Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 22	1,439.0	25.0	1,407.0	1,442.5	1,407.0	11,977	33,313
DEC 22	1,438.5	24.0	1,412.0	1,443.0	1,412.0	205	485
MAR 23	1,432.0	23.5	1,410.0	1,435.0	1,410.0	55	395
JUN 23	1,428.5	22.5	1,410.0	1,430.5	1,410.0	35	64

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Nov-22 (23d 11/30/22); CSize 50; IKX2 1439.00																	
IKX2C	1310	128.8	0	0	0	0	0	0	IKX2P	1310	0.1	0	0	0	0	0	0
IKX2C	1320	118.8	0	0	0	0	0	0	IKX2P	1320	0.1	0	0	0	0	0	0
IKX2C	1330	108.8	0	0	0	0	0	0	IKX2P	1330	0.1	0	0	0	0	0	0
IKX2C	1340	98.800003	0	0	0	0	0	0	IKX2P	1340	0.1	0	0	0	0	0	0
IKX2C	1350	88.900002	0	0	0	0	0	0	IKX2P	1350	0.1	0	0	0	0	0	0
IKX2C	1360	79	0	0	0	0	20	0	IKX2P	1360	0.1	0	0	0	0	0	0
IKX2C	1370	69.199997	0	0	0	0	0	0	IKX2P	1370	0.3	0	0	0	0	0	0
IKX2C	1380	59.5	0	0	0	0	0	0	IKX2P	1380	0.7	0	0	0	0	0	0
IKX2C	1390	50.200001	0	0	0	0	8	0	IKX2P	1390	1.3	0	0	0	0	0	0
IKX2C	1400	41.299999	0	0	0	0	0	0	IKX2P	1400	2.4	0	0	0	0	0	0
IKX2C	1410	33	0	0	0	0	0	0	IKX2P	1410	4.1	0	0	0	0	0	0
IKX2C	1420	25.5	0	0	0	0	0	0	IKX2P	1420	6.6	0	0	0	0	0	0
IKX2C	1430	19.1	0	0	0	0	0	0	IKX2P	1430	10.1	0	0	0	0	0	0
IKX2C	1440	13.7	0	0	0	0	0	0	IKX2P	1440	14.7	0	0	0	0	0	0
IKX2C	1450	9.3999996	0	0	0	0	0	0	IKX2P	1450	20.4	0	0	0	0	4	0
IKX2C	1460	6.1999998	0	0	0	0	0	0	IKX2P	1460	27.1	0	0	0	0	0	0
IKX2C	1470	3.9000001	0	0	0	0	0	0	IKX2P	1470	34.8	0	0	0	0	0	0
IKX2C	1480	2.3	0	0	0	0	0	0	IKX2P	1480	43.2	0	0	0	0	0	0
IKX2C	1490	1.3	0	0	0	0	0	0	IKX2P	1490	52.2	0	0	0	0	0	0
IKX2C	1500	0.7	0	0	0	0	0	0	IKX2P	1500	61.6	0	0	0	0	0	0
IKX2C	1510	0.4	0	0	0	0	0	0	IKX2P	1510	71.2	0	0	0	0	0	0
IKX2C	1520	0.2	0	0	0	0	0	0	IKX2P	1520	81	0	0	0	0	0	0
Dec-22 (53d 12/30/22); CSize 50; IKZ2 1438.50																	
IKZ2C	1320	118.2	0	0	0	0	0	0	IKZ2P	1320	0.2	0	0	0	0	0	0
IKZ2C	1330	108.3	0	0	0	0	0	0	IKZ2P	1330	0.3	0	0	0	0	0	0
IKZ2C	1340	98.599998	0	0	0	0	0	0	IKZ2P	1340	0.5	0	0	0	0	0	0
IKZ2C	1350	88.900002	0	0	0	0	0	0	IKZ2P	1350	0.8	0	0	0	0	0	0
IKZ2C	1360	79.5	0	0	0	0	0	0	IKZ2P	1360	1.3	0	0	0	0	0	0
IKZ2C	1370	70.300003	0	0	0	0	0	0	IKZ2P	1370	2.1	0	0	0	0	0	0
IKZ2C	1380	61.5	0	0	0	0	0	0	IKZ2P	1380	3.2	0	0	0	0	0	0
IKZ2C	1390	53	0	0	0	0	0	0	IKZ2P	1390	4.7	0	0	0	0	0	0
IKZ2C	1400	45.099998	0	0	0	0	0	0	IKZ2P	1400	6.8	0	0	0	0	0	0
IKZ2C	1410	37.799999	0	0	0	0	0	0	IKZ2P	1410	9.4	0	0	0	0	0	0
IKZ2C	1420	31.1	0	0	0	0	0	0	IKZ2P	1420	12.7	0	0	0	0	0	0
IKZ2C	1430	25.200001	0	0	0	0	0	0	IKZ2P	1430	16.7	0	0	0	0	0	0
IKZ2C	1440	20	0	0	0	0	0	0	IKZ2P	1440	21.5	0	0	0	0	0	0
IKZ2C	1450	15.6	0	0	0	0	0	0	IKZ2P	1450	27	0	0	0	0	0	0
IKZ2C	1460	11.9	0	0	0	0	0	0	IKZ2P	1460	33.3	0	0	0	0	0	0
IKZ2C	1470	8.8999996	0	0	0	0	0	0	IKZ2P	1470	40.3	0	0	0	0	0	0
IKZ2C	1480	6.5	0	0	0	0	0	0	IKZ2P	1480	47.8	0	0	0	0	0	0
IKZ2C	1490	4.6999998	0	0	0	0	0	0	IKZ2P	1490	56	0	0	0	0	0	0
IKZ2C	1500	3.3	0	0	0	0	0	0	IKZ2P	1500	64.5	0	0	0	0	0	0
IKZ2C	1510	2.2	0	0	0	0	0	0	IKZ2P	1510	73.4	0	0	0	0	0	0
