

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	1,463.5	-4.00	1,467.5	1472.00	1462.00	5193	28,936
JAN 23	1,466.5	-4.00	1,470.5	1474.00	1465.00	135	682
MAR 23	1,457.0	-2.50	1,459.5	1462.50	1456.00	23	501
JUN 23	1,453.5	-4.00	1,460.5	1460.50	1453.50	9	383

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Dec-22 (7d 12/30/22); CSize 50; IKZ2 1458.00																		
IKZ2C	1320	147.9	0	0	0	0	0	0		IKZ2P	1320	0.1	0	0	0	0	0	0
IKZ2C	1330	137.9	0	0	0	0	0	0		IKZ2P	1330	0.1	0	0	0	0	0	0
IKZ2C	1340	127.9	0	0	0	0	0	0		IKZ2P	1340	0.1	0	0	0	0	0	0
IKZ2C	1350	117.9	0	0	0	0	0	0		IKZ2P	1350	0.1	0	0	0	0	0	0
IKZ2C	1360	107.9	0	0	0	0	0	0		IKZ2P	1360	0.1	0	0	0	0	0	0
IKZ2C	1370	98	0	0	0	0	0	0		IKZ2P	1370	0.1	0	0	0	0	0	0
IKZ2C	1380	88	0	0	0	0	0	0		IKZ2P	1380	0.1	0	0	0	0	0	0
IKZ2C	1390	78	0	0	0	0	0	0		IKZ2P	1390	0.1	0	0	0	0	0	0
IKZ2C	1400	68.2	0	0	0	0	0	0		IKZ2P	1400	0.2	0	0	0	0	0	0
IKZ2C	1410	58.5	0	0	0	0	0	0		IKZ2P	1410	0.5	0	0	0	0	0	0
IKZ2C	1420	49	0	0	0	0	0	0		IKZ2P	1420	1.1	0	0	0	0	0	0
IKZ2C	1430	40	0	0	0	0	0	0		IKZ2P	1430	2.1	0	0	0	0	0	0
IKZ2C	1440	31.7	0	0	0	0	0	15		IKZ2P	1440	3.7	0	0	0	0	0	0
IKZ2C	1450	24.2	0	0	0	0	0	15		IKZ2P	1450	6.2	0	0	0	0	1	0
IKZ2C	1460	17.7	0	0	0	0	0	97	20	IKZ2P	1460	9.7	0	0	0	0	25	0
IKZ2C	1470	12.4	0	0	0	0	0	170	55	IKZ2P	1470	14.4	0	0	0	0	0	0
IKZ2C	1480	8.3	0	0	0	0	0	139	20	IKZ2P	1480	20.3	0	0	0	0	11	0
IKZ2C	1490	5.2	0	0	0	0	0	20	18	IKZ2P	1490	27.2	0	0	0	0	8	0
IKZ2C	1500	3.1	0	0	0	0	0	0	0	IKZ2P	1500	35.1	0	0	0	0	0	0
IKZ2C	1510	1.8	0	0	0	0	0	0	0	IKZ2P	1510	43.8	0	0	0	0	0	0
IKZ2C	1520	1	0	0	0	0	0	0	0	IKZ2P	1520	52.9	0	0	0	0	0	0
IKZ2C	1530	0.5	0	0	0	0	0	0	0	IKZ2P	1530	62.4	0	0	0	0	0	0
IKZ2C	1540	0.2	0	0	0	0	0	0	0	IKZ2P	1540	72.2	0	0	0	0	0	0
IKZ2C	1550	0.1	0	0	0	0	0	0	0	IKZ2P	1550	82.1	0	0	0	0	0	0
IKZ2C	1560	0.1	0	0	0	0	0	0	0	IKZ2P	1560	92	0	0	0	0	0	0
IKZ2C	1570	0.1	0	0	0	0	0	0	0	IKZ2P	1570	102	0	0	0	0	0	0
IKZ2C	1580	0.1	0	0	0	0	0	0	0	IKZ2P	1580	111.9	0	0	0	0	0	0
