

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 23	1,385.0	-1.00	1,386.5	1392.50	1383.50	24063	35,698
JUL 23	1,384.5	-0.50	1,386.0	1391.50	1382.00	23265	34,353
SEP 23	1,368.0	-2.00	1,372.5	1375.50	1366.50	146	962
DEC 23	1,369.5	-2.00	1,373.0	1376.00	1369.50	11	183

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jun-23 (2d 6/30/23); CSize 50; IKM3 1388.00																		
IKM3C	1310	75	0	0	0	0	0	0	0	IKM3P	1310	0.1	0	0	0	0	0	0
IKM3C	1320	65	0	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	55	0	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0
IKM3C	1340	45	0	0	0	0	0	0	0	IKM3P	1340	0.1	0	0	0	0	0	0
IKM3C	1350	35	0	0	0	0	0	0	0	IKM3P	1350	0.1	0	0	0	0	0	0
IKM3C	1360	25	0	0	0	0	0	0	0	IKM3P	1360	0.1	0	0	0	0	0	0
IKM3C	1370	15	0	0	0	0	20	0	0	IKM3P	1370	0.1	0	0	0	0	20	0
IKM3C	1380	6	0	0	0	0	4	0	0	IKM3P	1380	1	0	0	0	0	0	0
IKM3C	1390	1	0	0	0	0	24	0	0	IKM3P	1390	6	0	0	0	0	60	0
IKM3C	1400	0.1	0	0	0	0	46	0	0	IKM3P	1400	15	0	0	0	0	0	0
IKM3C	1410	0.1	0	0	0	0	64	0	0	IKM3P	1410	25	0	0	0	0	0	0
IKM3C	1420	0.1	0	0	0	0	65	0	0	IKM3P	1420	35	0	0	0	0	20	0
IKM3C	1430	0.1	0	0	0	0	4	0	0	IKM3P	1430	45	0	0	0	0	20	0
IKM3C	1440	0.1	0	0	0	0	0	0	0	IKM3P	1440	55	0	0	0	0	60	0
IKM3C	1450	0.1	0	0	0	0	0	0	0	IKM3P	1450	65	0	0	0	0	20	0
IKM3C	1460	0.1	0	0	0	0	0	0	0	IKM3P	1460	75	0	0	0	0	0	0
IKM3C	1470	0.1	0	0	0	0	0	0	0	IKM3P	1470	85	0	0	0	0	0	0
IKM3C	1480	0.1	0	0	0	0	0	0	0	IKM3P	1480	95	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	0	IKM3P	1490	105	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	0	IKM3P	1500	115	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	0	IKM3P	1510	125	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	0	IKM3P	1520	135	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	0	IKM3P	1530	145	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	155	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	165	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	175	0	0	0	0	0	0
Jul-23 (33d 7/31/23); CSize 50; IKN3 1386.00																		
IKN3C	1310	74.3	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	64.3	0	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0
IKN3C	1330	54.4	0	0	0	0	0	0	0	IKN3P	1330	0.1	0	0	0	0	0	0
IKN3C	1340	44.7	0	0	0	0	0	0	0	IKN3P	1340	0.3	0	0	0	0	0	0
IKN3C	1350	35.2	0	0	0	0	0	0	0	IKN3P	1350	0.8	0	0	0	0	0	0
IKN3C	1360	26.3	0	0	0	0	0	0	0	IKN3P	1360	1.9	0	0	0	0	0	0
