

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,428.5	-8.50	1,437.0	1438.00	1426.50	6492	35,574
JUN 23	1,429.0	-8.00	1,436.5	1436.50	1427.50	65	853
SEP 23	1,419.0	-7.00	1,422.0	1422.00	1417.00	38	580
DEC 23	1,420.0	-8.00	1,422.5	1422.50	1419.00	17	31

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
May-23 (21d 5/31/23); CSize 50; IKK3 1430.50																		
IKK3C	1350	78.9	0	0	0	0	0	0	0	IKK3P	1350	0.6	0	0	0	0	0	0
IKK3C	1360	69.4	0	0	0	0	0	0	0	IKK3P	1360	1	0	0	0	0	0	0
IKK3C	1370	60.1	0	0	0	0	0	0	0	IKK3P	1370	1.7	0	0	0	0	0	0
IKK3C	1380	51.3	0	0	0	0	0	0	0	IKK3P	1380	2.8	0	0	0	0	0	0
IKK3C	1390	42.9	0	0	0	0	20	0	0	IKK3P	1390	4.5	0	0	0	0	0	0
IKK3C	1400	35.2	0	0	0	0	2	0	0	IKK3P	1400	6.7	0	0	0	0	0	0
IKK3C	1410	28.2	0	0	0	0	48	0	0	IKK3P	1410	9.7	0	0	0	0	0	0
IKK3C	1420	22	0	0	0	0	84	20	0	IKK3P	1420	13.6	0	0	0	0	60	0
IKK3C	1430	16.8	0	0	0	0	4	0	0	IKK3P	1430	18.3	0	0	0	0	80	0
IKK3C	1440	12.5	0	0	0	0	0	0	0	IKK3P	1440	22.9	0	0	0	0	66	0
IKK3C	1450	9	0	0	0	0	0	0	0	IKK3P	1450	28.8	0	0	0	0	60	20
IKK3C	1460	6.3	0	0	0	0	0	0	0	IKK3P	1460	37.7	0	0	0	0	0	0
IKK3C	1470	4.2	0	0	0	0	0	0	0	IKK3P	1470	45.7	0	0	0	0	0	0
IKK3C	1480	2.8	0	0	0	0	0	0	0	IKK3P	1480	54.2	0	0	0	0	0	0
IKK3C	1490	1.8	0	0	0	0	0	0	0	IKK3P	1490	63.2	0	0	0	0	0	0
IKK3C	1500	1.1	0	0	0	0	0	0	0	IKK3P	1500	72.5	0	0	0	0	0	0
Jun-23 (51d 6/30/23); CSize 50; IKM3 1429.00																		
IKM3C	1320	109.8	0	0	0	0	0	0	0	IKM3P	1320	1.3	0	0	0	0	0	0
IKM3C	1330	100.4	0	0	0	0	0	0	0	IKM3P	1330	1.8	0	0	0	0	0	0
IKM3C	1340	91.2	0	0	0	0	0	0	0	IKM3P	1340	2.6	0	0	0	0	0	0
IKM3C	1350	82.3	0	0	0	0	0	0	0	IKM3P	1350	3.7	0	0	0	0	0	0
IKM3C	1360	73.7	0	0	0	0	0	0	0	IKM3P	1360	5	0	0	0	0	0	0
IKM3C	1370	65.5	0	0	0	0	0	0	0	IKM3P	1370	6.8	0	0	0	0	0	0
IKM3C	1380	57.7	0	0	0	0	0	0	0	IKM3P	1380	8.9	0	0	0	0	0	0
IKM3C	1390	50.3	0	0	0	0	0	0	0	IKM3P	1390	11.5	0	0	0	0	0	0
IKM3C	1400	43.5	0	0	0	0	0	0	0	IKM3P	1400	14.6	0	0	0	0	0	0
IKM3C	1410	37.2	0	0	0	0	0	0	0	IKM3P	1410	18.3	0	0	0	0	0	0
IKM3C	1420	31.5	0	0	0	0	0	0	0	IKM3P	1420	22.6	0	0	0	0	0	0
IKM3C	1430	26.4	0	0	0	0	0	0	0	IKM3P	1430	27.4	0	0	0	0	0	0
IKM3C	1440	21.9	0	0	0	0	0	0	0	IKM3P	1440	32.8	0	0	0	0	0	0
IKM3C	1450	17.9	0	0	0	0	0	0	0	IKM3P	1450	38.8	0	0	0	0	0	0
IKM3C	1460	14.5	0	0	0	0	0	0	0	IKM3P	1460	45.4	0	0	0	0	0	0
IKM3C	1470	11.6	0	0	0	0	0	0	0	IKM3P	1470	52.4	0	0	0	0	0	0
IKM3C	1480	9.2	0	0	0	0	0	0	0	IKM3P	1480	59.9	0	0	0	0	0	0
