

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	1,451.5	5.00	1,449.0	1455.00	1448.00	5213	34,508
SEP 23	1,433.5	4.50	1,432.0	1436.50	1431.00	59	1,038
DEC 23	1,434.5	4.00	1,438.0	1438.00	1433.50	17	282
MAR 24	1,427.0	5.00	1,429.5	1429.50	1426.00	5	109

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
<b>Aug-23 (21d 8/30/23); CSize 50; IKQ3 1447.50</b>																		
IKQ3C	1320	131.3	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	121.3	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	111.4	0	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	101.4	0	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	91.6	0	0	0	0	0	0	0	IKQ3P	1360	0.3	0	0	0	0	0	0
IKQ3C	1370	81.8	0	0	0	0	0	0	0	IKQ3P	1370	0.5	0	0	0	0	0	0
IKQ3C	1380	72.3	0	0	0	0	0	0	0	IKQ3P	1380	0.9	0	0	0	0	0	0
IKQ3C	1390	62.9	0	0	0	0	22	0	0	IKQ3P	1390	1.5	0	0	0	0	0	0
IKQ3C	1400	53.9	0	0	0	0	20	0	0	IKQ3P	1400	2.5	0	0	0	0	0	0
IKQ3C	1410	45.4	0	0	0	0	24	0	0	IKQ3P	1410	4	0	0	0	0	80	0
IKQ3C	1420	37.5	0	0	0	0	20	0	0	IKQ3P	1420	6.1	0	0	0	0	160	0
IKQ3C	1430	30.3	0	0	0	0	65	0	0	IKQ3P	1430	8.8	0	0	0	0	140	0
IKQ3C	1440	23.9	0	0	0	0	44	20	0	IKQ3P	1440	12.4	0	0	0	0	50	0
IKQ3C	1450	18.4	0	0	0	0	42	0	0	IKQ3P	1450	16.9	0	0	0	0	100	0
IKQ3C	1460	13.8	0	0	0	0	20	0	0	IKQ3P	1460	22.3	0	0	0	0	64	4
IKQ3C	1470	10	0	0	0	0	1	0	0	IKQ3P	1470	28.5	0	0	0	0	60	0
IKQ3C	1480	7.1	0	0	0	0	0	0	0	IKQ3P	1480	35.5	0	0	0	0	80	0
IKQ3C	1490	4.9	0	0	0	0	0	0	0	IKQ3P	1490	43.3	0	0	0	0	0	0
IKQ3C	1500	3.2	0	0	0	0	0	0	0	IKQ3P	1500	51.7	0	0	0	0	0	0
IKQ3C	1510	2.1	0	0	0	0	0	0	0	IKQ3P	1510	60.5	0	0	0	0	0	0
IKQ3C	1520	1.3	0	0	0	0	0	0	0	IKQ3P	1520	69.7	0	0	0	0	0	0
IKQ3C	1530	0.8	0	0	0	0	0	0	0	IKQ3P	1530	79.1	0	0	0	0	0	0
<b>Sep-23 (61d 9/29/23); CSize 50; IKU3 1429.50</b>																		
IKU3C	1300	133.4	0	0	0	0	0	0	0	IKU3P	1300	0.4	0	0	0	0	0	0
IKU3C	1310	123.6	0	0	0	0	0	0	0	IKU3P	1310	0.7	0	0	0	0	0	0
IKU3C	1320	114	0	0	0	0	0	0	0	IKU3P	1320	1	0	0	0	0	0	0
IKU3C	1330	104.6	0	0	0	0	0	0	0	IKU3P	1330	1.5	0	0	0	0	0	0
IKU3C	1340	95.3	0	0	0	0	0	0	0	IKU3P	1340	2.2	0	0	0	0	0	0
IKU3C	1350	86.2	0	0	0	0	0	0	0	IKU3P	1350	3.1	0	0	0	0	0	0
IKU3C	1360	77.5	0	0	0	0	0	0	0	IKU3P	1360	4.3	0	0	0	0	0	0
IKU3C	1370	69.1	0	0	0	0	0	0	0	IKU3P	1370	5.8	0	0	0	0	0	0
IKU3C	1380	61	0	0	0	0	0	0	0	IKU3P	1380	7.8	0	0	0	0	0	0
IKU3C	1390	53.5	0	0	0	0	0	0	0	IKU3P	1390	10.1	0	0	0	0	0	0
IKU3C	1400	46.4	0	0	0	0	0	0	0	IKU3P	1400	13	0	0	0	0	0	0
