

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,454.0	-3.50	1,457.5	1459.00	1449.00	9286	11,402
AUG 23	1,454.5	-2.00	1,456.0	1458.00	1448.00	8750	40,765
SEP 23	1,435.5	-0.50	1,436.0	1438.50	1429.00	94	909
DEC 23	1,435.5	-1.50	1,435.5	1436.50	1431.50	13	255

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
Jul-23 (0d 7/31/23); CSize 50; IKN3 1454.00																			
IKN3C	1310	144	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0	0
IKN3C	1320	134	0	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0	0
IKN3C	1330	124	0	0	0	0	0	0	0	IKN3P	1330	0.1	0	0	0	0	0	0	0
IKN3C	1340	114	0	0	0	0	0	0	0	IKN3P	1340	0.1	0	0	0	0	0	0	0
IKN3C	1350	104	0	0	0	0	0	0	0	IKN3P	1350	0.1	0	0	0	0	0	0	0
IKN3C	1360	94	0	0	0	0	0	0	0	IKN3P	1360	0.1	0	0	0	0	0	0	0
IKN3C	1370	84	0	0	0	0	64	0	0	IKN3P	1370	0.1	0	0	0	0	0	0	0
IKN3C	1380	74	0	0	0	0	106	0	0	IKN3P	1380	0.1	0	0	0	0	0	0	0
IKN3C	1390	62.6	0	0	0	0	93	1	0	IKN3P	1390	0.1	0	0	0	0	0	13	0
IKN3C	1400	54	0	0	0	0	0	0	0	IKN3P	1400	0.1	0	0	0	0	0	129	0
IKN3C	1410	44	0	0	0	0	0	0	0	IKN3P	1410	0.1	0	0	0	0	0	110	0
IKN3C	1420	34.2	0	0	0	0	0	0	0	IKN3P	1420	0.2	0	0	0	0	0	62	42
IKN3C	1430	24.8	0	0	0	0	0	0	0	IKN3P	1430	0.3	0	0	0	0	0	20	0
IKN3C	1440	16.3	0	0	0	0	0	0	0	IKN3P	1440	2.3	0	0	0	0	0	0	0
IKN3C	1450	9.4	0	0	0	0	0	0	0	IKN3P	1450	5.4	0	0	0	0	0	0	0
IKN3C	1460	4.6	0	0	0	0	0	0	0	IKN3P	1460	10.6	0	0	0	0	0	0	0
IKN3C	1470	1.9	0	0	0	0	0	0	0	IKN3P	1470	17.9	0	0	0	0	0	0	0
IKN3C	1480	0.6	0	0	0	0	0	0	0	IKN3P	1480	26.6	0	0	0	0	0	0	0
IKN3C	1490	0.2	0	0	0	0	0	0	0	IKN3P	1490	36.2	0	0	0	0	0	0	0
IKN3C	1500	0.1	0	0	0	0	0	0	0	IKN3P	1500	46	0	0	0	0	0	0	0
IKN3C	1510	0.1	0	0	0	0	0	0	0	IKN3P	1510	56	0	0	0	0	0	0	0
IKN3C	1520	0.1	0	0	0	0	0	0	0	IKN3P	1520	66	0	0	0	0	0	0	0
Aug-23 (30d 8/30/23); CSize 50; IKQ3 1454.50																			
IKQ3C	1320	134.3	0	0	0	0	0	0	0	IKQ3P	1320	0.2	0	0	0	0	0	0	0
IKQ3C	1330	124.5	0	0	0	0	0	0	0	IKQ3P	1330	0.3	0	0	0	0	0	0	0
IKQ3C	1340	114.7	0	0	0	0	0	0	0	IKQ3P	1340	0.5	0	0	0	0	0	0	0
IKQ3C	1350	105	0	0	0	0	0	0	0	IKQ3P	1350	0.8	0	0	0	0	0	0	0
IKQ3C	1360	95.5	0	0	0	0	0	0	0	IKQ3P	1360	1.3	0	0	0	0	0	0	0
IKQ3C	1370	86.2	0	0	0	0	0	0	0	IKQ3P	1370	1.9	0	0	0	0	0	0	0
IKQ3C	1380	77.1	0	0	0	0	0	0	0	IKQ3P	1380	2.8	0	0	0	0	0	0	0
IKQ3C	1390	68.4	0	0	0	0	22	0	0	IKQ3P	1390	4.1	0	0	0	0	0	0	0
IKQ3C	1400	60	0	0	0	0	20	0	0	IKQ3P	1400	5.7	0	0	0	0	0	0	0
IKQ3C	1410	52.1	0	0	0	0	24	0	0	IKQ3P	1410	7.7	0	0	0	0	0	80	0
IKQ3C	1420	44.7	0	0	0	0	2	0	0	IKQ3P	1420	1.5	0	0	0	0	0	160	0
IKQ3C	1430	34	0	0	0	0	21	0	0	IKQ3P	1430	3	0	0	0	0	0	140	0
IKQ3C	1440	28.8	0	0	0	0	22	0	0	IKQ3P	1440	17.3	0	0	0	0	0	50	0
IKQ3C	1450	16	0	0	0	0	25	5	0	IKQ3P	1450	21.7	0	0	0	0	0	100	0
