

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,463.0	9.00	1,454.0	1464.50	1454.00	2629	-
AUG 23	1,465.5	11.00	1,454.0	1467.00	1454.00	9096	41,003
SEP 23	1,447.0	11.50	1,435.0	1447.00	1435.00	307	922
DEC 23	1,446.5	11.00	1,439.5	1447.00	1439.50	131	261

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Aug-23 (29d 8/30/23); CSize 50; IKQ3 1465.50																		
IKQ3C	1320	145.1	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	135.2	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	125.2	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	115.2	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	105.2	0	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	95.3	0	0	0	0	0	0	0	IKQ3P	1370	0.1	0	0	0	0	0	0
IKQ3C	1380	85.3	0	0	0	0	0	0	0	IKQ3P	1380	0.1	0	0	0	0	0	0
IKQ3C	1390	75.4	0	0	0	0	22	0	0	IKQ3P	1390	0.1	0	0	0	0	0	0
IKQ3C	1400	65.6	0	0	0	0	20	0	0	IKQ3P	1400	0.2	0	0	0	0	0	0
IKQ3C	1410	55.9	0	0	0	0	24	0	0	IKQ3P	1410	0.5	0	0	0	0	80	0
IKQ3C	1420	46.5	0	0	0	0	2	0	0	IKQ3P	1420	1.1	0	0	0	0	160	0
IKQ3C	1430	34	0	0	0	0	21	0	0	IKQ3P	1430	2.2	0	0	0	0	140	0
IKQ3C	1440	32.5	0	0	0	0	10	-12	0	IKQ3P	1440	4	0	0	0	0	50	0
IKQ3C	1450	22.1	0	0	0	0	25	5	0	IKQ3P	1450	6.6	0	0	0	0	100	0
IKQ3C	1460	15.8	0	0	0	0	20	0	0	IKQ3P	1460	12	0	0	0	0	60	20
IKQ3C	1470	11	0	0	0	0	0	0	0	IKQ3P	1470	15	0	0	0	0	60	40
IKQ3C	1480	7	0	0	0	0	0	0	0	IKQ3P	1480	21.5	0	0	0	0	60	60
IKQ3C	1490	4.3	0	0	0	0	0	0	0	IKQ3P	1490	28.8	0	0	0	0	0	0
IKQ3C	1500	2.5	0	0	0	0	0	0	0	IKQ3P	1500	36.9	0	0	0	0	0	0
IKQ3C	1510	1.4	0	0	0	0	0	0	0	IKQ3P	1510	45.7	0	0	0	0	0	0
IKQ3C	1520	0.7	0	0	0	0	0	0	0	IKQ3P	1520	55.1	0	0	0	0	0	0
IKQ3C	1530	0	0	0	0	0	0	0	0	IKQ3P	1530	0	0	0	0	0	0	0
Sep-23 (69d 9/29/23); CSize 50; IKU3 1447.00																		
IKU3C	1300	146.3	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	0	0	0	0	0	0	0	0	IKU3P	1310	0	0	0	0	0	0	0
IKU3C	1320	126.4	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	0	0	0	0	0	0	0	0	IKU3P	1330	0	0	0	0	0	0	0
IKU3C	1340	106.6	0	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	0	0	0	0	0	0	0	0	IKU3P	1350	0	0	0	0	0	0	0
IKU3C	1360	87	0	0	0	0	0	0	0	IKU3P	1360	0.4	0	0	0	0	0	0
IKU3C	1370	0	0	0	0	0	0	0	0	IKU3P	1370	0	0	0	0	0	0	0
IKU3C	1380	67.9	0	0	0	0	0	0	0	IKU3P	1380	1.3	0	0	0	0	0	0
IKU3C	1390	0	0	0	0	0	0	0	0	IKU3P	1390	0	0	0	0	0	0	0
IKU3C	1400	50.1	0	0	0	0	0	0	0	IKU3P	1400	3.4	0	0	0	0	0	0
IKU3C	1410	0	0	0	0	0	0	0	0	IKU3P	1410	0	0	0	0	0	0	0
IKU3C	1420	34.4	0	0	0	0	0	0	0	IKU3P	1420	7.6	0	0	0	0	0	0
IKU3C	1430	0	0	0	0	0	0	0	0	IKU3P	1430	0	0	0	0	0	0	0
IKU3C	1440	21.7	0	0	0	0	0	0	0	IKU3P	1440	14.7	0	0	0	0	0	0
IKU3C	1450	0	0	0	0	0	0	0	0	IKU3P	1450	0	0	0	0	0	0	0
IKU3C	1460	12.4	0	0	0	0	0	0	0	IKU3P	1460	25.3	0	0	0	0	0	0
IKU3C	1470	0	0	0	0	0	0	0	0	IKU3P	1470	0	0	0	0	0	0	0
IKU3C	1480	6.3	0	0	0	0	0	0	0	IKU3P	1480	39.2	0	0	0	0	0	0