IKZ2C	1520	1.5	0	0	0	0	0	0	IKZ2P	1520	82.7	0	0	0	0	0	0
IKZ2C	1530	1	0	0	0	0	0	0	IKZ2P	1530	92.1	0	0	0	0	0	0
IKZ2C	1540	0.6	0	0	0	0	0	0	IKZ2P	1540	101.7	0	0	0	0	0	0
IKZ2C	1550	0.4	0	0	0	0	0	0	IKZ2P	1550	111.4	0	0	0	0	0	0
IKZ2C	1560	0.2	0	0	0	0	0	0	IKZ2P	1560	121.2	0	0	0	0	0	0
IKZ2C	1570	0.1	0	0	0	0	0	0	IKZ2P	1570	131.1	0	0	0	0	0	0
IKZ2C	1580	0.1	0	0	0	0	0	0	IKZ2P	1580	141	0	0	0	0	0	0
IKZ2C	1590	0.1	0	0	0	0	0	0	IKZ2P	1590	150.9	0	0	0	0	0	0
IKZ2C	1600	0.1	0	0	0	0	0	0	IKZ2P	1600	160.9	0	0	0	0	0	0
IKZ2C	1610	0.1	0	0	0	0	0	0	IKZ2P	1610	170.8	0	0	0	0	0	0
IKZ2C	1620	0.1	0	0	0	0	0	0	IKZ2P	1620	180.8	0	0	0	0	0	0
IKZ2C	1630	0.1	0	0	0	0	0	0	IKZ2P	1630	190.7	0	0	0	0	0	0
IKZ2C	1640	0.1	0	0	0	0	0	0	IKZ2P	1640	200.7	0	0	0	0	0	0
Mar-23 (144d 3/31/23); CSize 50; IKH3 1432.00																	
IKH3C	1300	132.10001	0	0	0	0	0	0	IKH3P	1300	1.7	0	0	0	0	0	0
IKH3C	1320	113.7	0	0	0	0	0	0	IKH3P	1320	3	0	0	0	0	0	0
IKH3C	1340	96.099998	0	0	0	0	0	0	IKH3P	1340	5.2	0	0	0	0	0	0
IKH3C	1360	79.599998	0	0	0	0	0	0	IKH3P	1360	8.5	0	0	0	0	0	0
IKH3C	1380	64.5	0	0	0	0	0	0	IKH3P	1380	13.1	0	0	0	0	0	0
IKH3C	1400	51	0	0	0	0	0	0	IKH3P	1400	19.4	0	0	0	0	0	0
IKH3C	1420	39.299999	0	0	0	0	0	0	IKH3P	1420	27.4	0	0	0	0	0	0
IKH3C	1440	29.5	0	0	0	0	0	0	IKH3P	1440	37.4	0	0	0	0	0	0
IKH3C	1460	21.5	0	0	0	0	0	0	IKH3P	1460	49.1	0	0	0	0	0	0
IKH3C	1480	15.2	0	0	0	0	0	0	IKH3P	1480	62.6	0	0	0	0	0	0
IKH3C	1500	10.4	0	0	0	0	0	0	IKH3P	1500	77.6	0	0	0	0	0	0
IKH3C	1520	6.9000001	0	0	0	0	0	0	IKH3P	1520	93.9	0	0	0	0	0	0
IKH3C	1540	4.5	0	0	0	0	0	0	IKH3P	1540	111.2	0	0	0	0	0	0
IKH3C	1560	2.8	0	0	0	0	0	0	IKH3P	1560	129.3	0	0	0	0	0	0
Jun-23 (235d 6/30/23); CSize 50; IKM3 1428.50																	
IKM3C	1340	97.800003	0	0	0	0	0	0	IKM3P	1340	11	0	0	0	0	0	0
IKM3C	1360	82.900002	0	0	0	0	0	0	IKM3P	1360	15.7	0	0	0	0	0	0
IKM3C	1380	69.099998	0	0	0	0	0	0	IKM3P	1380	21.6	0	0	0	0	0	0
IKM3C	1400	56.799999	0	0	0	0	0	0	IKM3P	1400	28.9	0	0	0	0	0	0
IKM3C	1420	46	0	0	0	0	0	0	IKM3P	1420	37.6	0	0	0	0	0	0
IKM3C	1440	36.5	0	0	0	0	0	0	IKM3P	1440	47.8	0	0	0	0	0	0
IKM3C	1460	28.6	0	0	0	0	0	0	IKM3P	1460	59.5	0	0	0	0	0	0
IKM3C	1480	22	0	0	0	0	0	0	IKM3P	1480	72.5	0	0	0	0	0	0
IKM3C	1500	16.6	0	0	0	0	0	0	IKM3P	1500	86.7	0	0	0	0	0	0
IKM3C	1520	12.3	0	0	0	0	0	0	IKM3P	1520	102	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCTOBER CALL	9.28	7.72	20.21
OCTOBER PUT	9.28	7.69	20.68
MEAN	9.28	7.71	20.44

Implied volatility for ATM		Previous day	1D%CHG
NOVEMBER CALL	9.27	7.70	20.39
NOVEMBER PUT	9.27	7.70	20.39
MEAN	9.27	7.70	20.39

	10Days	20Days	30Days	60Days	90Days
Current	9.81	9.73	12.95	12.24	12.72
1 week ago	9.32	11.78	11.50	12.46	15.22
1 month ago	12.96	12.09	12.32	13.99	16.04
3 months ago	16.97	16.09	15.50	18.20	17.22
6 months ago	14.34	16.75	14.83	17.47	17.62

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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