

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,409.0	-9.00	1,420.0	1422.00	1408.50	5799	34,200
JUN 23	1,410.0	-8.00	1,419.0	1421.50	1409.50	605	1,689
SEP 23	1,399.0	-8.00	1,409.0	1409.00	1399.00	32	648
DEC 23	1,400.0	-8.00	1,410.0	1410.00	1400.00	75	81

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>May-23 (7d 5/31/23); CSize 50; IKK3 1407.00</b>																		
IKK3C	1350	59	0	0	0	0	0	0	0	IKK3P	1350	0.1	0	0	0	0	0	0
IKK3C	1360	49	0	0	0	0	0	0	0	IKK3P	1360	0.1	0	0	0	0	0	0
IKK3C	1370	39	0	0	0	0	0	0	0	IKK3P	1370	0.1	0	0	0	0	0	0
IKK3C	1380	29.2	0	0	0	0	0	0	0	IKK3P	1380	0.2	0	0	0	0	0	0
IKK3C	1390	19.9	0	0	0	0	20	0	0	IKK3P	1390	0.9	0	0	0	0	0	0
IKK3C	1400	11.9	0	0	0	0	2	0	0	IKK3P	1400	2.9	0	0	0	0	0	0
IKK3C	1410	6	0	0	0	0	89	0	0	IKK3P	1410	7	0	0	0	0	0	0
IKK3C	1420	2.4	0	0	0	0	104	0	0	IKK3P	1420	13.4	0	0	0	0	60	0
IKK3C	1430	0.8	0	0	0	0	4	0	0	IKK3P	1430	21.7	0	0	0	0	80	0
IKK3C	1440	0.2	0	0	0	0	0	0	0	IKK3P	1440	31.2	0	0	0	0	66	0
IKK3C	1450	0.1	0	0	0	0	0	0	0	IKK3P	1450	41	0	0	0	0	80	0
IKK3C	1460	0.1	0	0	0	0	0	0	0	IKK3P	1460	51	0	0	0	0	0	0
IKK3C	1470	0.1	0	0	0	0	0	0	0	IKK3P	1470	61	0	0	0	0	0	0
IKK3C	1480	0.1	0	0	0	0	0	0	0	IKK3P	1480	71	0	0	0	0	0	0
IKK3C	1490	0.1	0	0	0	0	0	0	0	IKK3P	1490	81	0	0	0	0	0	0
IKK3C	1500	0.1	0	0	0	0	0	0	0	IKK3P	1500	90.9	0	0	0	0	0	0
<b>Jun-23 (37d 6/30/23); CSize 50; IKM3 1410.50</b>																		
IKM3C	1320	89.8	0	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	79.9	0	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0
IKM3C	1340	70	0	0	0	0	0	0	0	IKM3P	1340	0.3	0	0	0	0	0	0
IKM3C	1350	60.4	0	0	0	0	0	0	0	IKM3P	1350	0.6	0	0	0	0	0	0
IKM3C	1360	51	0	0	0	0	0	0	0	IKM3P	1360	1.1	0	0	0	0	0	0
IKM3C	1370	42	0	0	0	0	0	0	0	IKM3P	1370	2.1	0	0	0	0	0	0
IKM3C	1380	33.7	0	0	0	0	0	0	0	IKM3P	1380	3.7	0	0	0	0	0	0
IKM3C	1390	26.1	0	0	0	0	0	0	0	IKM3P	1390	6.2	0	0	0	0	0	0
IKM3C	1400	20	0	0	0	0	22	22	22	IKM3P	1400	9.5	0	0	0	0	0	0
IKM3C	1410	14	0	0	0	0	64	40	40	IKM3P	1410	14	0	0	0	0	0	0
IKM3C	1420	10	0	0	0	0	64	20	20	IKM3P	1420	19.6	0	0	0	0	0	0
IKM3C	1430	6.3	0	0	0	0	4	0	0	IKM3P	1430	26.3	0	0	0	0	20	0
IKM3C	1440	4	0	0	0	0	0	0	0	IKM3P	1440	33.9	0	0	0	0	60	0
IKM3C	1450	2.4	0	0	0	0	0	0	0	IKM3P	1450	42.2	0	0	0	0	20	0
IKM3C	1460	1.3	0	0	0	0	0	0	0	IKM3P	1460	51.2	0	0	0	0	0	0
IKM3C	1470	0.7	0	0	0	0	0	0	0	IKM3P	1470	60.5	0	0	0	0	0	0
IKM3C	1480	0.4	0	0	0	0	0	0	0	IKM3P	1480	70.1	0	0	0	0	0	0
