

**Underlying Instrument - FKL1**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 23	1,393.0	9.50	1,383.5	1396.00	1381.00	5331	39,863
JUL 23	1,393.5	9.00	1,386.5	1396.00	1383.00	837	1,117
SEP 23	1,380.0	10.00	1,370.5	1381.00	1370.50	66	818
DEC 23	1,380.0	9.50	1,369.0	1382.50	1369.00	12	174

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Jun-23 (8d 6/30/23); CSize 50; IKM3 1390.50</b>																	
IKM3C	1310	82.9	0	0	0	0	0	0	IKM3P	1310	0.1	0	0	0	0	0	0
IKM3C	1320	73	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	63	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0
IKM3C	1340	53	0	0	0	0	0	0	IKM3P	1340	0.1	0	0	0	0	0	0
IKM3C	1350	43.1	0	0	0	0	0	0	IKM3P	1350	0.1	0	0	0	0	0	0
IKM3C	1360	33.5	0	0	0	0	0	0	IKM3P	1360	0.5	0	0	0	0	0	0
IKM3C	1370	24.4	0	0	0	0	20	0	IKM3P	1370	1.4	0	0	0	0	20	0
IKM3C	1380	16.3	0	0	0	0	4	0	IKM3P	1380	3.4	0	0	0	0	0	0
IKM3C	1390	9.9	0	0	0	0	24	0	IKM3P	1390	6.9	0	0	0	0	60	0
IKM3C	1400	5.3	0	0	0	0	46	0	IKM3P	1400	12.3	0	0	0	0	0	0
IKM3C	1410	2.5	0	0	0	0	64	0	IKM3P	1410	19.5	0	0	0	0	0	0
IKM3C	1420	1	0	0	0	0	65	0	IKM3P	1420	28	0	0	0	0	20	0
IKM3C	1430	0.3	0	0	0	0	4	0	IKM3P	1430	37.3	0	0	0	0	20	0
IKM3C	1440	0.1	0	0	0	0	0	0	IKM3P	1440	47.1	0	0	0	0	60	0
IKM3C	1450	0.1	0	0	0	0	0	0	IKM3P	1450	57	0	0	0	0	20	0
IKM3C	1460	0.1	0	0	0	0	0	0	IKM3P	1460	67	0	0	0	0	0	0
IKM3C	1470	0.1	0	0	0	0	0	0	IKM3P	1470	76.9	0	0	0	0	0	0
IKM3C	1480	0.1	0	0	0	0	0	0	IKM3P	1480	86.9	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	IKM3P	1490	96.9	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	IKM3P	1500	106.9	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	IKM3P	1510	116.9	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	IKM3P	1520	126.9	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	IKM3P	1530	136.9	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	IKM3P	1540	146.9	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	IKM3P	1550	156.9	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	IKM3P	1560	166.9	0	0	0	0	0	0
<b>Jul-23 (39d 7/31/23); CSize 50; IKN3 1391.00</b>																	
IKN3C	1310	83.6	0	0	0	0	0	0	IKN3P	1310	0.4	0	0	0	0	0	0
IKN3C	1320	74	0	0	0	0	0	0	IKN3P	1320	0.8	0	0	0	0	0	0
IKN3C	1330	64.6	0	0	0	0	0	0	IKN3P	1330	1.3	0	0	0	0	0	0
IKN3C	1340	55.5	0	0	0	0	0	0	IKN3P	1340	2.2	0	0	0	0	0	0
IKN3C	1350	46.9	0	0	0	0	0	0	IKN3P	1350	3.6	0	0	0	0	0	0
