

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	1,425.0	14.00	1,412.5	1427.50	1410.50	6994	48,110
AUG 23	1,424.0	13.50	1,413.0	1426.00	1410.50	572	1,133
SEP 23	1,405.0	13.50	1,393.5	1406.50	1391.50	163	1,163
DEC 23	1,405.0	13.50	1,390.0	1406.50	1390.00	75	277

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	
Jul-23 (6d 7/31/23); CSize 50; IKN3 1428.00																			
IKN3C	1310	114.9	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0	0
IKN3C	1320	104.9	0	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0	0
IKN3C	1330	94.9	0	0	0	0	0	0	0	IKN3P	1330	0.1	0	0	0	0	0	0	0
IKN3C	1340	85	0	0	0	0	0	0	0	IKN3P	1340	0.1	0	0	0	0	0	0	0
IKN3C	1350	75	0	0	0	0	0	0	0	IKN3P	1350	0.1	0	0	0	0	0	0	0
IKN3C	1360	65	0	0	0	0	0	0	0	IKN3P	1360	0.1	0	0	0	0	0	0	0
IKN3C	1370	55	0	0	0	0	64	0	0	IKN3P	1370	0.1	0	0	0	0	0	0	0
IKN3C	1380	45	0	0	0	0	108	0	0	IKN3P	1380	0.1	0	0	0	0	0	0	0
IKN3C	1390	35.1	0	0	0	0	92	0	0	IKN3P	1390	0.1	0	0	0	0	13	0	0
IKN3C	1400	25.5	0	0	0	0	0	0	0	IKN3P	1400	0.6	0	0	0	0	129	0	0
IKN3C	1410	16.8	0	0	0	0	0	0	0	IKN3P	1410	1.8	0	0	0	0	110	0	0
IKN3C	1420	9.7	0	0	0	0	0	0	0	IKN3P	1420	4.7	0	0	0	0	20	0	0
IKN3C	1430	4.7	0	0	0	0	0	0	0	IKN3P	1430	9.7	0	0	0	0	20	0	0
IKN3C	1440	1.9	0	0	0	0	0	0	0	IKN3P	1440	16.9	0	0	0	0	0	0	0
IKN3C	1450	0.6	0	0	0	0	0	0	0	IKN3P	1450	25.6	0	0	0	0	0	0	0
IKN3C	1460	0.2	0	0	0	0	0	0	0	IKN3P	1460	35.1	0	0	0	0	0	0	0
IKN3C	1470	0.1	0	0	0	0	0	0	0	IKN3P	1470	45	0	0	0	0	0	0	0
IKN3C	1480	0.1	0	0	0	0	0	0	0	IKN3P	1480	55	0	0	0	0	0	0	0
IKN3C	1490	0	0	0	0	0	0	0	0	IKN3P	1490	0	0	0	0	0	0	0	0
Aug-23 (36d 8/30/23); CSize 50; IKQ3 1427.00																			
IKQ3C	1320	103.7	0	0	0	0	0	0	0	IKQ3P	1320	0.1	0	0	0	0	0	0	0
IKQ3C	1330	93.8	0	0	0	0	0	0	0	IKQ3P	1330	0.1	0	0	0	0	0	0	0
IKQ3C	1340	83.9	0	0	0	0	0	0	0	IKQ3P	1340	0.2	0	0	0	0	0	0	0
IKQ3C	1350	74.2	0	0	0	0	0	0	0	IKQ3P	1350	0.4	0	0	0	0	0	0	0
IKQ3C	1360	64.6	0	0	0	0	0	0	0	IKQ3P	1360	0.8	0	0	0	0	0	0	0
IKQ3C	1370	55.3	0	0	0	0	0	0	0	IKQ3P	1370	1.5	0	0	0	0	0	0	0
IKQ3C	1380	46.4	0	0	0	0	0	0	0	IKQ3P	1380	2.5	0	0	0	0	0	0	0
IKQ3C	1390	33.9	0	0	0	0	22	20	0	IKQ3P	1390	4.2	0	0	0	0	0	0	0
IKQ3C	1400	26.8	0	0	0	0	20	20	0	IKQ3P	1400	6.5	0	0	0	0	0	0	0
IKQ3C	1410	19.9	0	0	0	0	24	4	0	IKQ3P	1410	9.7	0	0	0	0	80	20	0
IKQ3C	1420	17.9	0	0	0	0	0	0	0	IKQ3P	1420	15.5	0	0	0	0	160	40	0
IKQ3C	1430	13	0	0	0	0	0	0	0	IKQ3P	1430	19	0	0	0	0	140	60	0
IKQ3C	1440	9.2	0	0	0	0	0	0	0	IKQ3P	1440	26	0	0	0	0	20	20	0
