

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 23	1,383.5	-1.50	1,384.5	1387.50	1382.00	3554	39,293
JUL 23	1,384.5	-1.50	1,386.0	1388.00	1384.00	109	410
SEP 23	1,370.0	-1.00				1	811
DEC 23	1,370.5	-1.00	1,370.0	1372.50	1369.00	9	171

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jun-23 (9d 6/30/23); CSize 50; IKM3 1384.00																		
IKM3C	1310	73.4	0	0	0	0	0	0	0	IKM3P	1310	0.1	0	0	0	0	0	0
IKM3C	1320	63.5	0	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	53.5	0	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0
IKM3C	1340	43.5	0	0	0	0	0	0	0	IKM3P	1340	0.1	0	0	0	0	0	0
IKM3C	1350	33.5	0	0	0	0	0	0	0	IKM3P	1350	0.1	0	0	0	0	0	0
IKM3C	1360	23.8	0	0	0	0	0	0	0	IKM3P	1360	0.4	0	0	0	0	0	0
IKM3C	1370	15	0	0	0	0	20	0	0	IKM3P	1370	1.5	0	0	0	0	20	0
IKM3C	1380	7.9	0	0	0	0	4	0	0	IKM3P	1380	4.4	0	0	0	0	0	0
IKM3C	1390	3.3	0	0	0	0	24	0	0	IKM3P	1390	9.8	0	0	0	0	60	0
IKM3C	1400	1	0	0	0	0	46	0	0	IKM3P	1400	17.5	0	0	0	0	0	0
IKM3C	1410	0.2	0	0	0	0	64	0	0	IKM3P	1410	26.7	0	0	0	0	0	0
IKM3C	1420	0.1	0	0	0	0	65	0	0	IKM3P	1420	36.5	0	0	0	0	20	0
IKM3C	1430	0.1	0	0	0	0	4	0	0	IKM3P	1430	46.5	0	0	0	0	20	0
IKM3C	1440	0.1	0	0	0	0	0	0	0	IKM3P	1440	56.5	0	0	0	0	60	0
IKM3C	1450	0.1	0	0	0	0	0	0	0	IKM3P	1450	66.4	0	0	0	0	20	0
IKM3C	1460	0.1	0	0	0	0	0	0	0	IKM3P	1460	76.4	0	0	0	0	0	0
IKM3C	1470	0.1	0	0	0	0	0	0	0	IKM3P	1470	86.4	0	0	0	0	0	0
IKM3C	1480	0.1	0	0	0	0	0	0	0	IKM3P	1480	96.4	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	0	IKM3P	1490	106.4	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	0	IKM3P	1500	116.4	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	0	IKM3P	1510	126.4	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	0	IKM3P	1520	136.4	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	0	IKM3P	1530	146.4	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	156.4	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	166.4	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	176.4	0	0	0	0	0	0
Jul-23 (40d 7/31/23); CSize 50; IKN3 1383.00																		
IKN3C	1310	74.3	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	64.4	0	0	0	0	0	0	0	IKN3P	1320	0.2	0	0	0	0	0	0
IKN3C	1330	54.7	0	0	0	0	0	0	0	IKN3P	1330	0.4	0	0	0	0	0	0
IKN3C	1340	45.2	0	0	0	0	0	0	0	IKN3P	1340	0.9	0	0	0	0	0	0
IKN3C	1350	36.2	0	0	0	0	0	0	0	IKN3P	1350	1.8	0	0	0	0	0	0
IKN3C	1360	27.9	0	0	0	0	0	0	0	IKN3P	1360	3.5	0	0	0	0	0	0
