

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	1,432.0	-2.00	1,434.0	1435.50	1426.00	5090	30,639
MAY 23	1,433.5	-2.50	1,436.5	1436.50	1428.50	22	35
JUN 23	1,433.5	-3.50	1,435.0	1436.00	1430.00	65	720
SEP 23	1,424.0	-3.00	1,425.0	1425.00	1420.00	50	433

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Apr-23 (22d 4/28/23); CSize 50; IKJ3 1429.00																		
IKJ3C	1330	101.8	0	0	0	0	0	0	0	IKJ3P	1330	0.1	0	0	0	0	0	0
IKJ3C	1340	91.9	0	0	0	0	0	0	0	IKJ3P	1340	0.1	0	0	0	0	0	0
IKJ3C	1350	81.9	0	0	0	0	0	0	0	IKJ3P	1350	0.1	0	0	0	0	0	0
IKJ3C	1360	72.1	0	0	0	0	0	0	0	IKJ3P	1360	0.2	0	0	0	0	0	0
IKJ3C	1370	62.3	0	0	0	0	0	0	0	IKJ3P	1370	0.4	0	0	0	0	0	0
IKJ3C	1380	52.8	0	0	0	0	20	0	0	IKJ3P	1380	0.9	0	0	0	0	0	0
IKJ3C	1390	43.6	0	0	0	0	51	0	0	IKJ3P	1390	1.7	0	0	0	0	0	0
IKJ3C	1400	35	0	0	0	0	4	0	0	IKJ3P	1400	3.1	0	0	0	0	7	0
IKJ3C	1410	25.5	0	0	0	0	40	0	0	IKJ3P	1410	8	0	0	0	0	44	0
IKJ3C	1420	19.9	0	0	0	0	20	0	0	IKJ3P	1420	8.4	0	0	0	0	85	0
IKJ3C	1430	14.6	0	0	0	0	0	0	0	IKJ3P	1430	12.6	0	0	0	0	80	0
IKJ3C	1440	10	0	0	0	0	0	0	0	IKJ3P	1440	18	0	0	0	0	60	20
IKJ3C	1450	6.5	0	0	0	0	0	0	0	IKJ3P	1450	24.5	0	0	0	0	20	0
IKJ3C	1460	4.1	0	0	0	0	0	0	0	IKJ3P	1460	32	0	0	0	0	0	0
IKJ3C	1470	2.4	0	0	0	0	0	0	0	IKJ3P	1470	40.3	0	0	0	0	0	0
IKJ3C	1480	1.3	0	0	0	0	0	0	0	IKJ3P	1480	49.2	0	0	0	0	0	0
IKJ3C	1490	0.7	0	0	0	0	0	0	0	IKJ3P	1490	58.6	0	0	0	0	0	0
IKJ3C	1500	0.3	0	0	0	0	0	0	0	IKJ3P	1500	68.2	0	0	0	0	0	0
May-23 (55d 5/31/23); CSize 50; IKK3 1430.00																		
IKK3C	1370	66	0	0	0	0	0	0	0	IKK3P	1370	2.8	0	0	0	0	0	0
IKK3C	1380	57.4	0	0	0	0	0	0	0	IKK3P	1380	4.2	0	0	0	0	0	0
IKK3C	1390	49.3	0	0	0	0	0	0	0	IKK3P	1390	6	0	0	0	0	0	0
IKK3C	1400	41.7	0	0	0	0	0	0	0	IKK3P	1400	8.4	0	0	0	0	0	0
IKK3C	1410	34.8	0	0	0	0	0	0	0	IKK3P	1410	11.4	0	0	0	0	0	0
IKK3C	1420	28.5	0	0	0	0	0	0	0	IKK3P	1420	15	0	0	0	0	0	0
IKK3C	1430	23	0	0	0	0	0	0	0	IKK3P	1430	19.5	0	0	0	0	0	0
IKK3C	1440	18.2	0	0	0	0	0	0	0	IKK3P	1440	24.6	0	0	0	0	0	0
IKK3C	1450	14.1	0	0	0	0	0	0	0	IKK3P	1450	30.5	0	0	0	0	0	0
IKK3C	1460	10.7	0	0	0	0	0	0	0	IKK3P	1460	37.1	0	0	0	0	0	0
IKK3C	1470	8	0	0	0	0	0	0	0	IKK3P	1470	44.4	0	0	0	0	0	0
IKK3C	1480	5.9	0	0	0	0	0	0	0	IKK3P	1480	52.2	0	0	0	0	0	0
IKK3C	1490	4.2	0	0	0	0	0	0	0	IKK3P	1490	60.4	0	0	0	0	0	0
