

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	1,465.0	-19.00	1,483.0	1486.00	1465.00	5871	30,775
JAN 23	1,468.0	-17.00	1,484.5	1486.50	1467.50	112	331
MAR 23	1,457.5	-19.00	1,475.0	1475.00	1457.50	35	466
JUN 23	1,456.0	-19.00	1,467.0	1469.00	1459.00	12	383

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Dec-22 (15d 12/30/22); CSize 50; IKZ2 1462.00																		
IKZ2C	1320	144.8	0	0	0	0	0	0	0	IKZ2P	1320	0.1	0	0	0	0	0	0
IKZ2C	1330	134.9	0	0	0	0	0	0	0	IKZ2P	1330	0.1	0	0	0	0	0	0
IKZ2C	1340	124.9	0	0	0	0	0	0	0	IKZ2P	1340	0.1	0	0	0	0	0	0
IKZ2C	1350	114.9	0	0	0	0	0	0	0	IKZ2P	1350	0.1	0	0	0	0	0	0
IKZ2C	1360	104.9	0	0	0	0	0	0	0	IKZ2P	1360	0.1	0	0	0	0	0	0
IKZ2C	1370	95	0	0	0	0	0	0	0	IKZ2P	1370	0.1	0	0	0	0	0	0
IKZ2C	1380	85.2	0	0	0	0	0	0	0	IKZ2P	1380	0.3	0	0	0	0	0	0
IKZ2C	1390	75.4	0	0	0	0	0	0	0	IKZ2P	1390	0.5	0	0	0	0	0	0
IKZ2C	1400	65.9	0	0	0	0	0	0	0	IKZ2P	1400	1	0	0	0	0	0	0
IKZ2C	1410	56.6	0	0	0	0	0	0	0	IKZ2P	1410	1.7	0	0	0	0	0	0
IKZ2C	1420	47.8	0	0	0	0	0	0	0	IKZ2P	1420	2.9	0	0	0	0	0	0
IKZ2C	1430	39.5	0	0	0	0	0	0	0	IKZ2P	1430	4.6	0	0	0	0	0	0
IKZ2C	1440	31.9	0	0	0	0	15	0	15	IKZ2P	1440	6.9	0	0	0	0	0	0
IKZ2C	1450	25.1	0	0	0	0	15	0	15	IKZ2P	1450	10.1	0	0	0	0	1	0
IKZ2C	1460	19.2	0	0	0	0	52	0	52	IKZ2P	1460	14.2	0	0	0	0	5	0
IKZ2C	1470	14.3	0	0	0	0	40	0	40	IKZ2P	1470	19.3	0	0	0	0	0	0
IKZ2C	1480	10.3	0	0	0	0	108	15	108	IKZ2P	1480	25.3	0	0	0	0	11	4
IKZ2C	1490	8.5	0	0	0	0	2	2	2	IKZ2P	1490	23.1	0	0	0	0	4	4
IKZ2C	1500	4.8	0	0	0	0	0	0	0	IKZ2P	1500	39.8	0	0	0	0	0	0
IKZ2C	1510	3.1	0	0	0	0	0	0	0	IKZ2P	1510	48.1	0	0	0	0	0	0
IKZ2C	1520	2	0	0	0	0	0	0	0	IKZ2P	1520	56.9	0	0	0	0	0	0
IKZ2C	1530	1.2	0	0	0	0	0	0	0	IKZ2P	1530	66.1	0	0	0	0	0	0
IKZ2C	1540	0.7	0	0	0	0	0	0	0	IKZ2P	1540	75.6	0	0	0	0	0	0
IKZ2C	1550	0.4	0	0	0	0	0	0	0	IKZ2P	1550	85.3	0	0	0	0	0	0
IKZ2C	1560	0.2	0	0	0	0	0	0	0	IKZ2P	1560	95.1	0	0	0	0	0	0
IKZ2C	1570	0.1	0	0	0	0	0	0	0	IKZ2P	1570	105	0	0	0	0	0	0
IKZ2C	1580	0.1	0	0	0	0	0	0	0	IKZ2P	1580	114.9	0	0	0	0	0	0
IKZ2C	1590	0.1	0	0	0	0	0	0	0	IKZ2P	1590	124.9	0	0	0	0	0	0
IKZ2C	1600	0.1	0	0	0	0	0	0	0	IKZ2P	1600	134.9	0	0	0	0	0	0
IKZ2C	1610	0.1	0	0	0	0	0	0	0	IKZ2P	1610	144.8	0	0	0	0	0	0
IKZ2C	1620	0.1	0	0	0	0	0	0	0	IKZ2P	1620	154.8	0	0	0	0	0	0
IKZ2C	1630	0.1	0	0	0	0	0	0	0	IKZ2P	1630	164.8	0	0	0	0	0	0
IKZ2C	1640	0.1	0	0	0	0	0	0	0	IKZ2P	1640	174.8	0	0	0	0	0	0
Jan-23 (47d 1/31/23); CSize 50; IKF3 1465.00																		
IKF3C	1400	74.5	0	0	0	0	0	0	0	IKF3P	1400	6.7	0	0	0	0	0	0
IKF3C	1410	66.5	0	0	0	0	0	0	0	IKF3P	1410	8.7	0	0	0	0	0	0
IKF3C	1420	59	0	0	0	0	0	0	0	IKF3P	1420	11.1	0	0	0	0	0	0
IKF3C	1430	51.8	0	0	0	0	0	0	0	IKF3P	1430	14	0	0	0	0	0	0
IKF3C	1440	45.2	0	0	0	0	0	0	0	IKF3P	1440	17.3	0	0	0	0	0	0
IKF3C	1450	39.1	0	0	0	0	0	0	0	IKF3P	1450	21.2	0	0	0	0	0	0
