

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	1,434.0	-3.00	1,438.0	1440.50	1428.50	5201	31,456
MAY 23	1,436.0	-1.50	1,439.0	1442.00	1432.00	29	31
JUN 23	1,437.0	-2.00	1,440.0	1442.50	1432.00	34	701
SEP 23	1,427.0	-1.50	1,429.5	1433.50	1422.00	89	426

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Apr-23 (24d 4/28/23); CSize 50; IKJ3 1433.50																		
IKJ3C	1330	104.4	0	0	0	0	0	0	0	IKJ3P	1330	0.6	0	0	0	0	0	0
IKJ3C	1340	94.8	0	0	0	0	0	0	0	IKJ3P	1340	1	0	0	0	0	0	0
IKJ3C	1350	85.4	0	0	0	0	0	0	0	IKJ3P	1350	1.6	0	0	0	0	0	0
IKJ3C	1360	76.2	0	0	0	0	0	0	0	IKJ3P	1360	2.4	0	0	0	0	0	0
IKJ3C	1370	67.4	0	0	0	0	0	0	0	IKJ3P	1370	3.5	0	0	0	0	0	0
IKJ3C	1380	58.9	0	0	0	0	20	0	0	IKJ3P	1380	5	0	0	0	0	0	0
IKJ3C	1390	50.9	0	0	0	0	51	0	0	IKJ3P	1390	7	0	0	0	0	0	0
IKJ3C	1400	43.4	0	0	0	0	4	0	0	IKJ3P	1400	9.5	0	0	0	0	0	7
IKJ3C	1410	31.9	0	0	0	0	40	20	0	IKJ3P	1410	12.6	0	0	0	0	0	44
IKJ3C	1420	25.5	0	0	0	0	20	0	0	IKJ3P	1420	16.4	0	0	0	0	0	85
IKJ3C	1430	19.9	0	0	0	0	0	0	0	IKJ3P	1430	20.8	0	0	0	0	0	80
IKJ3C	1440	17.3	0	0	0	0	0	0	0	IKJ3P	1440	22.9	0	0	0	0	0	40
IKJ3C	1450	13.4	0	0	0	0	0	0	0	IKJ3P	1450	29.8	0	0	0	0	0	20
IKJ3C	1460	12.3	0	0	0	0	0	0	0	IKJ3P	1460	38.2	0	0	0	0	0	0
IKJ3C	1470	9.4	0	0	0	0	0	0	0	IKJ3P	1470	45.3	0	0	0	0	0	0
IKJ3C	1480	7.1	0	0	0	0	0	0	0	IKJ3P	1480	53	0	0	0	0	0	0
IKJ3C	1490	5.2	0	0	0	0	0	0	0	IKJ3P	1490	61.1	0	0	0	0	0	0
IKJ3C	1500	3.8	0	0	0	0	0	0	0	IKJ3P	1500	69.7	0	0	0	0	0	0
May-23 (57d 5/31/23); CSize 50; IKK3 1434.50																		
IKK3C	1370	76.7	0	0	0	0	0	0	0	IKK3P	1370	11	0	0	0	0	0	0
IKK3C	1380	69.2	0	0	0	0	0	0	0	IKK3P	1380	13.4	0	0	0	0	0	0
IKK3C	1390	62.1	0	0	0	0	0	0	0	IKK3P	1390	16.3	0	0	0	0	0	0
IKK3C	1400	55.4	0	0	0	0	0	0	0	IKK3P	1400	19.6	0	0	0	0	0	0
IKK3C	1410	49.2	0	0	0	0	0	0	0	IKK3P	1410	23.3	0	0	0	0	0	0
IKK3C	1420	43.4	0	0	0	0	0	0	0	IKK3P	1420	27.5	0	0	0	0	0	0
IKK3C	1430	38	0	0	0	0	0	0	0	IKK3P	1430	32.1	0	0	0	0	0	0
IKK3C	1440	33.1	0	0	0	0	0	0	0	IKK3P	1440	37.1	0	0	0	0	0	0
IKK3C	1450	28.7	0	0	0	0	0	0	0	IKK3P	1450	42.6	0	0	0	0	0	0
IKK3C	1460	24.7	0	0	0	0	0	0	0	IKK3P	1460	48.6	0	0	0	0	0	0
IKK3C	1470	21.1	0	0	0	0	0	0	0	IKK3P	1470	54.9	0	0	0	0	0	0
IKK3C	1480	17.9	0	0	0	0	0	0	0	IKK3P	1480	61.7	0	0	0	0	0	0
IKK3C	1490	15.1	0	0	0	0	0	0	0	IKK3P	1490	68.8	0	0	0	0	0	0