IKM3C	1490	0.2	0	0	0	0	0	0	0	IKM3P	1490	79.9	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	0	IKM3P	1500	89.8	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	0	IKM3P	1510	99.7	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	0	IKM3P	1520	109.7	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	0	IKM3P	1530	119.6	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	129.6	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	139.6	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	149.5	0	0	0	0	0	0
<b>Sep-23 (128d 9/29/23); CSize 50; IKU3 1399.00</b>																		
IKU3C	1320	81.2	0	0	0	0	0	0	0	IKU3P	1320	3	0	0	0	0	0	0
IKU3C	1340	64.2	0	0	0	0	0	0	0	IKU3P	1340	5.9	0	0	0	0	0	0
IKU3C	1360	48.9	0	0	0	0	0	0	0	IKU3P	1360	10.3	0	0	0	0	0	0
IKU3C	1380	35.7	0	0	0	0	0	0	0	IKU3P	1380	16.9	0	0	0	0	0	0
IKU3C	1400	24.9	0	0	0	0	0	0	0	IKU3P	1400	25.9	0	0	0	0	0	0
IKU3C	1420	16.5	0	0	0	0	0	0	0	IKU3P	1420	37.3	0	0	0	0	0	0
IKU3C	1440	10.4	0	0	0	0	0	0	0	IKU3P	1440	51	0	0	0	0	0	0
IKU3C	1460	6.2	0	0	0	0	0	0	0	IKU3P	1460	66.6	0	0	0	0	0	0
IKU3C	1480	3.5	0	0	0	0	0	0	0	IKU3P	1480	83.6	0	0	0	0	0	0
IKU3C	1500	1.9	0	0	0	0	0	0	0	IKU3P	1500	101.8	0	0	0	0	0	0
IKU3C	1520	0.9	0	0	0	0	0	0	0	IKU3P	1520	120.6	0	0	0	0	0	0
IKU3C	1540	0.5	0	0	0	0	0	0	0	IKU3P	1540	139.9	0	0	0	0	0	0
<b>Dec-23 (219d 12/29/23); CSize 50; IKZ3 1398.50</b>																		
IKZ3C	1340	69.9	0	0	0	0	0	0	0	IKZ3P	1340	11	0	0	0	0	0	0
IKZ3C	1360	55.8	0	0	0	0	0	0	0	IKZ3P	1360	16.5	0	0	0	0	0	0
IKZ3C	1380	43.4	0	0	0	0	0	0	0	IKZ3P	1380	23.8	0	0	0	0	0	0
IKZ3C	1400	32.9	0	0	0	0	0	0	0	IKZ3P	1400	32.9	0	0	0	0	0	0
IKZ3C	1420	24.3	0	0	0	0	0	0	0	IKZ3P	1420	43.9	0	0	0	0	0	0
IKZ3C	1440	17.4	0	0	0	0	0	0	0	IKZ3P	1440	56.6	0	0	0	0	0	0
IKZ3C	1460	12.1	0	0	0	0	0	0	0	IKZ3P	1460	71	0	0	0	0	0	0
IKZ3C	1480	8.1	0	0	0	0	0	0	0	IKZ3P	1480	86.7	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
MAY CALL	7.79	6.35
MAY PUT	7.79	6.35
MEAN	7.79	6.35

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

Implied volatility for ATM	Previous day	1D%CHG
JUNE CALL	7.74	6.32
JUNE PUT	7.74	6.28
MEAN	7.74	6.30

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

General Line: (603) 2172 3888 Fax: (603) 2172 2729 Email: [futures@kenanga.com.my](mailto:futures@kenanga.com.my)

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