IKF3C	1460	33.5	0	0	0	0	0	0	0	IKF3P	1460	25.6	0	0	0	0	0	0
IKF3C	1470	28.5	0	0	0	0	0	0	0	IKF3P	1470	30.5	0	0	0	0	0	0
IKF3C	1480	24	0	0	0	0	0	0	0	IKF3P	1480	35.9	0	0	0	0	0	0
IKF3C	1490	20	0	0	0	0	20	20	20	IKF3P	1490	41.9	0	0	0	0	0	0
IKF3C	1500	16.5	0	0	0	0	0	0	0	IKF3P	1500	48.4	0	0	0	0	0	0
IKF3C	1510	13.5	0	0	0	0	0	0	0	IKF3P	1510	55.4	0	0	0	0	0	0
IKF3C	1520	10.9	0	0	0	0	0	0	0	IKF3P	1520	62.7	0	0	0	0	0	0
IKF3C	1530	8.8	0	0	0	0	0	0	0	IKF3P	1530	70.5	0	0	0	0	0	0
IKF3C	1540	7	0	0	0	0	0	0	0	IKF3P	1540	78.7	0	0	0	0	0	0
IKF3C	1550	5.5	0	0	0	0	0	0	0	IKF3P	1550	87.2	0	0	0	0	0	0
Mar-23 (106d 3/31/23); CSize 50; IKH3 1454.00																		
IKH3C	1300	159.2	0	0	0	0	0	0	0	IKH3P	1300	3	0	0	0	0	0	0
IKH3C	1320	141	0	0	0	0	0	0	0	IKH3P	1320	4.7	0	0	0	0	0	0
IKH3C	1340	123.6	0	0	0	0	0	0	0	IKH3P	1340	7.1	0	0	0	0	0	0
IKH3C	1360	107.1	0	0	0	0	0	0	0	IKH3P	1360	10.4	0	0	0	0	0	0
IKH3C	1380	91.6	0	0	0	0	0	0	0	IKH3P	1380	14.7	0	0	0	0	0	0
IKH3C	1400	77.3	0	0	0	0	0	0	0	IKH3P	1400	20.2	0	0	0	0	0	0
IKH3C	1420	64.3	0	0	0	0	0	0	0	IKH3P	1420	27.1	0	0	0	0	0	0
IKH3C	1440	52.7	0	0	0	0	0	0	0	IKH3P	1440	35.3	0	0	0	0	0	0
IKH3C	1460	42.5	0	0	0	0	0	0	0	IKH3P	1460	45	0	0	0	0	0	0
IKH3C	1480	33.8	0	0	0	0	0	0	0	IKH3P	1480	56.1	0	0	0	0	0	0
IKH3C	1500	26.4	0	0	0	0	0	0	0	IKH3P	1500	68.6	0	0	0	0	0	0
IKH3C	1520	20.3	0	0	0	0	0	0	0	IKH3P	1520	82.3	0	0	0	0	0	0
IKH3C	1540	15.4	0	0	0	0	0	0	0	IKH3P	1540	97.2	0	0	0	0	0	0
IKH3C	1560	11.5	0	0	0	0	0	0	0	IKH3P	1560	113.1	0	0	0	0	0	0
Jun-23 (197d 6/30/23); CSize 50; IKM3 1456.00																		
IKM3C	1340	131	0	0	0	0	0	0	0	IKM3P	1340	17	0	0	0	0	0	0
IKM3C	1360	116.2	0	0	0	0	0	0	0	IKM3P	1360	21.8	0	0	0	0	0	0
IKM3C	1380	102.3	0	0	0	0	0	0	0	IKM3P	1380	27.7	0	0	0	0	0	0
IKM3C	1400	89.5	0	0	0	0	0	0	0	IKM3P	1400	34.4	0	0	0	0	0	0
IKM3C	1420	77.6	0	0	0	0	0	0	0	IKM3P	1420	42.3	0	0	0	0	0	0
IKM3C	1440	66.9	0	0	0	0	0	0	0	IKM3P	1440	51.1	0	0	0	0	0	0
IKM3C	1460	57.1	0	0	0	0	0	0	0	IKM3P	1460	61.1	0	0	0	0	0	0
IKM3C	1480	48.4	0	0	0	0	0	0	0	IKM3P	1480	72	0	0	0	0	0	0
IKM3C	1500	40.7	0	0	0	0	0	0	0	IKM3P	1500	84	0	0	0	0	0	0
IKM3C	1520	34	0	0	0	0	0	0	0	IKM3P	1520	96.9	0	0	0	0	0	0
IKM3C	1540	28.1	0	0	0	0	0	0	0	IKM3P	1540	110.7	0	0	0	0	0	0
IKM3C	1560	23.1	0	0	0	0	0	0	0	IKM3P	1560	125.3	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
DECEMBER CALL	14.05	-12.52
DECEMBER PUT	14.05	-7.20
MEAN	14.05	-9.94

	10Days	20Days	30Days	60Days	90Days
Current	10.62	10.31	13.17	12.05	12.55
1 week ago	8.03	11.58	11.16	12.28	13.61
1 month ago	12.33	12.31	11.76	13.93	15.85
3 months ago	12.32	16.04	15.03	18.19	17.14
6 months ago	12.98	13.57	14.69	16.75	17.57

Implied volatility for ATM	Previous day	1D%CHG
JANUARY CALL	14.07	-12.34
JANUARY PUT	14.08	-12.44
MEAN	14.08	-12.39

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)