

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 23	1,385.0	-4.00	1,388.0	1388.00	1376.50	7935	36,863
JUL 23	1,385.5	-3.50	1,388.0	1388.00	1378.00	232	187
SEP 23	1,373.0	-4.00	1,373.0	1374.00	1365.00	79	738
DEC 23	1,372.0	-6.50	1,378.5	1378.50	1365.00	138	162

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
<b>Jun-23 (28d 6/30/23); CSize 50; IKM3 1385.00</b>																			
IKM3C	1320	65.1	0	0	0	0	0	0	0	IKM3P	1320	0.2	0	0	0	0	0	0	0
IKM3C	1330	55.4	0	0	0	0	0	0	0	IKM3P	1330	0.5	0	0	0	0	0	0	0
IKM3C	1340	45.9	0	0	0	0	0	0	0	IKM3P	1340	1.1	0	0	0	0	0	0	0
IKM3C	1350	37	0	0	0	0	0	0	0	IKM3P	1350	2.1	0	0	0	0	0	0	0
IKM3C	1360	28.8	0	0	0	0	0	0	0	IKM3P	1360	3.8	0	0	0	0	0	0	0
IKM3C	1370	21.5	0	0	0	0	20	20	0	IKM3P	1370	6.5	0	0	0	0	20	20	0
IKM3C	1380	15.3	0	0	0	0	4	4	0	IKM3P	1380	10.3	0	0	0	0	0	0	0
IKM3C	1390	10.4	0	0	0	0	24	0	0	IKM3P	1390	15.3	0	0	0	0	20	20	0
IKM3C	1400	6.6	0	0	0	0	46	0	0	IKM3P	1400	21.6	0	0	0	0	0	0	0
IKM3C	1410	4	0	0	0	0	64	0	0	IKM3P	1410	28.9	0	0	0	0	0	0	0
IKM3C	1420	2.3	0	0	0	0	65	0	0	IKM3P	1420	37.2	0	0	0	0	20	0	0
IKM3C	1430	1.2	0	0	0	0	4	0	0	IKM3P	1430	46.1	0	0	0	0	0	20	0
IKM3C	1440	0.6	0	0	0	0	0	0	0	IKM3P	1440	55.5	0	0	0	0	0	60	0
IKM3C	1450	0.3	0	0	0	0	0	0	0	IKM3P	1450	65.1	0	0	0	0	0	20	0
IKM3C	1460	0.1	0	0	0	0	0	0	0	IKM3P	1460	74.9	0	0	0	0	0	0	0
IKM3C	1470	0.1	0	0	0	0	0	0	0	IKM3P	1470	84.8	0	0	0	0	0	0	0
IKM3C	1480	0.1	0	0	0	0	0	0	0	IKM3P	1480	94.8	0	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	0	IKM3P	1490	104.8	0	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	0	IKM3P	1500	114.7	0	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	0	IKM3P	1510	124.7	0	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	0	IKM3P	1520	134.7	0	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	0	IKM3P	1530	144.7	0	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	154.6	0	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	164.6	0	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	174.6	0	0	0	0	0	0	0
<b>Jul-23 (59d 7/31/23); CSize 50; IKN3 1385.00</b>																			
IKN3C	1330	57.5	0	0	0	0	0	0	0	IKN3P	1330	2.3	0	0	0	0	0	0	0
IKN3C	1340	48.9	0	0	0	0	0	0	0	IKN3P	1340	3.7	0	0	0	0	0	0	0
IKN3C	1350	40.9	0	0	0	0	0	0	0	IKN3P	1350	5.5	0	0	0	0	0	0	0
IKN3C	1360	33.5	0	0	0	0	0	0	0	IKN3P	1360	8.1	0	0	0	0	0	0	0
