

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,429.5	3.00	1,426.0	1432.50	1424.50	4834	34,647
JUN 23	1,429.5	2.50	1,429.0	1432.00	1428.00	169	1,238
SEP 23	1,418.0	1.50	1,417.0	1420.00	1417.00	10	614
DEC 23	1,419.5	3.00	1,415.0	1420.50	1415.00	8	56

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
May-23 (9d 5/31/23); CSize 50; IKK3 1429.50																	
IKK3C	1350	79.4	0	0	0	0	0	0	IKK3P	1350	0.1	0	0	0	0	0	0
IKK3C	1360	69.4	0	0	0	0	0	0	IKK3P	1360	0.1	0	0	0	0	0	0
IKK3C	1370	59.4	0	0	0	0	0	0	IKK3P	1370	0.1	0	0	0	0	0	0
IKK3C	1380	49.5	0	0	0	0	0	0	IKK3P	1380	0.1	0	0	0	0	0	0
IKK3C	1390	39.5	0	0	0	0	20	0	IKK3P	1390	0.1	0	0	0	0	0	0
IKK3C	1400	29.7	0	0	0	0	2	0	IKK3P	1400	0.2	0	0	0	0	0	0
IKK3C	1410	20.4	0	0	0	0	89	0	IKK3P	1410	0.9	0	0	0	0	0	0
IKK3C	1420	12.3	0	0	0	0	104	0	IKK3P	1420	2.9	0	0	0	0	60	0
IKK3C	1430	6.3	0	0	0	0	4	0	IKK3P	1430	6.8	0	0	0	0	80	0
IKK3C	1440	2.6	0	0	0	0	0	0	IKK3P	1440	13.1	0	0	0	0	66	0
IKK3C	1450	0.9	0	0	0	0	0	0	IKK3P	1450	21.3	0	0	0	0	80	0
IKK3C	1460	0.2	0	0	0	0	0	0	IKK3P	1460	30.7	0	0	0	0	0	0
IKK3C	1470	0.1	0	0	0	0	0	0	IKK3P	1470	40.5	0	0	0	0	0	0
IKK3C	1480	0.1	0	0	0	0	0	0	IKK3P	1480	50.5	0	0	0	0	0	0
IKK3C	1490	0.1	0	0	0	0	0	0	IKK3P	1490	60.4	0	0	0	0	0	0
IKK3C	1500	0.1	0	0	0	0	0	0	IKK3P	1500	70.4	0	0	0	0	0	0
Jun-23 (39d 6/30/23); CSize 50; IKM3 1429.50																	
IKM3C	1320	109.1	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	99.2	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0
IKM3C	1340	89.2	0	0	0	0	0	0	IKM3P	1340	0.1	0	0	0	0	0	0
IKM3C	1350	79.3	0	0	0	0	0	0	IKM3P	1350	0.1	0	0	0	0	0	0
IKM3C	1360	69.4	0	0	0	0	0	0	IKM3P	1360	0.1	0	0	0	0	0	0
IKM3C	1370	59.6	0	0	0	0	0	0	IKM3P	1370	0.3	0	0	0	0	0	0
IKM3C	1380	50	0	0	0	0	0	0	IKM3P	1380	0.6	0	0	0	0	0	0
IKM3C	1390	40.7	0	0	0	0	0	0	IKM3P	1390	1.4	0	0	0	0	0	0
IKM3C	1400	32.1	0	0	0	0	0	0	IKM3P	1400	2.7	0	0	0	0	0	0
IKM3C	1410	24.3	0	0	0	0	0	0	IKM3P	1410	4.8	0	0	0	0	0	0
IKM3C	1420	18	0	0	0	0	44	20	IKM3P	1420	8	0	0	0	0	0	0
IKM3C	1430	16	0	0	0	0	4	4	IKM3P	1430	12.5	0	0	0	0	20	0
IKM3C	1440	7.7	0	0	0	0	0	0	IKM3P	1440	20.5	0	0	0	0	60	20
IKM3C	1450	4.7	0	0	0	0	0	0	IKM3P	1450	27.5	0	0	0	0	20	20
IKM3C	1460	2.7	0	0	0	0	0	0	IKM3P	1460	33.1	0	0	0	0	0	0
IKM3C	1470	1.4	0	0	0	0	0	0	IKM3P	1470	41.8	0	0	0	0	0	0
