

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,384.5	8.00	1,376.5	1389.50	1376.00	5067	44,488
AUG 23	1,384.0	8.00	1,378.0	1388.00	1378.00	88	487
SEP 23	1,366.5	8.00	1,361.0	1371.00	1361.00	76	1,158
DEC 23	1,368.5	9.50	1,363.5	1371.50	1363.00	23	272

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jul-23 (20d 7/31/23); CSize 50; IKN3 1383.50																		
IKN3C	1310	74.4	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	64.4	0	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0
IKN3C	1330	54.4	0	0	0	0	0	0	0	IKN3P	1330	0.1	0	0	0	0	0	0
IKN3C	1340	44.5	0	0	0	0	0	0	0	IKN3P	1340	0.1	0	0	0	0	0	0
IKN3C	1350	34.7	0	0	0	0	0	0	0	IKN3P	1350	0.3	0	0	0	0	0	0
IKN3C	1360	25.4	0	0	0	0	0	0	0	IKN3P	1360	0.9	0	0	0	0	0	0
IKN3C	1370	17	0	0	0	0	64	20	0	IKN3P	1370	2.5	0	0	0	0	0	0
IKN3C	1380	10.2	0	0	0	0	110	0	0	IKN3P	1380	5.7	0	0	0	0	0	0
IKN3C	1390	5.3	0	0	0	0	72	0	0	IKN3P	1390	10.8	0	0	0	0	13	0
IKN3C	1400	2.4	0	0	0	0	0	0	0	IKN3P	1400	17.8	0	0	0	0	109	12
IKN3C	1410	0.9	0	0	0	0	0	0	0	IKN3P	1410	26.3	0	0	0	0	110	0
IKN3C	1420	0.3	0	0	0	0	0	0	0	IKN3P	1420	35.7	0	0	0	0	20	0
IKN3C	1430	0.1	0	0	0	0	0	0	0	IKN3P	1430	45.5	0	0	0	0	0	0
IKN3C	1440	0.1	0	0	0	0	0	0	0	IKN3P	1440	55.4	0	0	0	0	0	0
IKN3C	1450	0.1	0	0	0	0	0	0	0	IKN3P	1450	65.4	0	0	0	0	0	0
IKN3C	1460	0.1	0	0	0	0	0	0	0	IKN3P	1460	75.4	0	0	0	0	0	0
Aug-23 (50d 8/30/23); CSize 50; IKQ3 1383.50																		
IKQ3C	1320	63.9	0	0	0	0	0	0	0	IKQ3P	1320	0.2	0	0	0	0	0	0
IKQ3C	1330	54.2	0	0	0	0	0	0	0	IKQ3P	1330	0.4	0	0	0	0	0	0
IKQ3C	1340	44.7	0	0	0	0	0	0	0	IKQ3P	1340	0.9	0	0	0	0	0	0
IKQ3C	1350	35.7	0	0	0	0	0	0	0	IKQ3P	1350	1.9	0	0	0	0	0	0
IKQ3C	1360	27.5	0	0	0	0	0	0	0	IKQ3P	1360	3.6	0	0	0	0	0	0
IKQ3C	1370	20.2	0	0	0	0	0	0	0	IKQ3P	1370	6.3	0	0	0	0	0	0
IKQ3C	1380	14.1	0	0	0	0	0	0	0	IKQ3P	1380	10.1	0	0	0	0	0	0
IKQ3C	1390	9.3	0	0	0	0	0	0	0	IKQ3P	1390	15.3	0	0	0	0	0	0
IKQ3C	1400	5.8	0	0	0	0	0	0	0	IKQ3P	1400	21.7	0	0	0	0	0	0
IKQ3C	1410	3.3	0	0	0	0	0	0	0	IKQ3P	1410	29.2	0	0	0	0	0	0
IKQ3C	1420	1.8	0	0	0	0	0	0	0	IKQ3P	1420	37.6	0	0	0	0	0	0
IKQ3C	1430	0.9	0	0	0	0	0	0	0	IKQ3P	1430	46.7	0	0	0	0	0	0
IKQ3C	1440	0.4	0	0	0	0	0	0	0	IKQ3P	1440	56.2	0	0	0	0	0	0