IKM3C	1490	7.1	0	0	0	0	0	0	0	IKM3P	1490	67.9	0	0	0	0	0	0
IKM3C	1500	5.5	0	0	0	0	0	0	0	IKM3P	1500	76.2	0	0	0	0	0	0
IKM3C	1510	4.2	0	0	0	0	0	0	0	IKM3P	1510	84.8	0	0	0	0	0	0
IKM3C	1520	3.1	0	0	0	0	0	0	0	IKM3P	1520	93.8	0	0	0	0	0	0
IKM3C	1530	2.3	0	0	0	0	0	0	0	IKM3P	1530	102.9	0	0	0	0	0	0
IKM3C	1540	1.7	0	0	0	0	0	0	0	IKM3P	1540	112.2	0	0	0	0	0	0
IKM3C	1550	1.2	0	0	0	0	0	0	0	IKM3P	1550	121.7	0	0	0	0	0	0
IKM3C	1560	0.9	0	0	0	0	0	0	0	IKM3P	1560	131.3	0	0	0	0	0	0
Sep-23 (142d 9/29/23); CSize 50; IKU3 1419.00																		
IKU3C	1320	108.1	0	0	0	0	0	0	0	IKU3P	1320	10.3	0	0	0	0	0	0
IKU3C	1340	92.6	0	0	0	0	0	0	0	IKU3P	1340	14.5	0	0	0	0	0	0
IKU3C	1360	78.3	0	0	0	0	0	0	0	IKU3P	1360	20	0	0	0	0	0	0
IKU3C	1380	65.3	0	0	0	0	0	0	0	IKU3P	1380	26.8	0	0	0	0	0	0
IKU3C	1400	53.7	0	0	0	0	0	0	0	IKU3P	1400	34.9	0	0	0	0	0	0
IKU3C	1420	43.5	0	0	0	0	0	0	0	IKU3P	1420	44.4	0	0	0	0	0	0
IKU3C	1440	34.7	0	0	0	0	0	0	0	IKU3P	1440	55.4	0	0	0	0	0	0
IKU3C	1460	27.2	0	0	0	0	0	0	0	IKU3P	1460	67.7	0	0	0	0	0	0
IKU3C	1480	21	0	0	0	0	0	0	0	IKU3P	1480	81.3	0	0	0	0	0	0
IKU3C	1500	16	0	0	0	0	0	0	0	IKU3P	1500	96	0	0	0	0	0	0
IKU3C	1520	12	0	0	0	0	0	0	0	IKU3P	1520	111.8	0	0	0	0	0	0
IKU3C	1540	8.8	0	0	0	0	0	0	0	IKU3P	1540	128.4	0	0	0	0	0	0
Dec-23 (233d 12/29/23); CSize 50; IKZ3 1420.00																		
IKZ3C	1340	102.2	0	0	0	0	0	0	0	IKZ3P	1340	23.8	0	0	0	0	0	0
IKZ3C	1360	89	0	0	0	0	0	0	0	IKZ3P	1360	30.2	0	0	0	0	0	0
IKZ3C	1380	76.8	0	0	0	0	0	0	0	IKZ3P	1380	37.6	0	0	0	0	0	0
IKZ3C	1400	65.7	0	0	0	0	0	0	0	IKZ3P	1400	46.1	0	0	0	0	0	0
IKZ3C	1420	55.8	0	0	0	0	0	0	0	IKZ3P	1420	55.8	0	0	0	0	0	0
IKZ3C	1440	46.9	0	0	0	0	0	0	0	IKZ3P	1440	66.5	0	0	0	0	0	0
IKZ3C	1460	39.1	0	0	0	0	0	0	0	IKZ3P	1460	78.3	0	0	0	0	0	0
IKZ3C	1480	32.3	0	0	0	0	0	0	0	IKZ3P	1480	91.1	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	12.55	7.26
APRIL PUT	12.56	73.00
MEAN	12.56	72.93

Current	10Days	20Days	30Days	60Days	90Days
1 week ago	9.95	9.38	9.44	11.12	11.35
1 month ago	10.48	13.67	12.65	12.32	13.21
3 months ago	10.21	11.46	11.79	12.55	13.35
6 months ago	13.68	14.29	13.45	17.40	16.82
	15.28	17.79	15.90	15.35	16.71

Implied volatility for ATM	Previous day	1D%CHG
MAY CALL	12.55	7.28
MAY PUT	12.56	72.53
MEAN	12.56	72.46

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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