099	0.00	-	-	-	-	-	-
KOQ3C 4850	4850	1	0.00	-	-	-	-	-	KOQ3P 4850	4850	1148.5	0.00	-	-	-	-	-	-
KOQ3C 4900	4900	0.5	0.00	-	-	-	-	-	KOQ3P 4900	4900	1198.5	0.00	-	-	-	-	-	-

**Sep-23 (62d 7/10/23); CSize 25; KO3 3605.00**

KOU3C 2400	2400	1260.5	0.00	-	-	-	-	-	KOU3P 2400	2400	0.5	0.00	-	-	-	-	-	-
KOU3C 2450	2450	1211	0.00	-	-	-	-	-	KOU3P 2450	2450	0.5	0.00	-	-	-	-	-	-
KOU3C 2500	2500	1161.5	0.00	-	-	-	-	-	KOU3P 2500	2500	0.5	0.00	-	-	-	-	-	-
KOU3C 2550	2550	1112	0.00	-	-	-	-	-	KOU3P 2550	2550	1	0.00	-	-	-	-	-	-
KOU3C 2600	2600	1063	0.00	-	-	-	-	-	KOU3P 2600	2600	1.5	0.00	-	-	-	-	-	-
KOU3C 2650	2650	1013.5	0.00	-	-	-	-	-	KOU3P 2650	2650	2	0.00	-	-	-	-	-	-
KOU3C 2700	2700	965	0.00	-	-	-	-	-	KOU3P 2700	2700	3	0.00	-	-	-	-	-	-
KOU3C 2750	2750	916.5	0.00	-	-	-	-	-	KOU3P 2750	2750	4	0.00	-	-	-	-	-	-
KOU3C 2800	2800	868.5	0.00	-	-	-	-	-	KOU3P 2800	2800	6	0.00	-	-	-	-	-	-
KOU3C 2850	2850	821	0.00	-	-	-	-	-	KOU3P 2850	2850	8	0.00	-	-	-	-	-	-
KOU3C 2900	2900	774	0.00	-	-	-	-	-	KOU3P 2900	2900	11	0.00	-	-	-	-	-	-
KOU3C 2950	2950	727.5	0.00	-	-	-	-	-	KOU3P 2950	2950	14.5	0.00	-	-	-	-	-	-
KOU3C 3000	3000	682	0.00	-	-	-	-	-	KOU3P 3000	3000	18.5	0.00	-	-	-	-	-	-
KOU3C 3050	3050	637.5	0.00	-	-	-	-	-	KOU3P 3050	3050	24	0.00	-	-	-	-	-	-
KOU3C 3100	3100	594.5	0.00	-	-	-	-	-	KOU3P 3100	3100	30.5	0.00	-	-	-	-	-	-
KOU3C 3150	3150	552.5	0.00	-	-	-	-	-	KOU3P 3150	3150	38	0.00	-	-	-	-	-	-
KOU3C 3200	3200	511.5	0.00	-	-	-	-	-	KOU3P 3200	3200	47	0.00	-	-	-	-	200	200
KOU3C 3250	3250	472.5	0.00	-	-	-	-	-	KOU3P 3250	3250	57.5	0.00	-	-	-	-	-	-
KOU3C 3300	3300	434.5	0.00	-	-	-	-	-	KOU3P 3300	3300	69.5	0.00	-	-	-	-	-	-
KOU3C 3350	3350	398.5	0.00	-	-	-	-	-	KOU3P 3350	3350	83	0.00	-	-	-	-	-	-
KOU3C 3400	3400	364	0.00	-	-	-	-	-	KOU3P 3400	3400	98.5	0.00	-	-	-	-	-	-
KOU3C 3450	3450	332	0.00	-	-	-	-	-	KOU3P 3450	3450	116	0.00	-	-	-	-	-	-
KOU3C 3500	3500	301	0.00	-	-	-	-	-	KOU3P 3500	3500	135	0.00	-	-	-	-	-	-
KOU3C 3550	3550	272.5	0.00	-	-	-	-	-	KOU3P 3550	3550	156	0.00	-	-	-	-	-	-