IKK3C	1500	2.9	0	0	0	0	0	0	0	IKK3P	1500	69.1	0	0	0	0	0	0
Jun-23 (85d 6/30/23); CSize 50; IKM3 1430.00																		
IKM3C	1320	113.7	0	0	0	0	0	0	0	IKM3P	1320	0.9	0	0	0	0	0	0
IKM3C	1340	94.9	0	0	0	0	0	0	0	IKM3P	1340	2	0	0	0	0	0	0
IKM3C	1360	77.1	0	0	0	0	0	0	0	IKM3P	1360	4	0	0	0	0	0	0
IKM3C	1380	60.6	0	0	0	0	0	0	0	IKM3P	1380	7.4	0	0	0	0	0	0
IKM3C	1400	45.9	0	0	0	0	0	0	0	IKM3P	1400	12.6	0	0	0	0	0	0
IKM3C	1420	33.3	0	0	0	0	0	0	0	IKM3P	1420	19.9	0	0	0	0	0	0
IKM3C	1440	23.2	0	0	0	0	0	0	0	IKM3P	1440	29.6	0	0	0	0	0	0
IKM3C	1460	15.3	0	0	0	0	0	0	0	IKM3P	1460	41.7	0	0	0	0	0	0
IKM3C	1480	9.7	0	0	0	0	0	0	0	IKM3P	1480	55.8	0	0	0	0	0	0
IKM3C	1500	5.8	0	0	0	0	0	0	0	IKM3P	1500	71.8	0	0	0	0	0	0
IKM3C	1520	3.3	0	0	0	0	0	0	0	IKM3P	1520	89.2	0	0	0	0	0	0
IKM3C	1540	1.8	0	0	0	0	0	0	0	IKM3P	1540	107.6	0	0	0	0	0	0
IKM3C	1560	0.9	0	0	0	0	0	0	0	IKM3P	1560	126.6	0	0	0	0	0	0
Sep-23 (176d 9/29/23); CSize 50; IKU3 1422.00																		
IKU3C	1320	108.1	0	0	0	0	0	0	0	IKU3P	1320	5.6	0	0	0	0	0	0
IKU3C	1340	91.5	0	0	0	0	0	0	0	IKU3P	1340	8.7	0	0	0	0	0	0
IKU3C	1360	76.2	0	0	0	0	0	0	0	IKU3P	1360	13.1	0	0	0	0	0	0
IKU3C	1380	62.2	0	0	0	0	0	0	0	IKU3P	1380	18.8	0	0	0	0	0	0
IKU3C	1400	49.8	0	0	0	0	0	0	0	IKU3P	1400	26.1	0	0	0	0	0	0
IKU3C	1420	39	0	0	0	0	0	0	0	IKU3P	1420	35.1	0	0	0	0	0	0
IKU3C	1440	29.9	0	0	0	0	0	0	0	IKU3P	1440	45.7	0	0	0	0	0	0
IKU3C	1460	22.4	0	0	0	0	0	0	0	IKU3P	1460	57.9	0	0	0	0	0	0
IKU3C	1480	16.4	0	0	0	0	0	0	0	IKU3P	1480	71.6	0	0	0	0	0	0
IKU3C	1500	11.7	0	0	0	0	0	0	0	IKU3P	1500	86.7	0	0	0	0	0	0
IKU3C	1520	8.2	0	0	0	0	0	0	0	IKU3P	1520	102.8	0	0	0	0	0	0
IKU3C	1540	5.6	0	0	0	0	0	0	0	IKU3P	1540	119.9	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	9.49	12.81
APRIL PUT	9.49	14.72
MEAN	9.49	13.77

Implied volatility for ATM	Previous day	1D%CHG
MAY CALL	9.53	15.54
MAY PUT	9.51	15.56
MEAN	9.52	15.55

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	9.24	9.41	9.70	11.86	12.26
1 week ago	17.14	13.80	14.01	13.50	13.82
1 month ago	12.25	12.78	12.16	12.72	15.79
3 months ago	16.51	14.08	15.88	17.72	17.41
6 months ago	20.93	16.54	15.65	16.01	17.45

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 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