

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 23	1,387.5	-7.00	1,394.5	1399.50	1386.50	8020	40,216
JUL 23	1,388.0	-7.00	1,394.0	1399.00	1387.50	2005	3,071
SEP 23	1,373.5	-7.50	1,383.0	1384.00	1375.00	83	906
DEC 23	1,374.0	-8.00	1,380.0	1385.50	1373.50	15	181

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jun-23 (4d 6/30/23); CSize 50; IKM3 1387.50																		
IKM3C	1310	77.5	0	0	0	0	0	0	0	IKM3P	1310	0.1	0	0	0	0	0	0
IKM3C	1320	67.5	0	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	57.5	0	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0
IKM3C	1340	47.5	0	0	0	0	0	0	0	IKM3P	1340	0.1	0	0	0	0	0	0
IKM3C	1350	37.5	0	0	0	0	0	0	0	IKM3P	1350	0.1	0	0	0	0	0	0
IKM3C	1360	27.6	0	0	0	0	0	0	0	IKM3P	1360	0.1	0	0	0	0	0	0
IKM3C	1370	18.2	0	0	0	0	20	0	0	IKM3P	1370	0.7	0	0	0	0	20	0
IKM3C	1380	10.2	0	0	0	0	4	0	0	IKM3P	1380	2.7	0	0	0	0	0	0
IKM3C	1390	4.5	0	0	0	0	24	0	0	IKM3P	1390	4.1	0	0	0	0	60	0
IKM3C	1400	1.5	0	0	0	0	46	0	0	IKM3P	1400	14	0	0	0	0	0	0
IKM3C	1410	0.4	0	0	0	0	64	0	0	IKM3P	1410	22.8	0	0	0	0	0	0
IKM3C	1420	0.1	0	0	0	0	65	0	0	IKM3P	1420	32.5	0	0	0	0	20	0
IKM3C	1430	0.1	0	0	0	0	4	0	0	IKM3P	1430	42.5	0	0	0	0	20	0
IKM3C	1440	0.1	0	0	0	0	0	0	0	IKM3P	1440	52.5	0	0	0	0	60	0
IKM3C	1450	0.1	0	0	0	0	0	0	0	IKM3P	1450	62.5	0	0	0	0	20	0
IKM3C	1460	0.1	0	0	0	0	0	0	0	IKM3P	1460	72.5	0	0	0	0	0	0
IKM3C	1470	0.1	0	0	0	0	0	0	0	IKM3P	1470	82.5	0	0	0	0	0	0
IKM3C	1480	0.1	0	0	0	0	0	0	0	IKM3P	1480	92.5	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	0	IKM3P	1490	102.4	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	0	IKM3P	1500	112.4	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	0	IKM3P	1510	122.4	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	0	IKM3P	1520	132.4	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	0	IKM3P	1530	142.4	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	152.4	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	162.4	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	172.4	0	0	0	0	0	0
Jul-23 (35d 7/31/23); CSize 50; IKN3 1388.00																		
IKN3C	1310	77.8	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	68	0	0	0	0	0	0	0	IKN3P	1320	0.2	0	0	0	0	0	0
IKN3C	1330	58.3	0	0	0	0	0	0	0	IKN3P	1330	0.5	0	0	0	0	0	0
IKN3C	1340	48.8	0	0	0	0	0	0	0	IKN3P	1340	1	0	0	0	0	0	0
IKN3C	1350	39.8	0	0	0	0	0	0	0	IKN3P	1350	2	0	0	0	0	0	0
IKN3C	1360	31.5	0	0	0	0	0	0	0	IKN3P	1360	3.6	0	0	0	0	0	0
IKN3C	1370	23.9	0	0	0	0	20	0	0	IKN3P	1370	6	0	0	0	0	0	0
IKN3C	1380	20	0	0	0	0	50	20	0	IKN3P	1380	9.5	0	0	0	0	0	0
IKN3C	1390	13.5	0	0	0	0	48	28	0	IKN3P	1390	14.2	0	0	0	0	9	0
IKN3C	1400	8.1	0	0	0	0	0	0	0	IKN3P	1400	20	0	0	0	0	45	20
IKN3C	1410	5.1	0	0	0	0	0	0	0	IKN3P	1410	27	0	0	0	0	60	40
IKN3C	1420	3	0	0	0	0	0	0	0	IKN3P	1420	34.9	0	0	0	0	0	0
IKN3C	1430	1.7	0	0	0	0	0	0	0	IKN3P	1430	43.6	0	0	0	0	0	0
IKN3C	1440	0.9	0	0	0	0	0	0	0	IKN3P	1440	52.7	0	0	0	0	0	0
IKN3C	1450	0.4	0	0	0	0	0	0	0	IKN3P	1450	62.2	0	0	0	0	0	0
IKN3C	1460	0.2	0	0	0	0	0	0	0	IKN3P	1460	72	0	0	0	0	0	0