IKN3C	1370	18.4	0	0	0	0	24	4	0	IKN3P	1370	4	0	0	0	0	0	0
IKN3C	1380	12	0	0	0	0	70	20	0	IKN3P	1380	7.5	0	0	0	0	0	0
IKN3C	1390	7.1	0	0	0	0	48	0	0	IKN3P	1390	12.6	0	0	0	0	9	0
IKN3C	1400	3.8	0	0	0	0	0	0	0	IKN3P	1400	19.3	0	0	0	0	47	2
IKN3C	1410	1.8	0	0	0	0	0	0	0	IKN3P	1410	27.3	0	0	0	0	60	0
IKN3C	1420	0.8	0	0	0	0	0	0	0	IKN3P	1420	36.2	0	0	0	0	0	0
IKN3C	1430	0.3	0	0	0	0	0	0	0	IKN3P	1430	45.7	0	0	0	0	0	0
IKN3C	1440	0.1	0	0	0	0	0	0	0	IKN3P	1440	55.4	0	0	0	0	0	0
IKN3C	1450	0.1	0	0	0	0	0	0	0	IKN3P	1450	65.3	0	0	0	0	0	0
IKN3C	1460	0.1	0	0	0	0	0	0	0	IKN3P	1460	75.3	0	0	0	0	0	0
Sep-23 (93d 9/29/23); CSize 50; IKU3 1368.00																		
IKU3C	1300	68.1	0	0	0	0	0	0	0	IKU3P	1300	0.6	0	0	0	0	0	0
IKU3C	1320	49.6	0	0	0	0	0	0	0	IKU3P	1320	2	0	0	0	0	0	0
IKU3C	1340	33.2	0	0	0	0	0	0	0	IKU3P	1340	5.4	0	0	0	0	0	0
IKU3C	1360	19.9	0	0	0	0	0	0	0	IKU3P	1360	11.9	0	0	0	0	0	0
IKU3C	1380	10.5	0	0	0	0	0	0	0	IKU3P	1380	22.4	0	0	0	0	0	0
IKU3C	1400	4.8	0	0	0	0	0	0	0	IKU3P	1400	36.5	0	0	0	0	0	0
IKU3C	1420	1.9	0	0	0	0	0	0	0	IKU3P	1420	53.4	0	0	0	0	0	0
IKU3C	1440	0.6	0	0	0	0	0	0	0	IKU3P	1440	72	0	0	0	0	0	0
IKU3C	1460	0.2	0	0	0	0	0	0	0	IKU3P	1460	91.4	0	0	0	0	0	0
IKU3C	1480	0.1	0	0	0	0	0	0	0	IKU3P	1480	111.2	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	0	IKU3P	1500	131	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	150.8	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	170.6	0	0	0	0	0	0
Dec-23 (184d 12/29/23); CSize 50; IKZ3 1369.50																		
IKZ3C	1300	70.9	0	0	0	0	0	0	0	IKZ3P	1300	2.5	0	0	0	0	0	0
IKZ3C	1320	54	0	0	0	0	0	0	0	IKZ3P	1320	5.3	0	0	0	0	0	0
IKZ3C	1340	39.1	0	0	0	0	0	0	0	IKZ3P	1340	10.1	0	0	0	0	0	0
IKZ3C	1360	26.7	0	0	0	0	0	0	0	IKZ3P	1360	17.4	0	0	0	0	0	0
IKZ3C	1380	17.1	0	0	0	0	0	0	0	IKZ3P	1380	27.4	0	0	0	0	0	0
IKZ3C	1400	10.2	0	0	0	0	0	0	0	IKZ3P	1400	40.2	0	0	0	0	0	0
IKZ3C	1420	5.7	0	0	0	0	0	0	0	IKZ3P	1420	55.3	0	0	0	0	0	0
IKZ3C	1440	2.9	0	0	0	0	0	0	0	IKZ3P	1440	72.3	0	0	0	0	0	0
IKZ3C	1460	1.4	0	0	0	0	0	0	0	IKZ3P	1460	90.4	0	0	0	0	0	0
IKZ3C	1480	0.6	0	0	0	0	0	0	0	IKZ3P	1480	109.4	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	5.64	7.59	-25.69
JUNE PUT	5.64	7.59	-25.69
MEAN	5.64	7.59	-25.69

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	5.71	7.74	-26.23
JULY PUT	5.71	7.65	-25.36
MEAN	5.71	7.70	-25.80

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

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