IKK3C	1500	12.6	0	0	0	0	0	0	0	IKK3P	1500	76.3	0	0	0	0	0	0
Jun-23 (87d 6/30/23); CSize 50; IKM3 1434.00																		
IKM3C	1320	123.1	0	0	0	0	0	0	0	IKM3P	1320	6.9	0	0	0	0	0	0
IKM3C	1340	106.5	0	0	0	0	0	0	0	IKM3P	1340	10.1	0	0	0	0	0	0
IKM3C	1360	90.9	0	0	0	0	0	0	0	IKM3P	1360	14.4	0	0	0	0	0	0
IKM3C	1380	76.5	0	0	0	0	0	0	0	IKM3P	1380	19.9	0	0	0	0	0	0
IKM3C	1400	63.5	0	0	0	0	0	0	0	IKM3P	1400	26.8	0	0	0	0	0	0
IKM3C	1420	51.9	0	0	0	0	0	0	0	IKM3P	1420	35	0	0	0	0	0	0
IKM3C	1440	41.8	0	0	0	0	0	0	0	IKM3P	1440	44.8	0	0	0	0	0	0
IKM3C	1460	33.1	0	0	0	0	0	0	0	IKM3P	1460	55.9	0	0	0	0	0	0
IKM3C	1480	25.8	0	0	0	0	0	0	0	IKM3P	1480	68.5	0	0	0	0	0	0
IKM3C	1500	19.7	0	0	0	0	0	0	0	IKM3P	1500	82.3	0	0	0	0	0	0
IKM3C	1520	14.9	0	0	0	0	0	0	0	IKM3P	1520	97.3	0	0	0	0	0	0
IKM3C	1540	11	0	0	0	0	0	0	0	IKM3P	1540	113.3	0	0	0	0	0	0
IKM3C	1560	8	0	0	0	0	0	0	0	IKM3P	1560	130.2	0	0	0	0	0	0
Sep-23 (178d 9/29/23); CSize 50; IKU3 1425.00																		
IKU3C	1320	125.8	0	0	0	0	0	0	0	IKU3P	1320	20.4	0	0	0	0	0	0
IKU3C	1340	111.5	0	0	0	0	0	0	0	IKU3P	1340	25.8	0	0	0	0	0	0
IKU3C	1360	98.2	0	0	0	0	0	0	0	IKU3P	1360	32.2	0	0	0	0	0	0
IKU3C	1380	85.9	0	0	0	0	0	0	0	IKU3P	1380	39.6	0	0	0	0	0	0
IKU3C	1400	74.6	0	0	0	0	0	0	0	IKU3P	1400	48	0	0	0	0	0	0
IKU3C	1420	64.3	0	0	0	0	0	0	0	IKU3P	1420	57.4	0	0	0	0	0	0
IKU3C	1440	55	0	0	0	0	0	0	0	IKU3P	1440	67.8	0	0	0	0	0	0
IKU3C	1460	46.7	0	0	0	0	0	0	0	IKU3P	1460	79.2	0	0	0	0	0	0
IKU3C	1480	39.4	0	0	0	0	0	0	0	IKU3P	1480	91.6	0	0	0	0	0	0
IKU3C	1500	33	0	0	0	0	0	0	0	IKU3P	1500	104.9	0	0	0	0	0	0
IKU3C	1520	27.4	0	0	0	0	0	0	0	IKU3P	1520	119	0	0	0	0	0	0
IKU3C	1540	22.6	0	0	0	0	0	0	0	IKU3P	1540	134	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	12.81	10.32
APRIL PUT	14.72	10.32
MEAN	13.77	10.32

Implied volatility for ATM	Previous day	1D%CHG
MAY CALL	15.54	10.33
MAY PUT	15.56	10.34
MEAN	15.55	10.34

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	8.32	9.11	9.40	11.78	12.34
1 week ago	18.84	14.24	14.03	13.51	14.02
1 month ago	12.46	12.81	12.51	12.79	15.81
3 months ago	16.60	16.03	15.69	17.68	17.45
6 months ago	20.51	16.38	17.13	16.08	17.43

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 presentations 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 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