

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
<b>AUG 23</b>	1,445.5	5.00	1,445.0	1451.50	1442.00	23996	20,417
<b>SEP 23</b>	1,424.0	4.00	1,426.0	1431.00	1421.00	22709	24,616
<b>DEC 23</b>	1,428.0	4.00	1,429.5	1434.00	1425.00	81	406
<b>MAR 24</b>	1,419.0	3.50	1,421.5	1425.00	1416.50	44	282

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Aug-23 (1d 8/30/23); CSize 50; IKQ3 1447.00</b>																	
IKQ3C	1320	125.5	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0
IKQ3C	1330	115.5	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0
IKQ3C	1340	105.5	0	0	0	0	0	0	IKQ3P	1340	0.1	0	0	0	0	0	0
IKQ3C	1350	95.5	0	0	0	0	0	0	IKQ3P	1350	0.1	0	0	0	0	0	0
IKQ3C	1360	85.5	0	0	0	0	0	0	IKQ3P	1360	0.1	0	0	0	0	0	0
IKQ3C	1370	75.5	0	0	0	0	0	0	IKQ3P	1370	0.1	0	0	0	0	0	0
IKQ3C	1380	65.5	0	0	0	0	0	0	IKQ3P	1380	0.1	0	0	0	0	0	0
IKQ3C	1390	55.5	0	0	0	0	0	22	IKQ3P	1390	0.1	0	0	0	0	0	0
IKQ3C	1400	45.5	0	0	0	0	0	20	IKQ3P	1400	0.1	0	0	0	0	0	0
IKQ3C	1410	35.5	0	0	0	0	0	24	IKQ3P	1410	0.1	0	0	0	0	0	80
IKQ3C	1420	25.5	0	0	0	0	0	20	IKQ3P	1420	0.1	0	0	0	0	0	160
IKQ3C	1430	15.6	0	0	0	0	0	65	IKQ3P	1430	0.1	0	0	0	0	0	140
IKQ3C	1440	6.9	0	0	0	0	0	44	IKQ3P	1440	1.4	0	0	0	0	0	50
IKQ3C	1450	1.6	0	0	0	0	0	42	IKQ3P	1450	6.1	0	0	0	0	0	100
IKQ3C	1460	0.2	0	0	0	0	0	20	IKQ3P	1460	14.7	0	0	0	0	0	64
IKQ3C	1470	0.1	0	0	0	0	0	1	IKQ3P	1470	24.5	0	0	0	0	0	100
IKQ3C	1480	0.1	0	0	0	0	0	0	IKQ3P	1480	34.5	0	0	0	0	0	140
IKQ3C	1490	0.1	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	IKQ3P	1500	54.5	0	0	0	0	0	0
IKQ3C	1510	0.1	0	0	0	0	0	0	IKQ3P	1510	64.5	0	0	0	0	0	0
IKQ3C	1520	0.1	0	0	0	0	0	0	IKQ3P	1520	74.5	0	0	0	0	0	0
IKQ3C	1530	0.1	0	0	0	0	0	0	IKQ3P	1530	84.5	0	0	0	0	0	0
<b>Sep-23 (31d 9/29/23); CSize 50; IKU3 1426.00</b>																	
IKU3C	1300	123.7	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	113.7	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	103.7	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	93.8	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	83.8	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	73.9	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	64.2	0	0	0	0	0	0	IKU3P	1360	0.3	0	0	0	0	0	0
IKU3C	1370	54.6	0	0	0	0	0	0	IKU3P	1370	0.7	0	0	0	0	0	0
IKU3C	1380	45.3	0	0	0	0	0	0	IKU3P	1380	1.5	0	0	0	0	0	0
IKU3C	1390	36.6	0	0	0	0	0	0	IKU3P	1390	2.7	0	0	0	0	0	0
IKU3C	1400	28.6	0	0	0	0	0	0	IKU3P	1400	4.7	0	0	0	0	0	0
IKU3C	1410	21.5	0	0	0	0	0	50	IKU3P	1410	7.6	0	0	0	0	0	0
IKU3C	1420	15.5	0	0	0	0	0	60	IKU3P	1420	11.6	0	0	0	0	0	1
IKU3C	1430	10.7	0	0	0	0	0	44	IKU3P	1430	16.5	0	0	0	0	0	10