IKQ3C	1450	0.2	0	0	0	0	0	0	0	IKQ3P	1450	65.9	0	0	0	0	0	0
IKQ3C	1460	0.1	0	0	0	0	0	0	0	IKQ3P	1460	75.7	0	0	0	0	0	0
Sep-23 (80d 9/29/23); CSize 50; IKU3 1366.50																		
IKU3C	1300	66.5	0	0	0	0	0	0	0	IKU3P	1300	0.5	0	0	0	0	0	0
IKU3C	1320	48	0	0	0	0	0	0	0	IKU3P	1320	2	0	0	0	0	0	0
IKU3C	1340	31.5	0	0	0	0	0	0	0	IKU3P	1340	5.2	0	0	0	0	0	0
IKU3C	1360	18.3	0	0	0	0	0	0	0	IKU3P	1360	11.9	0	0	0	0	0	0
IKU3C	1380	9.2	0	0	0	0	0	0	0	IKU3P	1380	22.6	0	0	0	0	0	0
IKU3C	1400	4	0	0	0	0	0	0	0	IKU3P	1400	37.2	0	0	0	0	0	0
IKU3C	1420	1.4	0	0	0	0	0	0	0	IKU3P	1420	54.5	0	0	0	0	0	0
IKU3C	1440	0.4	0	0	0	0	0	0	0	IKU3P	1440	73.4	0	0	0	0	0	0
IKU3C	1460	0.1	0	0	0	0	0	0	0	IKU3P	1460	92.9	0	0	0	0	0	0
IKU3C	1480	0.1	0	0	0	0	0	0	0	IKU3P	1480	112.7	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	0	IKU3P	1500	132.6	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	152.4	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	172.3	0	0	0	0	0	0
Dec-23 (171d 12/29/23); CSize 50; IKZ3 1368.50																		
IKZ3C	1300	70	0	0	0	0	0	0	0	IKZ3P	1300	2.5	0	0	0	0	0	0
IKZ3C	1320	53.1	0	0	0	0	0	0	0	IKZ3P	1320	5.4	0	0	0	0	0	0
IKZ3C	1340	38.3	0	0	0	0	0	0	0	IKZ3P	1340	10.2	0	0	0	0	0	0
IKZ3C	1360	26	0	0	0	0	0	0	0	IKZ3P	1360	17.6	0	0	0	0	0	0
IKZ3C	1380	16.5	0	0	0	0	0	0	0	IKZ3P	1380	27.8	0	0	0	0	0	0
IKZ3C	1400	9.7	0	0	0	0	0	0	0	IKZ3P	1400	40.8	0	0	0	0	0	0
IKZ3C	1420	5.3	0	0	0	0	0	0	0	IKZ3P	1420	56.1	0	0	0	0	0	0
IKZ3C	1440	2.7	0	0	0	0	0	0	0	IKZ3P	1440	73.1	0	0	0	0	0	0
IKZ3C	1460	1.3	0	0	0	0	0	0	0	IKZ3P	1460	91.4	0	0	0	0	0	0
IKZ3C	1480	0.6	0	0	0	0	0	0	0	IKZ3P	1480	110.3	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	5.86	7.80
JULY PUT	5.86	7.80
MEAN	5.86	7.80

Implied volatility for ATM	Previous day	1D%CHG
AUGUST CALL	5.85	7.80
AUGUST PUT	5.85	7.77
MEAN	5.85	7.79

Current	10Days	20Days	30Days	60Days	90Days
1 week ago	9.95	9.38	9.44	11.12	11.35
1 month ago	10.48	13.67	12.65	12.32	13.21
3 months ago	10.21	11.46	11.79	12.55	13.35
6 months ago	13.68	14.29	13.45	17.40	16.82

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

General Line: (603) 2172 3888 Fax: (603) 2172 2729 Email: futures@kenanga.com.my

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