KOU3C 3600	3600	245.5	0.00	-	-	-	-	-	KOU3P 3600	3600	179	0.00	-	-	-	-	-	-
KOU3C 3650	3650	220.5	0.00	-	-	-	-	-	KOU3P 3650	3650	203.5	0.00	-	-	-	-	-	-
KOU3C 3700	3700	197.5	0.00	-	-	-	-	-	KOU3P 3700	3700	230	0.00	-	-	-	-	100	-
KOU3C 3750	3750	176	0.00	-	-	-	-	-	KOU3P 3750	3750	258.5	0.00	-	-	-	-	-	-
KOU3C 3800	3800	156.5	0.00	-	-	-	-	-	KOU3P 3800	3800	289	0.00	-	-	-	-	-	-
KOU3C 3850	3850	138.5	0.00	-	-	-	-	-	KOU3P 3850	3850	320.5	0.00	-	-	-	-	-	-
KOU3C 3900	3900	122.5	0.00	-	-	-	800.0	200.0	KOU3P 3900	3900	354	0.00	-	-	-	-	-	-
KOU3C 3950	3950	108	0.00	-	-	-	-	-	KOU3P 3950	3950	389.5	0.00	-	-	-	-	-	-
KOU3C 4000	4000	94.5	0.00	-	-	-	-	-	KOU3P 4000	4000	426	0.00	-	-	-	-	-	-
KOU3C 4050	4050	82.5	0.00	-	-	-	-	-	KOU3P 4050	4050	463.5	0.00	-	-	-	-	-	-
KOU3C 4100	4100	72	0.00	-	-	-	-	-	KOU3P 4100	4100	503	0.00	-	-	-	-	-	-
KOU3C 4150	4150	62.5	0.00	-	-	-	-	-	KOU3P 4150	4150	543	0.00	-	-	-	-	-	-
KOU3C 4200	4200	54	0.00	-	-	-	200.0	-	KOU3P 4200	4200	584.5	0.00	-	-	-	-	-	-
KOU3C 4250	4250	47	0.00	-	-	-	-	-	KOU3P 4250	4250	627	0.00	-	-	-	-	-	-
KOU3C 4300	4300	40.5	0.00	-	-	-	-	-	KOU3P 4300	4300	670	0.00	-	-	-	-	-	-
KOU3C 4350	4350	34.5	0.00	-	-	-	-	-	KOU3P 4350	4350	714	0.00	-	-	-	-	-	-
KOU3C 4400	4400	29.5	0.00	-	-	-	-	-	KOU3P 4400	4400	759	0.00	-	-	-	-	-	-
KOU3C 4450	4450	25.5	0.00	-	-	-	-	-	KOU3P 4450	4450	804	0.00	-	-	-	-	-	-
KOU3C 4500	4500	21.5	0.00	-	-	-	-	-	KOU3P 4500	4500	850	0.00	-	-	-	-	-	-
KOU3C 4550	4550	18.5	0.00	-	-	-	-	-	KOU3P 4550	4550	896.5	0.00	-	-	-	-	-	-
KOU3C 4600	4600	15.5	0.00	-	-	-	-	-	KOU3P 4600	4600	943.5	0.00	-	-	-	-	-	-
KOU3C 4650	4650	13	0.00	-	-	-	-	-	KOU3P 4650	4650	991	0.00	-	-	-	-	-	-
KOU3C 4700	4700	11	0.00	-	-	-	-	-	KOU3P 4700	4700	1038.5	0.00	-	-	-	-	-	-
KOU3C 4750	4750	9.5	0.00	-	-	-	-	-	KOU3P 4750	4750	1086.5	0.00	-	-	-	-	-	-
KOU3C 4800	4800	8	0.00	-	-	-	-	-	KOU3P 4800	4800	1135	0.00	-	-	-	-	-	-
KOU3C 4850	4850	6.5	0.00	-	-	-	-	-	KOU3P 4850	4850	1183.5	0.00	-	-	-	-	-	-

