

Underlying Instrument - FKLI

| Cont | Sett | Change | Open | High | Low | Volm | Open Int |
|--------|---------|--------|---------|---------|---------|------|----------|
| AUG 23 | 1,445.5 | -2.00 | 1,446.0 | 1448.00 | 1440.50 | 5384 | 30,512 |
| SEP 23 | 1,430.5 | -1.50 | 1,432.0 | 1432.00 | 1425.50 | 262 | 1,717 |
| DEC 23 | 1,431.0 | -2.00 | 1,434.0 | 1434.00 | 1428.50 | 18 | 298 |
| MAR 24 | 1,423.0 | -2.50 | 1,420.0 | 1423.50 | 1420.00 | 23 | 204 |

| Calls | | | | | | | | | | Puts | | | | | | | | |
|---|--------|-------|-----|------|-----|------|------|------|---|--------|--------|-------|-----|------|-----|------|------|------|
| Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICl | | Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICl |
| Aug-23 (9d 8/30/23); CSize 50; IKQ3 1445.50 | | | | | | | | | | | | | | | | | | |
| IKQ3C | 1320 | 125.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1320 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1330 | 115.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1330 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1340 | 105.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1340 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1350 | 95.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1350 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1360 | 85.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1360 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1370 | 75.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1370 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1380 | 65.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1380 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1390 | 55.5 | 0 | 0 | 0 | 0 | 22 | 0 | 0 | IKQ3P | 1390 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1400 | 45.5 | 0 | 0 | 0 | 0 | 20 | 0 | 0 | IKQ3P | 1400 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1410 | 35.6 | 0 | 0 | 0 | 0 | 24 | 0 | 0 | IKQ3P | 1410 | 0.1 | 0 | 0 | 0 | 0 | 80 | 0 |
| IKQ3C | 1420 | 25.9 | 0 | 0 | 0 | 0 | 20 | 0 | 0 | IKQ3P | 1420 | 0.4 | 0 | 0 | 0 | 0 | 160 | 0 |
| IKQ3C | 1430 | 17 | 0 | 0 | 0 | 0 | 65 | 0 | 0 | IKQ3P | 1430 | 1.5 | 0 | 0 | 0 | 0 | 140 | 0 |
| IKQ3C | 1440 | 9.7 | 0 | 0 | 0 | 0 | 44 | 0 | 0 | IKQ3P | 1440 | 4.2 | 0 | 0 | 0 | 0 | 50 | 0 |
| IKQ3C | 1450 | 4.6 | 0 | 0 | 0 | 0 | 42 | 0 | 0 | IKQ3P | 1450 | 9.1 | 0 | 0 | 0 | 0 | 100 | 0 |
| IKQ3C | 1460 | 1.7 | 0 | 0 | 0 | 0 | 20 | 0 | 0 | IKQ3P | 1460 | 16.2 | 0 | 0 | 0 | 0 | 64 | 0 |
| IKQ3C | 1470 | 0.5 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | IKQ3P | 1470 | 25 | 0 | 0 | 0 | 0 | 100 | 0 |
| IKQ3C | 1480 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1480 | 34.6 | 0 | 0 | 0 | 0 | 140 | 0 |
| IKQ3C | 1490 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1490 | 44.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1500 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1500 | 54.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1510 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1510 | 64.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1520 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1520 | 74.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKQ3C | 1530 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKQ3P | 1530 | 84.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| Sep-23 (39d 9/29/23); CSize 50; IKU3 1430.50 | | | | | | | | | | | | | | | | | | |
| IKU3C | 1300 | 130 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1300 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1310 | 120.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1310 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1320 | 110.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1320 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1330 | 100.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1330 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1340 | 90.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1340 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1350 | 80.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1350 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1360 | 70.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1360 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1370 | 60.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1370 | 0.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1380 | 50.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1380 | 0.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1390 | 41.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1390 | 1.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1400 | 32.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1400 | 2.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1410 | 24.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1410 | 4.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1420 | 18 | 0 | 0 | 0 | 0 | 40 | 20 | 0 | IKU3P | 1420 | 7.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1430 | 12.3 | 0 | 0 | 0 | 0 | 24 | 0 | 0 | IKU3P | 1430 | 11.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1440 | 8 | 0 | 0 | 0 | 0 | 4 | 0 | 0 | IKU3P | 1440 | 17.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1450 | 4.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1450 | 24.3 | 0 | 0 | 0 | 0 | 22 | 0 |
| IKU3C | 1460 | 2.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1460 | 32.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1470 | 1.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1470 | 40.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1480 | 0.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1480 | 50 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1490 | 0.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1490 | 59.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1500 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1500 | 69.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1510 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1510 | 79.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1520 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1520 | 89.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1530 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1530 | 99.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1540 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1540 | 109.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| Dec-23 (130d 12/29/23); CSize 50; IKZ3 1431.00 | | | | | | | | | | | | | | | | | | |
| IKZ3C | 1300 | 129.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1300 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1320 | 110 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1320 | 0.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1340 | 90.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1340 | 0.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1360 | 72.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1360 | 2.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1380 | 55.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1380 | 4.7 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1400 | 39.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1400 | 9.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1420 | 27.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1420 | 16.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1440 | 17.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1440 | 26.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1460 | 10.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1460 | 38.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1480 | 5.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1480 | 54 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1500 | 2.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1500 | 71 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1520 | 1.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1520 | 89.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| Mar-24 (221d 3/29/24); CSize 50; IKH4 1423.00 | | | | | | | | | | | | | | | | | | |
| IKH4C | 1360 | 68.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1360 | 6.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1380 | 53.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1380 | 10.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1400 | 39.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1400 | 17.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1420 | 28.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1420 | 25.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1440 | 20 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1440 | 36.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1460 | 13.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1460 | 49.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1480 | 8.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1480 | 64.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH4C | 1500 | 5.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKH4P | 1500 | 80.6 | 0 | 0 | 0 | 0 | 0 | 0 |

| Implied volatility for ATM | | Previous day | 1D%CHG |
|----------------------------|------|--------------|--------|
| JULY CALL | 6.32 | 7.15 | -11.61 |
| JULY PUT | 6.32 | 7.15 | -11.61 |
| MEAN | 6.32 | 7.15 | -11.61 |

| Implied volatility for ATM | | Previous day | 1D%CHG |
|----------------------------|------|--------------|--------|
| AUGUST CALL | 6.25 | 7.64 | -18.19 |
| AUGUST PUT | 6.30 | 7.16 | -12.01 |
| MEAN | 6.28 | 7.40 | -15.20 |

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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