IKQ3C	1450	6.2	0	0	0	0	0	0	0	IKQ3P	1450	32.1	0	0	0	0	0	0	0
IKQ3C	1460	4.1	0	0	0	0	0	0	0	IKQ3P	1460	40	0	0	0	0	0	0	0
IKQ3C	1470	2.6	0	0	0	0	0	0	0	IKQ3P	1470	48.4	0	0	0	0	0	0	0
IKQ3C	1480	1.5	0	0	0	0	0	0	0	IKQ3P	1480	57.4	0	0	0	0	0	0	0
Sep-23 (66d 9/29/23); CSize 50; IKU3 1408.00																			
IKU3C	1300	104.8	0	0	0	0	0	0	0	IKU3P	1300	0.4	0	0	0	0	0	0	0
IKU3C	1320	85.5	0	0	0	0	0	0	0	IKU3P	1320	1	0	0	0	0	0	0	0
IKU3C	1340	67.2	0	0	0	0	0	0	0	IKU3P	1340	2.5	0	0	0	0	0	0	0
IKU3C	1360	50.2	0	0	0	0	0	0	0	IKU3P	1360	5.5	0	0	0	0	0	0	0
IKU3C	1380	35.5	0	0	0	0	0	0	0	IKU3P	1380	10.6	0	0	0	0	0	0	0
IKU3C	1400	23.5	0	0	0	0	0	0	0	IKU3P	1400	18.5	0	0	0	0	0	0	0
IKU3C	1420	14.4	0	0	0	0	0	0	0	IKU3P	1420	29.3	0	0	0	0	0	0	0
IKU3C	1440	8.2	0	0	0	0	0	0	0	IKU3P	1440	43	0	0	0	0	0	0	0
IKU3C	1460	4.3	0	0	0	0	0	0	0	IKU3P	1460	59	0	0	0	0	0	0	0
IKU3C	1480	2	0	0	0	0	0	0	0	IKU3P	1480	76.6	0	0	0	0	0	0	0
IKU3C	1500	0.9	0	0	0	0	0	0	0	IKU3P	1500	95.4	0	0	0	0	0	0	0
IKU3C	1520	0.4	0	0	0	0	0	0	0	IKU3P	1520	114.7	0	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	134.4	0	0	0	0	0	0	0
Dec-23 (157d 12/29/23); CSize 50; IKZ3 1407.50																			
IKZ3C	1300	106.7	0	0	0	0	0	0	0	IKZ3P	1300	3.2	0	0	0	0	0	0	0
IKZ3C	1320	89.3	0	0	0	0	0	0	0	IKZ3P	1320	5.5	0	0	0	0	0	0	0
IKZ3C	1340	73.1	0	0	0	0	0	0	0	IKZ3P	1340	9	0	0	0	0	0	0	0
IKZ3C	1360	58.4	0	0	0	0	0	0	0	IKZ3P	1360	14	0	0	0	0	0	0	0
IKZ3C	1380	45.4	0	0	0	0	0	0	0	IKZ3P	1380	20.8	0	0	0	0	0	0	0
IKZ3C	1400	34.3	0	0	0	0	0	0	0	IKZ3P	1400	29.4	0	0	0	0	0	0	0
IKZ3C	1420	25.2	0	0	0	0	0	0	0	IKZ3P	1420	40	0	0	0	0	0	0	0
IKZ3C	1440	17.9	0	0	0	0	0	0	0	IKZ3P	1440	52.4	0	0	0	0	0	0	0
IKZ3C	1460	12.3	0	0	0	0	0	0	0	IKZ3P	1460	66.6	0	0	0	0	0	0	0
IKZ3C	1480	8.2	0	0	0	0	0	0	0	IKZ3P	1480	82.2	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	8.79	8.26	6.42
JULY PUT	8.79	8.26	6.42
MEAN	8.79	8.26	6.42

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	8.78	9.14	-3.94
AUGUST PUT	9.31	8.24	12.99
MEAN	9.05	8.69	4.09

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

Kenanga Futures Sdn Bhd (353603-X)

General Line: (603) 2172 3888 Fax: (603) 2172 2729 Email: 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 to be taken in substitution for the exercise of judgement and assessment by addressees in relation to any investment decision. Kenanga Futures Sdn Bhd accept 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