IKN3C	1360	38.9	0	0	0	0	0	0	IKN3P	1360	5.5	0	0	0	0	0	0
IKN3C	1370	31.5	0	0	0	0	20	20	IKN3P	1370	8.1	0	0	0	0	0	0
IKN3C	1380	24.9	0	0	0	0	14	10	IKN3P	1380	11.5	0	0	0	0	0	0
IKN3C	1390	19.3	0	0	0	0	0	0	IKN3P	1390	15.8	0	0	0	0	9	9
IKN3C	1400	14.5	0	0	0	0	0	0	IKN3P	1400	17	0	0	0	0	25	25
IKN3C	1410	10.6	0	0	0	0	0	0	IKN3P	1410	26.5	0	0	0	0	20	20
IKN3C	1420	7.5	0	0	0	0	0	0	IKN3P	1420	33.9	0	0	0	0	0	0
IKN3C	1430	5.2	0	0	0	0	0	0	IKN3P	1430	41.5	0	0	0	0	0	0
IKN3C	1440	3.4	0	0	0	0	0	0	IKN3P	1440	49.8	0	0	0	0	0	0
IKN3C	1450	2.2	0	0	0	0	0	0	IKN3P	1450	58.5	0	0	0	0	0	0
<b>Sep-23 (99d 9/29/23); CSize 50; IKU3 1377.00</b>																	
IKU3C	1300	83.1	0	0	0	0	0	0	IKU3P	1300	3.7	0	0	0	0	0	0
IKU3C	1320	66.3	0	0	0	0	0	0	IKU3P	1320	6.8	0	0	0	0	0	0
IKU3C	1340	51.2	0	0	0	0	0	0	IKU3P	1340	11.5	0	0	0	0	0	0
IKU3C	1360	38.1	0	0	0	0	0	0	IKU3P	1360	18.3	0	0	0	0	0	0
IKU3C	1380	27.2	0	0	0	0	0	0	IKU3P	1380	27.2	0	0	0	0	0	0
IKU3C	1400	18.6	0	0	0	0	0	0	IKU3P	1400	38.5	0	0	0	0	0	0
IKU3C	1420	12.2	0	0	0	0	0	0	IKU3P	1420	51.9	0	0	0	0	0	0
IKU3C	1440	7.6	0	0	0	0	0	0	IKU3P	1440	67.1	0	0	0	0	0	0
IKU3C	1460	4.5	0	0	0	0	0	0	IKU3P	1460	83.9	0	0	0	0	0	0
IKU3C	1480	2.6	0	0	0	0	0	0	IKU3P	1480	101.7	0	0	0	0	0	0
IKU3C	1500	1.4	0	0	0	0	0	0	IKU3P	1500	120.4	0	0	0	0	0	0
IKU3C	1520	0.7	0	0	0	0	0	0	IKU3P	1520	139.5	0	0	0	0	0	0
IKU3C	1540	0.4	0	0	0	0	0	0	IKU3P	1540	159	0	0	0	0	0	0
<b>Dec-23 (190d 12/29/23); CSize 50; IKZ3 1379.00</b>																	
IKZ3C	1300	88.4	0	0	0	0	0	0	IKZ3P	1300	9.7	0	0	0	0	0	0
IKZ3C	1320	73.4	0	0	0	0	0	0	IKZ3P	1320	14.3	0	0	0	0	0	0
IKZ3C	1340	59.8	0	0	0	0	0	0	IKZ3P	1340	20.4	0	0	0	0	0	0
IKZ3C	1360	47.7	0	0	0	0	0	0	IKZ3P	1360	28.1	0	0	0	0	0	0
IKZ3C	1380	37.3	0	0	0	0	0	0	IKZ3P	1380	37.3	0	0	0	0	0	0
IKZ3C	1400	28.6	0	0	0	0	0	0	IKZ3P	1400	48.3	0	0	0	0	0	0
IKZ3C	1420	21.4	0	0	0	0	0	0	IKZ3P	1420	60.7	0	0	0	0	0	0
IKZ3C	1440	15.7	0	0	0	0	0	0	IKZ3P	1440	74.7	0	0	0	0	0	0
IKZ3C	1460	11.2	0	0	0	0	0	0	IKZ3P	1460	89.9	0	0	0	0	0	0
IKZ3C	1480	7.9	0	0	0	0	0	0	IKZ3P	1480	106.2	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
JUNE CALL	9.54	6.56	45.43
JUNE PUT	9.54	6.56	45.43
MEAN	9.54	6.56	45.43

	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	9.55	6.52	46.47
JULY PUT	8.78	6.52	34.66
MEAN	9.17	6.52	40.57

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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