IKU3C	1410	39.8	0	0	0	0	0	0	0	IKU3P	1410	16.4	0	0	0	0	0	0
IKU3C	1420	33.9	0	0	0	0	0	0	0	IKU3P	1420	20.4	0	0	0	0	0	0
IKU3C	1430	28.5	0	0	0	0	0	0	0	IKU3P	1430	25	0	0	0	0	0	0
IKU3C	1440	23.7	0	0	0	0	0	0	0	IKU3P	1440	30.2	0	0	0	0	0	0
IKU3C	1450	19.5	0	0	0	0	0	0	0	IKU3P	1450	35.9	0	0	0	0	0	0
IKU3C	1460	15.8	0	0	0	0	0	0	0	IKU3P	1460	42.2	0	0	0	0	0	0
IKU3C	1470	12.7	0	0	0	0	0	0	0	IKU3P	1470	49	0	0	0	0	0	0
IKU3C	1480	10.1	0	0	0	0	0	0	0	IKU3P	1480	56.4	0	0	0	0	0	0
IKU3C	1490	7.9	0	0	0	0	0	0	0	IKU3P	1490	64.1	0	0	0	0	0	0
IKU3C	1500	6.1	0	0	0	0	0	0	0	IKU3P	1500	72.3	0	0	0	0	0	0
IKU3C	1510	4.7	0	0	0	0	0	0	0	IKU3P	1510	80.8	0	0	0	0	0	0
IKU3C	1520	3.5	0	0	0	0	0	0	0	IKU3P	1520	89.6	0	0	0	0	0	0
IKU3C	1530	2.6	0	0	0	0	0	0	0	IKU3P	1530	98.7	0	0	0	0	0	0
IKU3C	1540	1.9	0	0	0	0	0	0	0	IKU3P	1540	108	0	0	0	0	0	0
<b>Dec-23 (142d 12/29/23); CSize 50; IKZ3 1430.50</b>																		
IKZ3C	1300	138	0	0	0	0	0	0	0	IKZ3P	1300	5.2	0	0	0	0	0	0
IKZ3C	1320	120.8	0	0	0	0	0	0	0	IKZ3P	1320	7.7	0	0	0	0	0	0
IKZ3C	1340	104.5	0	0	0	0	0	0	0	IKZ3P	1340	11.2	0	0	0	0	0	0
IKZ3C	1360	89.3	0	0	0	0	0	0	0	IKZ3P	1360	15.7	0	0	0	0	0	0
IKZ3C	1380	75.3	0	0	0	0	0	0	0	IKZ3P	1380	21.5	0	0	0	0	0	0
IKZ3C	1400	62.6	0	0	0	0	0	0	0	IKZ3P	1400	28.5	0	0	0	0	0	0
IKZ3C	1420	51.3	0	0	0	0	0	0	0	IKZ3P	1420	37	0	0	0	0	0	0
IKZ3C	1440	41.4	0	0	0	0	0	0	0	IKZ3P	1440	46.9	0	0	0	0	0	0
IKZ3C	1460	32.9	0	0	0	0	0	0	0	IKZ3P	1460	58.1	0	0	0	0	0	0
IKZ3C	1480	25.8	0	0	0	0	0	0	0	IKZ3P	1480	70.7	0	0	0	0	0	0
IKZ3C	1500	19.9	0	0	0	0	0	0	0	IKZ3P	1500	84.5	0	0	0	0	0	0
<b>Mar-24 (233d 3/29/24); CSize 50; IKH4 1423.00</b>																		
IKH4C	1360	93.2	0	0	0	0	0	0	0	IKH4P	1360	27.6	0	0	0	0	0	0
IKH4C	1380	80.7	0	0	0	0	0	0	0	IKH4P	1380	34.6	0	0	0	0	0	0
IKH4C	1400	69.2	0	0	0	0	0	0	0	IKH4P	1400	42.8	0	0	0	0	0	0
IKH4C	1420	58.9	0	0	0	0	0	0	0	IKH4P	1420	52	0	0	0	0	0	0
IKH4C	1440	49.6	0	0	0	0	0	0	0	IKH4P	1440	62.4	0	0	0	0	0	0
IKH4C	1460	41.5	0	0	0	0	0	0	0	IKH4P	1460	73.8	0	0	0	0	0	0
IKH4C	1480	34.3	0	0	0	0	0	0	0	IKH4P	1480	86.3	0	0	0	0	0	0
IKH4C	1500	28.2	0	0	0	0	0	0	0	IKH4P	1500	99.7	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	12.44	8.04
JULY PUT	12.44	8.00
MEAN	12.44	8.02

	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

Implied volatility for ATM	Previous day	1D%CHG
AUGUST CALL	12.45	8.04
AUGUST PUT	12.45	8.04
MEAN	12.45	8.04

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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