IKQ3C	1460	18.8	0	0	0	0	20	0	0	IKQ3P	1460	23.5	0	0	0	0	0	40	0
IKQ3C	1470	15.4	0	0	0	0	0	0	0	IKQ3P	1470	28.8	0	0	0	0	0	20	0
IKQ3C	1480	12.9	0	0	0	0	0	0	0	IKQ3P	1480	35.5	0	0	0	0	0	0	0
IKQ3C	1490	10.5	0	0	0	0	0	0	0	IKQ3P	1490	45.9	0	0	0	0	0	0	0
IKQ3C	1500	8.1	0	0	0	0	0	0	0	IKQ3P	1500	53.4	0	0	0	0	0	0	0
IKQ3C	1510	6.1	0	0	0	0	0	0	0	IKQ3P	1510	61.4	0	0	0	0	0	0	0
IKQ3C	1520	4.5	0	0	0	0	0	0	0	IKQ3P	1520	69.8	0	0	0	0	0	0	0
Sep-23 (60d 9/29/23); CSize 50; IKU3 1435.50																			
IKU3C	1300	136.1	0	0	0	0	0	0	0	IKU3P	1300	1.3	0	0	0	0	0	0	0
IKU3C	1320	117.4	0	0	0	0	0	0	0	IKU3P	1320	2.5	0	0	0	0	0	0	0
IKU3C	1340	99.4	0	0	0	0	0	0	0	IKU3P	1340	4.4	0	0	0	0	0	0	0
IKU3C	1360	82.4	0	0	0	0	0	0	0	IKU3P	1360	7.3	0	0	0	0	0	0	0
IKU3C	1380	66.8	0	0	0	0	0	0	0	IKU3P	1380	11.6	0	0	0	0	0	0	0
IKU3C	1400	52.9	0	0	0	0	0	0	0	IKU3P	1400	17.5	0	0	0	0	0	0	0
IKU3C	1420	40.7	0	0	0	0	0	0	0	IKU3P	1420	25.3	0	0	0	0	0	0	0
IKU3C	1440	30.4	0	0	0	0	0	0	0	IKU3P	1440	34.9	0	0	0	0	0	0	0
IKU3C	1460	22.1	0	0	0	0	0	0	0	IKU3P	1460	46.5	0	0	0	0	0	0	0
IKU3C	1480	15.5	0	0	0	0	0	0	0	IKU3P	1480	59.8	0	0	0	0	0	0	0
IKU3C	1500	10.6	0	0	0	0	0	0	0	IKU3P	1500	74.8	0	0	0	0	0	0	0
IKU3C	1520	7	0	0	0	0	0	0	0	IKU3P	1520	91	0	0	0	0	0	0	0
IKU3C	1540	4.5	0	0	0	0	0	0	0	IKU3P	1540	108.4	0	0	0	0	0	0	0
Dec-23 (151d 12/29/23); CSize 50; IKZ3 1435.50																			
IKZ3C	1300	141.8	0	0	0	0	0	0	0	IKZ3P	1300	8.1	0	0	0	0	0	0	0
IKZ3C	1320	125.3	0	0	0	0	0	0	0	IKZ3P	1320	11.4	0	0	0	0	0	0	0
IKZ3C	1340	109.7	0	0	0	0	0	0	0	IKZ3P	1340	15.5	0	0	0	0	0	0	0
IKZ3C	1360	95.1	0	0	0	0	0	0	0	IKZ3P	1360	20.6	0	0	0	0	0	0	0
IKZ3C	1380	81.6	0	0	0	0	0	0	0	IKZ3P	1380	26.9	0	0	0	0	0	0	0
IKZ3C	1400	69.3	0	0	0	0	0	0	0	IKZ3P	1400	34.3	0	0	0	0	0	0	0
IKZ3C	1420	58.2	0	0	0	0	0	0	0	IKZ3P	1420	42.9	0	0	0	0	0	0	0
IKZ3C	1440	48.4	0	0	0	0	0	0	0	IKZ3P	1440	52.8	0	0	0	0	0	0	0
IKZ3C	1460	39.7	0	0	0	0	0	0	0	IKZ3P	1460	63.9	0	0	0	0	0	0	0
IKZ3C	1480	32.3	0	0	0	0	0	0	0	IKZ3P	1480	76.2	0	0	0	0	0	0	0
IKZ3C	1500	25.9	0	0	0	0	0	0	0	IKZ3P	1500	89.6	0	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
JULY CALL	13.73	6.78	102.51
JULY PUT	13.73	6.78	102.51
MEAN	13.73	6.78	102.51

Implied volatility for ATM	Previous day	1D%CHG	
AUGUST CALL	9.85	6.81	44.64
AUGUST PUT	12.89	6.81	89.28
MEAN	11.37	6.81	66.96

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	9.95	9.38	9.44	11.12	11.35
1 week ago	10.48	13.67	12.65	12.32	13.21
1 month ago	10.21	11.46	11.79	12.55	13.35
3 months ago	13.68	14.29	13.45	17.40	16.82
6 months ago	15.28	17.79	15.90	15.35	16.71

Kenanga Futures Sdn Bhd (353603-X)

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

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