IKU3C	1490	0	0	0	0	0	0	0	0	IKU3P	1490	0	0	0	0	0	0	0
IKU3C	1500	2.9	0	0	0	0	0	0	0	IKU3P	1500	55.6	0	0	0	0	0	0
IKU3C	1510	0	0	0	0	0	0	0	0	IKU3P	1510	0	0	0	0	0	0	0
IKU3C	1520	1.2	0	0	0	0	0	0	0	IKU3P	1520	73.8	0	0	0	0	0	0
IKU3C	1530	0	0	0	0	0	0	0	0	IKU3P	1530	0	0	0	0	0	0	0
IKU3C	1540	0.4	0	0	0	0	0	0	0	IKU3P	1540	92.9	0	0	0	0	0	0
Dec-23 (150d 12/29/23); CSize 50; IKZ3 1449.00																		
IKZ3C	1300	145	0	0	0	0	0	0	0	IKZ3P	1300	0.4	0	0	0	0	0	0
IKZ3C	1320	125.7	0	0	0	0	0	0	0	IKZ3P	1320	0.9	0	0	0	0	0	0
IKZ3C	1340	107	0	0	0	0	0	0	0	IKZ3P	1340	1.8	0	0	0	0	0	0
IKZ3C	1360	88.9	0	0	0	0	0	0	0	IKZ3P	1360	3.6	0	0	0	0	0	0
IKZ3C	1380	72	0	0	0	0	0	0	0	IKZ3P	1380	6.4	0	0	0	0	0	0
IKZ3C	1400	56.6	0	0	0	0	0	0	0	IKZ3P	1400	10.8	0	0	0	0	0	0
IKZ3C	1420	43.1	0	0	0	0	0	0	0	IKZ3P	1420	16.9	0	0	0	0	0	0
IKZ3C	1440	31.6	0	0	0	0	0	0	0	IKZ3P	1440	25.2	0	0	0	0	0	0
IKZ3C	1460	22.3	0	0	0	0	0	0	0	IKZ3P	1460	35.6	0	0	0	0	0	0
IKZ3C	1480	15.1	0	0	0	0	0	0	0	IKZ3P	1480	48.2	0	0	0	0	0	0
IKZ3C	1500	9.8	0	0	0	0	0	0	0	IKZ3P	1500	62.6	0	0	0	0	0	0
Mar-24 (241d 3/29/24); CSize 50; IKH4 1442.00																		
IKH4C	1380	0	0	0	0	0	0	0	0	IKH4P	1380	0	0	0	0	0	0	0
IKH4C	1400	0	0	0	0	0	0	0	0	IKH4P	1400	0	0	0	0	0	0	0
IKH4C	1420	0	0	0	0	0	0	0	0	IKH4P	1420	0	0	0	0	0	0	0
IKH4C	1440	0	0	0	0	0	0	0	0	IKH4P	1440	0	0	0	0	0	0	0
IKH4C	1460	0	0	0	0	0	0	0	0	IKH4P	1460	0	0	0	0	0	0	0
IKH4C	1480	0	0	0	0	0	0	0	0	IKH4P	1480	0	0	0	0	0	0	0
IKH4C	1500	0	0	0	0	0	0	0	0	IKH4P	1500	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	7.78	9.85	-21.02
AUGUST PUT	8.08	12.89	-37.32
MEAN	7.93	11.37	-30.26

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

Disclaimer: This document has been prepared for general circulation based on information obtained from sources believed to be reliable but we do not make any representations as to its accuracy or completeness. Any recommendation contained in this document does not have regard to the specific investment objectives, financial background and the particular needs of any person who may read this document. This document is for the information of addressees only and is not to be taken in substitution for the exercise of judgment and assessment by addressees in relation to any investment decision. Kenanga Futures Sdn Bhd accepts no liability whatsoever for any direct or consequential loss arising from any use of this document or any solicitation of an offer to buy or sell any securities/underlying securities. Kenanga Futures Sdn Bhd and its associates, their directors, and/or employees may have positions in, and may effect transactions in securities/underlying securities mentioned herein from time to time in the open market or otherwise, and may receive brokerage fees or act as principal or agent in