IKM3C	1480	0.7	0	0	0	0	0	0	IKM3P	1480	51	0	0	0	0	0	0
IKM3C	1490	0.3	0	0	0	0	0	0	IKM3P	1490	60.6	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	IKM3P	1500	70.4	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	IKM3P	1510	80.3	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	IKM3P	1520	90.2	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	IKM3P	1530	100.2	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	IKM3P	1540	110.1	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	IKM3P	1550	120.1	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	IKM3P	1560	130	0	0	0	0	0	0
Sep-23 (130d 9/29/23); CSize 50; IKU3 1418.00																	
IKU3C	1320	97.5	0	0	0	0	0	0	IKU3P	1320	0.6	0	0	0	0	0	0
IKU3C	1340	78.7	0	0	0	0	0	0	IKU3P	1340	1.6	0	0	0	0	0	0
IKU3C	1360	61	0	0	0	0	0	0	IKU3P	1360	3.7	0	0	0	0	0	0
IKU3C	1380	45	0	0	0	0	0	0	IKU3P	1380	7.4	0	0	0	0	0	0
IKU3C	1400	31.4	0	0	0	0	0	0	IKU3P	1400	13.6	0	0	0	0	0	0
IKU3C	1420	20.5	0	0	0	0	0	0	IKU3P	1420	22.4	0	0	0	0	0	0
IKU3C	1440	12.4	0	0	0	0	0	0	IKU3P	1440	34.2	0	0	0	0	0	0
IKU3C	1460	7	0	0	0	0	0	0	IKU3P	1460	48.5	0	0	0	0	0	0
IKU3C	1480	3.6	0	0	0	0	0	0	IKU3P	1480	64.9	0	0	0	0	0	0
IKU3C	1500	1.7	0	0	0	0	0	0	IKU3P	1500	82.8	0	0	0	0	0	0
IKU3C	1520	0.8	0	0	0	0	0	0	IKU3P	1520	101.6	0	0	0	0	0	0
IKU3C	1540	0.3	0	0	0	0	0	0	IKU3P	1540	121	0	0	0	0	0	0
Dec-23 (221d 12/29/23); CSize 50; IKZ3 1419.50																	
IKZ3C	1340	82.1	0	0	0	0	0	0	IKZ3P	1340	4.1	0	0	0	0	0	0
IKZ3C	1360	65.7	0	0	0	0	0	0	IKZ3P	1360	7.3	0	0	0	0	0	0
IKZ3C	1380	50.9	0	0	0	0	0	0	IKZ3P	1380	12.1	0	0	0	0	0	0
IKZ3C	1400	38	0	0	0	0	0	0	IKZ3P	1400	18.9	0	0	0	0	0	0
IKZ3C	1420	27.4	0	0	0	0	0	0	IKZ3P	1420	27.8	0	0	0	0	0	0
IKZ3C	1440	18.9	0	0	0	0	0	0	IKZ3P	1440	39	0	0	0	0	0	0
IKZ3C	1460	12.5	0	0	0	0	0	0	IKZ3P	1460	52.2	0	0	0	0	0	0
IKZ3C	1480	7.9	0	0	0	0	0	0	IKZ3P	1480	67.3	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
MAY CALL	6.33	8.60	-26.40
MAY PUT	6.34	8.60	-26.28
MEAN	6.34	8.60	-26.34

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	8.34	8.54	-2.34
JUNE PUT	6.35	8.56	-25.82
MEAN	7.35	8.55	-14.09

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 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 accept 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