

Underlying Instrument - FKLI

| Cont | Sett | Change | Open | High | Low | Volm | Open Int |
|--------|---------|--------|---------|---------|---------|------|----------|
| AUG 23 | 1,440.0 | -6.00 | 1,446.5 | 1446.50 | 1431.50 | 8895 | 35,994 |
| SEP 23 | 1,422.0 | -6.00 | 1,426.0 | 1426.00 | 1414.50 | 243 | 1,030 |
| DEC 23 | 1,423.5 | -6.50 | 1,425.0 | 1428.00 | 1416.00 | 22 | 272 |
| MAR 24 | 1,418.0 | -4.00 | 1,418.5 | 1418.50 | 1410.00 | 11 | 82 |

| Calls | | | | | | | | | | Puts | | | | | | | | |
|---|--------|-------|-----|------|-----|------|------|------|---|--------|--------|-------|-----|------|-----|------|------|------|
| Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICH | | Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICH |
| Aug-23 (26d 8/30/23); CSize 50; IKQ3 1440.50 | | | | | | | | | | | | | | | | | | |
| IKQ3C | 1320 | 119.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1320 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1330 | 109.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1330 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1340 | 99.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1340 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1350 | 89.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1350 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1360 | 79.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1360 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1370 | 69.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1370 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1380 | 60 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1380 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1390 | 50.2 | 0 | 0 | 0 | 0 | 22 | 0 | 0 | IKQ3P | 1390 | 0.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1400 | 40.7 | 0 | 0 | 0 | 0 | 20 | 0 | 0 | IKQ3P | 1400 | 0.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1410 | 31.7 | 0 | 0 | 0 | 0 | 24 | 0 | 0 | IKQ3P | 1410 | 1.8 | 0 | 0 | 0 | 0 | 80 | 0 |
| IKQ3C | 1420 | 23 | 0 | 0 | 0 | 0 | 20 | 18 | 0 | IKQ3P | 1420 | 3.6 | 0 | 0 | 0 | 0 | 160 | 0 |
| IKQ3C | 1430 | 16.5 | 0 | 0 | 0 | 0 | 45 | 24 | 0 | IKQ3P | 1430 | 6.5 | 0 | 0 | 0 | 0 | 140 | 0 |
| IKQ3C | 1440 | 10.8 | 0 | 0 | 0 | 0 | 24 | 2 | 0 | IKQ3P | 1440 | 10.8 | 0 | 0 | 0 | 0 | 50 | 0 |
| IKQ3C | 1450 | 8 | 0 | 0 | 0 | 0 | 42 | 1 | 0 | IKQ3P | 1450 | 16.6 | 0 | 0 | 0 | 0 | 100 | 0 |
| IKQ3C | 1460 | 3.7 | 0 | 0 | 0 | 0 | 20 | 0 | 0 | IKQ3P | 1460 | 23.7 | 0 | 0 | 0 | 0 | 60 | 0 |
| IKQ3C | 1470 | 1.9 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | IKQ3P | 1470 | 31.8 | 0 | 0 | 0 | 0 | 60 | 0 |
| IKQ3C | 1480 | 0.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1480 | 40.8 | 0 | 0 | 0 | 0 | 80 | 0 |
| IKQ3C | 1490 | 0.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1490 | 50.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1500 | 0.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1500 | 60 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1510 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1510 | 69.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1520 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1520 | 79.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1530 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1530 | 89.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| Sep-23 (66d 9/29/23); CSize 50; IKU3 1423.50 | | | | | | | | | | | | | | | | | | |
| IKU3C | 1300 | 121.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1300 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1310 | 111.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1310 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1320 | 101.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1320 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1330 | 91.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1330 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1340 | 81.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1340 | 0.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1350 | 72.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1350 | 0.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1360 | 62.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1360 | 0.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1370 | 53.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1370 | 1.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1380 | 44.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1380 | 2.7 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1390 | 36.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1390 | 4.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1400 | 28.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1400 | 6.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1410 | 22.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1410 | 10.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1420 | 16.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1420 | 14.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1430 | 11.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1430 | 19.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1440 | 8.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1440 | 26.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1450 | 5.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1450 | 33.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1460 | 3.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1460 | 41.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1470 | 2.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1470 | 49.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1480 | 1.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1480 | 59 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1490 | 0.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1490 | 68.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1500 | 0.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1500 | 78 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1510 | 0.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1510 | 87.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1520 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1520 | 97.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1530 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1530 | 107.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1540 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1540 | 117.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| Dec-23 (147d 12/29/23); CSize 50; IKZ3 1423.50 | | | | | | | | | | | | | | | | | | |
| IKZ3C | 1300 | 122.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1300 | 0.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1320 | 103.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1320 | 1.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1340 | 84.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1340 | 2.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1360 | 67.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1360 | 4.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1380 | 51.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1380 | 8.7 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1400 | 37.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1400 | 14.7 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1420 | 26.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1420 | 23.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1440 | 17.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1440 | 33.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1460 | 11.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1460 | 47.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1480 | 6.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1480 | 62.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1500 | 3.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1500 | 79.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| Mar-24 (238d 3/29/24); CSize 50; IKH4 1418.50 | | | | | | | | | | | | | | | | | | |
| IKH4C | 1360 | 66.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1360 | 10.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1380 | 52.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1380 | 15.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1400 | 40.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1400 | 22.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1420 | 30.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1420 | 32.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1440 | 21.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1440 | 43.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1460 | 15.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1460 | 56.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1480 | 10.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1480 | 70.9 | 0 | 0 | 0 | 0 | 0 | 0 |

| Implied volatility for ATM | Previous day | 1D%CHG |
|----------------------------|--------------|--------|
| JULY CALL | 6.93 | 9.70 |
| JULY PUT | 6.93 | 7.39 |
| MEAN | 6.93 | 8.55 |

| Implied volatility for ATM | Previous day | 1D%CHG |
|----------------------------|--------------|--------|
| AUGUST CALL | 6.95 | 7.42 |
| AUGUST PUT | 6.94 | 7.42 |
| MEAN | 6.95 | 7.42 |

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 |

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