

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	1,462.0	-2.50	1,464.0	1464.50	1454.00	6253	32,169
SEP 23	1,444.5	-3.00	1,445.0	1446.50	1438.00	356	1,152
DEC 23	1,446.0	-3.00	1,444.5	1448.00	1440.00	37	285
MAR 24	1,438.0	-1.50	1,438.0	1438.50	1431.50	16	105

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
<b>Aug-23 (19d 8/30/23); CSize 50; IKQ3 1458.00</b>																	
IKQ3C	1320	141.8	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	131.8	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	121.8	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	111.8	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	101.8	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	91.9	0	0	0	0	0	0	IKQ3P	1370	0.1	0	0	0	0	0	0
IKQ3C	1380	81.9	0	0	0	0	0	0	IKQ3P	1380	0.1	0	0	0	0	0	0
IKQ3C	1390	71.9	0	0	0	0	22	0	IKQ3P	1390	0.1	0	0	0	0	0	0
IKQ3C	1400	62	0	0	0	0	20	0	IKQ3P	1400	0.1	0	0	0	0	0	0
IKQ3C	1410	52.2	0	0	0	0	24	0	IKQ3P	1410	0.3	0	0	0	0	0	0
IKQ3C	1420	42.7	0	0	0	0	20	0	IKQ3P	1420	0.7	0	0	0	0	160	0
IKQ3C	1430	33.6	0	0	0	0	65	0	IKQ3P	1430	1.6	0	0	0	0	140	0
IKQ3C	1440	25.3	0	0	0	0	44	0	IKQ3P	1440	3.3	0	0	0	0	50	0
IKQ3C	1450	18	0	0	0	0	42	0	IKQ3P	1450	6	0	0	0	0	100	0
IKQ3C	1460	12	0	0	0	0	20	0	IKQ3P	1460	10	0	0	0	0	64	0
IKQ3C	1470	7.5	0	0	0	0	1	0	IKQ3P	1470	15.5	0	0	0	0	80	20
IKQ3C	1480	4.3	0	0	0	0	0	0	IKQ3P	1480	22.3	0	0	0	0	120	40
IKQ3C	1490	2.3	0	0	0	0	0	0	IKQ3P	1490	30.3	0	0	0	0	0	0
IKQ3C	1500	1.1	0	0	0	0	0	0	IKQ3P	1500	39.1	0	0	0	0	0	0
IKQ3C	1510	0.5	0	0	0	0	0	0	IKQ3P	1510	48.4	0	0	0	0	0	0
IKQ3C	1520	0.2	0	0	0	0	0	0	IKQ3P	1520	58.1	0	0	0	0	0	0
IKQ3C	1530	0.1	0	0	0	0	0	0	IKQ3P	1530	68	0	0	0	0	0	0
<b>Sep-23 (49d 9/29/23); CSize 50; IKU3 1442.00</b>																	
IKU3C	1300	143.9	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	133.9	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	124	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	114.1	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	104.1	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	94.3	0	0	0	0	0	0	IKU3P	1350	0.2	0	0	0	0	0	0
IKU3C	1360	84.5	0	0	0	0	0	0	IKU3P	1360	0.3	0	0	0	0	0	0
IKU3C	1370	74.8	0	0	0	0	0	0	IKU3P	1370	0.6	0	0	0	0	0	0
IKU3C	1380	65.4	0	0	0	0	0	0	IKU3P	1380	1.2	0	0	0	0	0	0
IKU3C	1390	56.3	0	0	0	0	0	0	IKU3P	1390	2	0	0	0	0	0	0