Sep-23 (95d 9/29/23); CSize 50; IKU3 1373.50																		
IKU3C	1300	74.6	0	0	0	0	0	0	0	IKU3P	1300	1.7	0	0	0	0	0	0
IKU3C	1320	57	0	0	0	0	0	0	0	IKU3P	1320	4	0	0	0	0	0	0
IKU3C	1340	41.3	0	0	0	0	0	0	0	IKU3P	1340	8.1	0	0	0	0	0	0
IKU3C	1360	28.1	0	0	0	0	0	0	0	IKU3P	1360	14.7	0	0	0	0	0	0
IKU3C	1380	17.8	0	0	0	0	0	0	0	IKU3P	1380	24.2	0	0	0	0	0	0
IKU3C	1400	10.4	0	0	0	0	0	0	0	IKU3P	1400	36.7	0	0	0	0	0	0
IKU3C	1420	5.6	0	0	0	0	0	0	0	IKU3P	1420	51.7	0	0	0	0	0	0
IKU3C	1440	2.8	0	0	0	0	0	0	0	IKU3P	1440	68.7	0	0	0	0	0	0
IKU3C	1460	1.3	0	0	0	0	0	0	0	IKU3P	1460	87	0	0	0	0	0	0
IKU3C	1480	0.5	0	0	0	0	0	0	0	IKU3P	1480	106.1	0	0	0	0	0	0
IKU3C	1500	0.2	0	0	0	0	0	0	0	IKU3P	1500	125.7	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	145.4	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	165.2	0	0	0	0	0	0
Dec-23 (186d 12/29/23); CSize 50; IKZ3 1374.00																		
IKZ3C	1300	78.2	0	0	0	0	0	0	0	IKZ3P	1300	5.4	0	0	0	0	0	0
IKZ3C	1320	62.3	0	0	0	0	0	0	0	IKZ3P	1320	9.2	0	0	0	0	0	0
IKZ3C	1340	48.1	0	0	0	0	0	0	0	IKZ3P	1340	14.7	0	0	0	0	0	0
IKZ3C	1360	35.9	0	0	0	0	0	0	0	IKZ3P	1360	22.1	0	0	0	0	0	0
IKZ3C	1380	25.8	0	0	0	0	0	0	0	IKZ3P	1380	31.8	0	0	0	0	0	0
IKZ3C	1400	17.9	0	0	0	0	0	0	0	IKZ3P	1400	43.5	0	0	0	0	0	0
IKZ3C	1420	11.9	0	0	0	0	0	0	0	IKZ3P	1420	57.2	0	0	0	0	0	0
IKZ3C	1440	7.6	0	0	0	0	0	0	0	IKZ3P	1440	72.5	0	0	0	0	0	0
IKZ3C	1460	4.7	0	0	0	0	0	0	0	IKZ3P	1460	89.3	0	0	0	0	0	0
IKZ3C	1480	2.7	0	0	0	0	0	0	0	IKZ3P	1480	107	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	7.40	7.38	0.27
JUNE PUT	4.47	7.38	-39.43
MEAN	5.94	7.38	-19.58

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	8.27	7.39	11.91
JULY PUT	7.39	7.36	0.41
MEAN	7.83	7.38	6.17

Source: Bloomberg

	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

Kenanga Futures Sdn Bhd (353603-X)

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

Disclaimer: "This document has been prepared for general circulation based on information obtained from sources believed to be reliable but we do not make any presentations as to its accuracy or completeness. Any recommendation contained in this document does not have regard to the specific investment objectives, financial background and the particular needs of any person who may read this document. This document is for the information of addressees only and is not to be taken in substitution for the exercise of judgment and assessment by addressees in relation to any investment decision. Kenanga Futures Sdn Bhd accepts no liability whatsoever for any direct or consequential loss arising from any use of this document or any solicitation of an offer to buy or sell any securities/underlying securities. Kenanga Futures Sdn Bhd and its associates, their directors, and/or employees may have positions in, and may effect transactions in securities/underlying securities mentioned herein from time to time in the open market or otherwise, and may receive brokerage fees or act as principal or agent in