

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
FEB 23	1,455.0	-3.50	1,459.0	1462.50	1448.00	24047	23,917
MAR 23	1,441.0	-4.00	1,446.0	1449.50	1434.50	23483	27,423
JUN 23	1,439.0	-5.00	1,440.0	1447.00	1434.00	152	490
SEP 23	1,431.0	-4.00	1,431.0	1436.50	1425.00	22	143

Calls								Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Feb-23 (1d 2/28/23); CSize 50; IKG3 1455.00																	
IKG3C	1400	55	0	0	0	0	0	0	IKG3P	1400	0.1	0	0	0	0	0	0
IKG3C	1410	45	0	0	0	0	0	0	IKG3P	1410	0.1	0	0	0	0	0	0
IKG3C	1420	35	0	0	0	0	0	0	IKG3P	1420	0.1	0	0	0	0	0	0
IKG3C	1430	25.2	0	0	0	0	0	0	IKG3P	1430	0.2	0	0	0	0	0	0
IKG3C	1440	15.9	0	0	0	0	0	0	IKG3P	1440	0.9	0	0	0	0	0	0
IKG3C	1450	8.3	0	0	0	0	0	0	IKG3P	1450	3.3	0	0	0	0	0	0
IKG3C	1460	3.3	0	0	0	0	24	0	IKG3P	1460	8.3	0	0	0	0	0	0
IKG3C	1470	1	0	0	0	0	39	0	IKG3P	1470	16	0	0	0	0	0	0
IKG3C	1480	0.2	0	0	0	0	35	0	IKG3P	1480	25.2	0	0	0	0	4	0
IKG3C	1490	0.1	0	0	0	0	19	0	IKG3P	1490	35	0	0	0	0	3	0
IKG3C	1500	0.1	0	0	0	0	0	0	IKG3P	1500	50	0	0	0	0	48	0
IKG3C	1510	0.1	0	0	0	0	0	0	IKG3P	1510	55	0	0	0	0	50	0
IKG3C	1520	0.1	0	0	0	0	0	0	IKG3P	1520	65	0	0	0	0	39	0
IKG3C	1530	0.1	0	0	0	0	0	0	IKG3P	1530	75	0	0	0	0	0	0
IKG3C	1540	0.1	0	0	0	0	0	0	IKG3P	1540	85	0	0	0	0	0	0
IKG3C	1550	0.1	0	0	0	0	0	0	IKG3P	1550	95	0	0	0	0	0	0
IKG3C	1560	0.1	0	0	0	0	0	0	IKG3P	1560	105	0	0	0	0	0	0
Mar-23 (32d 3/31/23); CSize 50; IKH3 1441.00																	
IKH3C	1300	140.6	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	130.7	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	120.7	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	110.7	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	100.8	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	90.9	0	0	0	0	0	0	IKH3P	1350	0.1	0	0	0	0	0	0
IKH3C	1360	81.1	0	0	0	0	0	0	IKH3P	1360	0.3	0	0	0	0	0	0
IKH3C	1370	71.3	0	0	0	0	0	0	IKH3P	1370	0.5	0	0	0	0	0	0
IKH3C	1380	61.8	0	0	0	0	0	0	IKH3P	1380	1	0	0	0	0	0	0
IKH3C	1390	52.7	0	0	0	0	0	0	IKH3P	1390	1.8	0	0	0	0	0	0
IKH3C	1400	43.9	0	0	0	0	0	0	IKH3P	1400	3	0	0	0	0	0	0
IKH3C	1410	35.8	0	0	0	0	0	0	IKH3P	1410	4.9	0	0	0	0	0	0
IKH3C	1420	28.4	0	0	0	0	0	0	IKH3P	1420	7.5	0	0	0	0	0	0
IKH3C	1430	21.9	0	0	0	0	0	0	IKH3P	1430	10.9	0	0	0	0	0	0
IKH3C	1440	16.4	0	0	0	0	0	0	IKH3P	1440	15.4	0	0	0	0	0	0
IKH3C	1450	11.9	0	0	0	0	30	0	IKH3P	1450	20.8	0	0	0	0	4	0
IKH3C	1460	8.3	0	0	0	0	10	0	IKH3P	1460	27.2	0	0	0	0	9	0
IKH3C	1470	5.6	0	0	0	0	20	0	IKH3P	1470	34.5	0	0	0	0	40	0
IKH3C	1480	3.6	0	0	0	0	22	0	IKH3P	1480	42.5	0	0	0	0	0	0