IKU3C	1400	47.5	0	0	0	0	0	0	IKU3P	1400	3.2	0	0	0	0	0	0
IKU3C	1410	39.4	0	0	0	0	0	0	IKU3P	1410	5	0	0	0	0	0	0
IKU3C	1420	31.9	0	0	0	0	0	0	IKU3P	1420	7.5	0	0	0	0	0	0
IKU3C	1430	25.3	0	0	0	0	0	0	IKU3P	1430	10.8	0	0	0	0	0	0
IKU3C	1440	19.5	0	0	0	0	0	0	IKU3P	1440	15	0	0	0	0	0	0
IKU3C	1450	14.6	0	0	0	0	0	0	IKU3P	1450	20.1	0	0	0	0	0	0
IKU3C	1460	10.6	0	0	0	0	0	0	IKU3P	1460	26.1	0	0	0	0	0	0
IKU3C	1470	7.5	0	0	0	0	0	0	IKU3P	1470	32.9	0	0	0	0	0	0
IKU3C	1480	5.1	0	0	0	0	0	0	IKU3P	1480	40.5	0	0	0	0	0	0
IKU3C	1490	3.4	0	0	0	0	0	0	IKU3P	1490	48.7	0	0	0	0	0	0
IKU3C	1500	2.2	0	0	0	0	0	0	IKU3P	1500	57.4	0	0	0	0	0	0
IKU3C	1510	1.3	0	0	0	0	0	0	IKU3P	1510	66.6	0	0	0	0	0	0
IKU3C	1520	0.8	0	0	0	0	0	0	IKU3P	1520	76	0	0	0	0	0	0
IKU3C	1530	0.5	0	0	0	0	0	0	IKU3P	1530	85.6	0	0	0	0	0	0
IKU3C	1540	0.3	0	0	0	0	0	0	IKU3P	1540	95.4	0	0	0	0	0	0
<b>Dec-23 (140d 12/29/23); CSize 50; IKZ3 1443.00</b>																	
IKZ3C	1300	144.6	0	0	0	0	0	0	IKZ3P	1300	0.4	0	0	0	0	0	0
IKZ3C	1320	125.4	0	0	0	0	0	0	IKZ3P	1320	0.9	0	0	0	0	0	0
IKZ3C	1340	106.7	0	0	0	0	0	0	IKZ3P	1340	2	0	0	0	0	0	0
IKZ3C	1360	88.7	0	0	0	0	0	0	IKZ3P	1360	3.7	0	0	0	0	0	0
IKZ3C	1380	71.9	0	0	0	0	0	0	IKZ3P	1380	6.7	0	0	0	0	0	0
IKZ3C	1400	56.5	0	0	0	0	0	0	IKZ3P	1400	11.1	0	0	0	0	0	0
IKZ3C	1420	43	0	0	0	0	0	0	IKZ3P	1420	17.3	0	0	0	0	0	0
IKZ3C	1440	31.6	0	0	0	0	0	0	IKZ3P	1440	25.7	0	0	0	0	0	0
IKZ3C	1460	22.4	0	0	0	0	0	0	IKZ3P	1460	36.2	0	0	0	0	0	0
IKZ3C	1480	15.2	0	0	0	0	0	0	IKZ3P	1480	48.8	0	0	0	0	0	0
IKZ3C	1500	9.9	0	0	0	0	0	0	IKZ3P	1500	63.3	0	0	0	0	0	0
<b>Mar-24 (231d 3/29/24); CSize 50; IKH4 1433.00</b>																	
IKH4C	1360	85.9	0	0	0	0	0	0	IKH4P	1360	9.4	0	0	0	0	0	0
IKH4C	1380	70.9	0	0	0	0	0	0	IKH4P	1380	14.1	0	0	0	0	0	0
IKH4C	1400	57.4	0	0	0	0	0	0	IKH4P	1400	20.2	0	0	0	0	0	0
IKH4C	1420	45.5	0	0	0	0	0	0	IKH4P	1420	27.8	0	0	0	0	0	0
IKH4C	1440	35.3	0	0	0	0	0	0	IKH4P	1440	37.2	0	0	0	0	0	0
IKH4C	1460	26.7	0	0	0	0	0	0	IKH4P	1460	48.3	0	0	0	0	0	0
IKH4C	1480	19.8	0	0	0	0	0	0	IKH4P	1480	60.9	0	0	0	0	0	0
IKH4C	1500	14.3	0	0	0	0	0	0	IKH4P	1500	75	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	8.06	-4.28
JULY PUT	8.06	-12.77
MEAN	8.06	-8.72

	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	8.09	-14.84
AUGUST PUT	8.09	-14.93
MEAN	8.09	-14.89

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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