**Oct-23 (93d 8/10/23); CSize 25; KOV3 3585.00**

KOV3C 2400	2400	1235.5	0.00	-	-	-	-	-	KOV3P 2400	2400	1.5	0.00	-	-	-	-	-	-
KOV3C 2450	2450	1186.5	0.00	-	-	-	-	-	KOV3P 2450	2450	2	0.00	-	-	-	-	-	-
KOV3C 2500	2500	1138	0.00	-	-	-	-	-	KOV3P 2500	2500	3	0.00	-	-	-	-	-	-
KOV3C 2550	2550	1089.5	0.00	-	-	-	-	-	KOV3P 2550	2550	4	0.00	-	-	-	-	-	-
KOV3C 2600	2600	1041.5	0.00	-	-	-	-	-	KOV3P 2600	2600	5.5	0.00	-	-	-	-	-	-
KOV3C 2650	2650	993.5	0.00	-	-	-	-	-	KOV3P 2650	2650	7.5	0.00	-	-	-	-	-	-
KOV3C 2700	2700	946.5	0.00	-	-	-	-	-	KOV3P 2700	2700	9.5	0.00	-	-	-	-	-	-
KOV3C 2750	2750	899.5	0.00	-	-	-	-	-	KOV3P 2750	2750	12.5	0.00	-	-	-	-	-	-
KOV3C 2800	2800	853.5	0.00	-	-	-	-	-	KOV3P 2800	2800	16	0.00	-	-	-	-	-	-
KOV3C 2850	2850	808	0.00	-	-	-	-	-	KOV3P 2850	2850	20.5	0.00	-	-	-	-	-	-
KOV3C 2900	2900	763.5	0.00	-	-	-	-	-	KOV3P 2900	2900	25.5	0.00	-	-	-	-	-	-
KOV3C 2950	2950	720	0.00	-	-													

KOV3C 4300	4300	63.5	0.00	-	-	-	-	-	KOV3P 4300	4300	714	0.00	-	-	-	-	-
KOV3C 4350	4350	56	0.00	-	-	-	-	-	KOV3P 4350	4350	756.5	0.00	-	-	-	-	-
KOV3C 4400	4400	50	0.00	-	-	-	-	-	KOV3P 4400	4400	800	0.00	-	-	-	-	-
KOV3C 4450	4450	44	0.00	-	-	-	-	-	KOV3P 4450	4450	844	0.00	-	-	-	-	-
KOV3C 4500	4500	39	0.00	-	-	-	-	-	KOV3P 4500	4500	888.5	0.00	-	-	-	-	-
KOV3C 4550	4550	34.5	0.00	-	-	-	-	-	KOV3P 4550	4550	933.5	0.00	-	-	-	-	-
KOV3C 4600	4600	30	0.00	-	-	-	-	-	KOV3P 4600	4600	979	0.00	-	-	-	-	-
KOV3C 4650	4650	26.5	0.00	-	-	-	-	-	KOV3P 4650	4650	1024.5	0.00	-	-	-	-	-
KOV3C 4700	4700	23.5	0.00	-	-	-	-	-	KOV3P 4700	4700	1071	0.00	-	-	-	-	-
KOV3C 4750	4750	20.5	0.00	-	-	-	-	-	KOV3P 4750	4750	1118	0.00	-	-	-	-	-
KOV3C 4800	4800	18	0.00	-	-	-	-	-	KOV3P 4800	4800	1165	0.00	-	-	-	-	-
KOV3C 4850	4850	15.5	0.00	-	-	-	-	-	KOV3P 4850	4850	1212	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
JUL 23	CALL	34.54	33.85	2.04
	PUT	34.55	33.88	1.98
	MEAN	34.55	33.87	2.01
AUG 23	CALL	35.81	35.17	1.82
	PUT	35.82	35.17	1.85
	MEAN	35.82	35.17	1.83
SEP 23	CALL	35.19	34.51	1.97
	PUT	35.16	34.51	1.88
	MEAN	35.18	34.51	1.93

	10Days	20Days	30Days	60Days	90Days
<b>Current</b>	30.82	31.8	34.72	32.24	31
<b>1 week ago</b>	31.77	26.94	26.54	27.85	31
<b>1 month ago</b>	35.92	32.13	29.58	32.86	35
<b>3 months ago</b>	34.96	38.56	42.84	39.78	44
<b>6 months ago</b>	55.25	42.44	55	42.88	38

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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