IKN3C	1370	26.8	0	0	0	0	0	0	0	IKN3P	1370	11.4	0	0	0	0	0	0	0
IKN3C	1380	21	0	0	0	0	0	0	0	IKN3P	1380	15.5	0	0	0	0	0	0	0
IKN3C	1390	16.1	0	0	0	0	0	0	0	IKN3P	1390	20.5	0	0	0	0	0	0	0
IKN3C	1400	12	0	0	0	0	0	0	0	IKN3P	1400	26.4	0	0	0	0	0	0	0
IKN3C	1410	8.7	0	0	0	0	0	0	0	IKN3P	1410	33	0	0	0	0	0	0	0
IKN3C	1420	6.1	0	0	0	0	0	0	0	IKN3P	1420	40.4	0	0	0	0	0	0	0
IKN3C	1430	4.2	0	0	0	0	0	0	0	IKN3P	1430	48.5	0	0	0	0	0	0	0
IKN3C	1440	2.8	0	0	0	0	0	0	0	IKN3P	1440	57	0	0	0	0	0	0	0
IKN3C	1450	1.8	0	0	0	0	0	0	0	IKN3P	1450	66	0	0	0	0	0	0	0
<b>Sep-23 (119d 9/29/23); CSize 50; IKU3 1370.00</b>																			
IKU3C	1320	59.4	0	0	0	0	0	0	0	IKU3P	1320	6.9	0	0	0	0	0	0	0
IKU3C	1340	44.7	0	0	0	0	0	0	0	IKU3P	1340	12	0	0	0	0	0	0	0
IKU3C	1360	32.2	0	0	0	0	0	0	0	IKU3P	1360	19.3	0	0	0	0	0	0	0
IKU3C	1380	22.1	0	0	0	0	0	0	0	IKU3P	1380	29	0	0	0	0	0	0	0
IKU3C	1400	14.4	0	0	0	0	0	0	0	IKU3P	1400	41.1	0	0	0	0	0	0	0
IKU3C	1420	8.9	0	0	0	0	0	0	0	IKU3P	1420	55.4	0	0	0	0	0	0	0
IKU3C	1440	5.2	0	0	0	0	0	0	0	IKU3P	1440	71.5	0	0	0	0	0	0	0
IKU3C	1460	2.9	0	0	0	0	0	0	0	IKU3P	1460	89	0	0	0	0	0	0	0
IKU3C	1480	1.5	0	0	0	0	0	0	0	IKU3P	1480	107.4	0	0	0	0	0	0	0
IKU3C	1500	0.8	0	0	0	0	0	0	0	IKU3P	1500	126.5	0	0	0	0	0	0	0
IKU3C	1520	0.4	0	0	0	0	0	0	0	IKU3P	1520	145.9	0	0	0	0	0	0	0
IKU3C	1540	0.2	0	0	0	0	0	0	0	IKU3P	1540	165.5	0	0	0	0	0	0	0
<b>Dec-23 (210d 12/29/23); CSize 50; IKZ3 1369.00</b>																			
IKZ3C	1320	64.4	0	0	0	0	0	0	0	IKZ3P	1320	13.3	0	0	0	0	0	0	0
IKZ3C	1340	51	0	0	0	0	0	0	0	IKZ3P	1340	19.6	0	0	0	0	0	0	0
IKZ3C	1360	39.4	0	0	0	0	0	0	0	IKZ3P	1360	27.6	0	0	0	0	0	0	0
IKZ3C	1380	29.6	0	0	0	0	0	0	0	IKZ3P	1380	37.5	0	0	0	0	0	0	0
IKZ3C	1400	21.7	0	0	0	0	0	0	0	IKZ3P	1400	49.2	0	0	0	0	0	0	0
IKZ3C	1420	15.4	0	0	0	0	0	0	0	IKZ3P	1420	62.5	0	0	0	0	0	0	0
IKZ3C	1440	10.6	0	0	0	0	0	0	0	IKZ3P	1440	77.4	0	0	0	0	0	0	0
IKZ3C	1460	7.1	0	0	0	0	0	0	0	IKZ3P	1460	93.5	0	0	0	0	0	0	0
IKZ3C	1480	4.6	0	0	0	0	0	0	0	IKZ3P	1480	110.7	0	0	0	0	0	0	0

Implied volatility for ATM			
	8.17	9.96	-17.97
JUNE CALL	8.17	9.96	-17.97
JUNE PUT	8.14	9.96	-18.27
MEAN	8.16	9.96	-18.12

  

Implied volatility for ATM			
	8.16	8.20	-0.49
JULY CALL	8.16	8.20	-0.49
JULY PUT	8.14	10.98	-25.87
MEAN	8.15	9.59	-15.02

	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

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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