IKU3C	1440	7	0	0	0	0	0	4	IKU3P	1440	23	0	0	0	0	0	20
IKU3C	1450	4.4	0	0	0	0	0	0	IKU3P	1450	30.3	0	0	0	0	0	22
IKU3C	1460	2.6	0	0	0	0	0	0	IKU3P	1460	38.5	0	0	0	0	0	0
IKU3C	1470	1.4	0	0	0	0	0	0	IKU3P	1470	47.3	0	0	0	0	0	0
IKU3C	1480	0.8	0	0	0	0	0	0	IKU3P	1480	56.6	0	0	0	0	0	0
IKU3C	1490	0.4	0	0	0	0	0	0	IKU3P	1490	66.2	0	0	0	0	0	0
IKU3C	1500	0.2	0	0	0	0	0	0	IKU3P	1500	76	0	0	0	0	0	0
IKU3C	1510	0.1	0	0	0	0	0	0	IKU3P	1510	85.9	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	IKU3P	1520	95.8	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	IKU3P	1530	105.7	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	IKU3P	1540	115.7	0	0	0	0	0	0
<b>Dec-23 (122d 12/29/23); CSize 50; IKZ3 1431.00</b>																	
IKZ3C	1300	127.2	0	0	0	0	0	0	IKZ3P	1300	0.5	0	0	0	0	0	0
IKZ3C	1320	108	0	0	0	0	0	0	IKZ3P	1320	1.2	0	0	0	0	0	0
IKZ3C	1340	89.6	0	0	0	0	0	0	IKZ3P	1340	2.5	0	0	0	0	0	0
IKZ3C	1360	72.2	0	0	0	0	0	0	IKZ3P	1360	4.9	0	0	0	0	0	0
IKZ3C	1380	56.2	0	0	0	0	0	0	IKZ3P	1380	8.7	0	0	0	0	0	0
IKZ3C	1400	42.2	0	0	0	0	0	0	IKZ3P	1400	14.5	0	0	0	0	0	0
IKZ3C	1420	30.3	0	0	0	0	0	0	IKZ3P	1420	22.4	0	0	0	0	0	0
IKZ3C	1440	20.9	0	0	0	0	0	0	IKZ3P	1440	32.7	0	0	0	0	0	0
IKZ3C	1460	13.7	0	0	0	0	0	0	IKZ3P	1460	45.3	0	0	0	0	0	0
IKZ3C	1480	8.5	0	0	0	0	0	0	IKZ3P	1480	60	0	0	0	0	0	0
IKZ3C	1500	5.1	0	0	0	0	0	0	IKZ3P	1500	76.3	0	0	0	0	0	0
IKZ3C	1520	2.8	0	0	0	0	0	0	IKZ3P	1520	93.9	0	0	0	0	0	0
<b>Mar-24 (213d 3/29/24); CSize 50; IKH4 1422.00</b>																	
IKH4C	1360	70.1	0	0	0	0	0	0	IKH4P	1360	12.2	0	0	0	0	0	0
IKH4C	1380	56.2	0	0	0	0	0	0	IKH4P	1380	18	0	0	0	0	0	0
IKH4C	1400	44.1	0	0	0	0	0	0	IKH4P	1400	25.4	0	0	0	0	0	0
IKH4C	1420	33.7	0	0	0	0	0	0	IKH4P	1420	34.7	0	0	0	0	0	0
IKH4C	1440	25.1	0	0	0	0	0	0	IKH4P	1440	45.7	0	0	0	0	0	0
IKH4C	1460	18.2	0	0	0	0	0	0	IKH4P	1460	58.4	0	0	0	0	0	0
IKH4C	1480	12.8	0	0	0	0	0	0	IKH4P	1480	72.7	0	0	0	0	0	0
IKH4C	1500	8.8	0	0	0	0	0	0	IKH4P	1500	88.3	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	8.03	7.07
JULY PUT	8.03	7.07
MEAN	8.03	7.07

Implied volatility for ATM	Previous day	1D%CHG
AUGUST CALL	8.01	7.09
AUGUST PUT	8.00	7.09
MEAN	8.01	7.09

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
<b>Current</b>	9.95	9.38	9.44	11.12	11.35
<b>1 week ago</b>	10.48	13.67	12.65	12.32	13.21
<b>1 month ago</b>	10.21	11.46	11.79	12.55	13.35
<b>3 months ago</b>	13.68	14.29	13.45	17.40	16.82
<b>6 months ago</b>	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](mailto: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 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