IKH3C	1490	2.2	0	0	0	0	0	0	IKH3P	1490	51.1	0	0	0	0	0	0
IKH3C	1500	1.3	0	0	0	0	0	0	IKH3P	1500	60.2	0	0	0	0	2	0
IKH3C	1510	0.8	0	0	0	0	0	0	IKH3P	1510	69.6	0	0	0	0	0	0
IKH3C	1520	0.4	0	0	0	0	0	0	IKH3P	1520	79.2	0	0	0	0	0	0
IKH3C	1530	0.2	0	0	0	0	0	0	IKH3P	1530	89	0	0	0	0	0	0
IKH3C	1540	0.1	0	0	0	0	0	0	IKH3P	1540	98.9	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0	IKH3P	1550	108.8	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0	IKH3P	1560	118.7	0	0	0	0	0	0
Jun-23 (123d 6/30/23); CSize 50; IKM3 1439.00																	
IKM3C	1340	100.9	0	0	0	0	0	0	IKM3P	1340	2.9	0	0	0	0	0	0
IKM3C	1360	83.4	0	0	0	0	0	0	IKM3P	1360	5.3	0	0	0	0	0	0
IKM3C	1380	67.3	0	0	0	0	0	0	IKM3P	1380	8.9	0	0	0	0	0	0
IKM3C	1400	52.7	0	0	0	0	0	0	IKM3P	1400	14.1	0	0	0	0	0	0
IKM3C	1420	40	0	0	0	0	0	0	IKM3P	1420	21.2	0	0	0	0	0	0
IKM3C	1440	29.4	0	0	0	0	0	0	IKM3P	1440	30.4	0	0	0	0	0	0
IKM3C	1460	20.8	0	0	0	0	0	0	IKM3P	1460	41.6	0	0	0	0	0	0
IKM3C	1480	14.2	0	0	0	0	0	0	IKM3P	1480	54.8	0	0	0	0	0	0
IKM3C	1500	9.4	0	0	0	0	0	0	IKM3P	1500	69.7	0	0	0	0	0	0
IKM3C	1520	5.9	0	0	0	0	0	0	IKM3P	1520	86.1	0	0	0	0	0	0
IKM3C	1540	3.6	0	0	0	0	0	0	IKM3P	1540	103.6	0	0	0	0	0	0
IKM3C	1560	2.1	0	0	0	0	0	0	IKM3P	1560	121.9	0	0	0	0	0	0
Sep-23 (214d 9/29/23); CSize 50; IKU3 1431.00																	
IKU3C	1380	68.2	0	0	0	0	0	0	IKU3P	1380	18.1	0	0	0	0	0	0
IKU3C	1400	55.4	0	0	0	0	0	0	IKU3P	1400	25	0	0	0	0	0	0
IKU3C	1420	44.2	0	0	0	0	0	0	IKU3P	1420	33.4	0	0	0	0	0	0
IKU3C	1440	34.5	0	0	0	0	0	0	IKU3P	1440	43.4	0	0	0	0	0	0
IKU3C	1460	26.5	0	0	0	0	0	0	IKU3P	1460	55	0	0	0	0	0	0
IKU3C	1480	19.9	0	0	0	0	0	0	IKU3P	1480	68	0	0	0	0	0	0
IKU3C	1500	14.6	0	0	0	0	0	0	IKU3P	1500	82.4	0	0	0	0	0	0
IKU3C	1520	10.5	0	0	0	0	0	0	IKU3P	1520	97.9	0	0	0	0	0	0
IKU3C	1540	7.4	0	0	0	0	0	0	IKU3P	1540	114.4	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	8.95	9.00	-0.56
FEBRUARY PUT	8.95	8.99	-0.44
MEAN	8.95	9.00	-0.50

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	8.96	8.96	0.00
MARCH PUT	8.96	8.96	0.00
MEAN	8.96	8.96	0.00

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	8.03	8.92	9.48	11.80	12.41
1 week ago	17.62	15.33	13.90	13.62	14.02
1 month ago	13.16	12.64	12.17	13.54	16.02
3 months ago	10.94	14.34	14.89	17.34	17.36
6 months ago	19.62	17.59	17.66	17.09	18.05

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 representations 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 judgement 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 affect 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