IKN3C	1370	20.6	0	0	0	0	0	0	0	IKN3P	1370	6.1	0	0	0	0	0	0
IKN3C	1380	14.4	0	0	0	0	4	0	0	IKN3P	1380	9.9	0	0	0	0	0	0
IKN3C	1390	9.5	0	0	0	0	0	0	0	IKN3P	1390	15	0	0	0	0	9	9
IKN3C	1400	5.9	0	0	0	0	0	0	0	IKN3P	1400	21.4	0	0	0	0	0	0
IKN3C	1410	3.5	0	0	0	0	0	0	0	IKN3P	1410	28.9	0	0	0	0	0	0
IKN3C	1420	1.9	0	0	0	0	0	0	0	IKN3P	1420	37.3	0	0	0	0	0	0
IKN3C	1430	1	0	0	0	0	0	0	0	IKN3P	1430	46.3	0	0	0	0	0	0
IKN3C	1440	0.4	0	0	0	0	0	0	0	IKN3P	1440	55.8	0	0	0	0	0	0
IKN3C	1450	0.2	0	0	0	0	0	0	0	IKN3P	1450	65.5	0	0	0	0	0	0
Sep-23 (100d 9/29/23); CSize 50; IKU3 1370.50																		
IKU3C	1300	70.7	0	0	0	0	0	0	0	IKU3P	1300	1.3	0	0	0	0	0	0
IKU3C	1320	52.8	0	0	0	0	0	0	0	IKU3P	1320	3.3	0	0	0	0	0	0
IKU3C	1340	37	0	0	0	0	0	0	0	IKU3P	1340	7.2	0	0	0	0	0	0
IKU3C	1360	23.9	0	0	0	0	0	0	0	IKU3P	1360	14	0	0	0	0	0	0
IKU3C	1380	14.1	0	0	0	0	0	0	0	IKU3P	1380	24.1	0	0	0	0	0	0
IKU3C	1400	7.6	0	0	0	0	0	0	0	IKU3P	1400	37.3	0	0	0	0	0	0
IKU3C	1420	3.6	0	0	0	0	0	0	0	IKU3P	1420	53.2	0	0	0	0	0	0
IKU3C	1440	1.6	0	0	0	0	0	0	0	IKU3P	1440	71	0	0	0	0	0	0
IKU3C	1460	0.6	0	0	0	0	0	0	0	IKU3P	1460	89.8	0	0	0	0	0	0
IKU3C	1480	0.2	0	0	0	0	0	0	0	IKU3P	1480	109.3	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	0	IKU3P	1500	129	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	148.8	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	168.6	0	0	0	0	0	0
Dec-23 (191d 12/29/23); CSize 50; IKZ3 1369.00																		
IKZ3C	1300	73.5	0	0	0	0	0	0	0	IKZ3P	1300	4.1	0	0	0	0	0	0
IKZ3C	1320	57.3	0	0	0	0	0	0	0	IKZ3P	1320	7.6	0	0	0	0	0	0
IKZ3C	1340	43	0	0	0	0	0	0	0	IKZ3P	1340	13	0	0	0	0	0	0
IKZ3C	1360	30.9	0	0	0	0	0	0	0	IKZ3P	1360	20.5	0	0	0	0	0	0
IKZ3C	1380	21.2	0	0	0	0	0	0	0	IKZ3P	1380	30.5	0	0	0	0	0	0
IKZ3C	1400	13.8	0	0	0	0	0	0	0	IKZ3P	1400	42.8	0	0	0	0	0	0
IKZ3C	1420	8.5	0	0	0	0	0	0	0	IKZ3P	1420	57.2	0	0	0	0	0	0
IKZ3C	1440	5	0	0	0	0	0	0	0	IKZ3P	1440	73.4	0	0	0	0	0	0
IKZ3C	1460	2.8	0	0	0	0	0	0	0	IKZ3P	1460	90.8	0	0	0	0	0	0
IKZ3C	1480	1.5	0	0	0	0	0	0	0	IKZ3P	1480	109.2	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
JUNE CALL	6.56	4.42	48.42
JUNE PUT	6.56	4.42	48.42
MEAN	6.56	4.42	48.42

	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	
JULY CALL	6.52	4.39	48.52
JULY PUT	6.52	4.42	47.51
MEAN	6.52	4.41	48.01

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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