IKZ2C	1590	0.1	0	0	0	0	0	0	0	IKZ2P	1590	121.9	0	0	0	0	0	0
IKZ2C	1600	0.1	0	0	0	0	0	0	0	IKZ2P	1600	131.9	0	0	0	0	0	0
IKZ2C	1610	0.1	0	0	0	0	0	0	0	IKZ2P	1610	141.9	0	0	0	0	0	0
IKZ2C	1620	0.1	0	0	0	0	0	0	0	IKZ2P	1620	151.9	0	0	0	0	0	0
IKZ2C	1630	0.1	0	0	0	0	0	0	0	IKZ2P	1630	161.9	0	0	0	0	0	0
IKZ2C	1640	0.1	0	0	0	0	0	0	0	IKZ2P	1640	171.9	0	0	0	0	0	0
Jan-23 (39d 1/31/23); CSize 50; IKF3 1462.00																		
IKF3C	1400	76.8	0	0	0	0	0	0	0	IKF3P	1400	6.5	0	0	0	0	0	0
IKF3C	1410	68.8	0	0	0	0	0	0	0	IKF3P	1410	8.5	0	0	0	0	0	0
IKF3C	1420	61.2	0	0	0	0	0	0	0	IKF3P	1420	10.8	0	0	0	0	0	0
IKF3C	1430	54	0	0	0	0	0	0	0	IKF3P	1430	13.6	0	0	0	0	0	0
IKF3C	1440	47.2	0	0	0	0	0	0	0	IKF3P	1440	16.8	0	0	0	0	0	0
IKF3C	1450	41	0	0	0	0	0	0	0	IKF3P	1450	20.6	0	0	0	0	20	0
IKF3C	1460	35.3	0	0	0	0	0	0	0	IKF3P	1460	24.8	0	0	0	0	40	0
IKF3C	1470	30.1	0	0	0	0	0	0	0	IKF3P	1470	29.6	0	0	0	0	0	0
IKF3C	1480	25.5	0	0	0	0	0	0	0	IKF3P	1480	34.9	0	0	0	0	0	0
IKF3C	1490	21.3	0	0	0	0	0	20	0	IKF3P	1490	40.8	0	0	0	0	0	0
IKF3C	1500	17.7	0	0	0	0	0	0	0	IKF3P	1500	47.1	0	0	0	0	0	0
IKF3C	1510	14.6	0	0	0	0	0	0	0	IKF3P	1510	54	0	0	0	0	0	0
IKF3C	1520	11.9	0	0	0	0	0	0	0	IKF3P	1520	61.2	0	0	0	0	0	0
IKF3C	1530	9.6	0	0	0	0	0	0	0	IKF3P	1530	68.9	0	0	0	0	0	0
IKF3C	1540	7.6	0	0	0	0	0	0	0	IKF3P	1540	76.9	0	0	0	0	0	0
IKF3C	1550	6	0	0	0	0	0	0	0	IKF3P	1550	85.3	0	0	0	0	0	0
Mar-23 (98d 3/31/23); CSize 50; IKH3 1455.00																		
IKH3C	1300	164.7	0	0	0	0	0	0	0	IKH3P	1300	3.5	0	0	0	0	0	0
IKH3C	1320	146.7	0	0	0	0	0	0	0	IKH3P	1320	5.3	0	0	0	0	0	0
IKH3C	1340	129.4	0	0	0	0	0	0	0	IKH3P	1340	7.8	0	0	0	0	0	0
IKH3C	1360	112.9	0	0	0	0	0	0	0	IKH3P	1360	11.2	0	0	0	0	0	0
IKH3C	1380	97.4	0	0	0	0	0	0	0	IKH3P	1380	15.6	0	0	0	0	0	0
IKH3C	1400	83.1	0	0	0	0	0	0	0	IKH3P	1400	21.1	0	0	0	0	0	0
IKH3C	1420	70	0	0	0	0	0	0	0	IKH3P	1420	27.8	0	0	0	0	0	0
IKH3C	1440	58.2	0	0	0	0	0	0	0	IKH3P	1440	35.8	0	0	0	0	0	0
IKH3C	1460	47.7	0	0	0	0	0	0	0	IKH3P	1460	45.2	0	0	0	0	0	0
IKH3C	1480	38.6	0	0	0	0	0	0	0	IKH3P	1480	56	0	0	0	0	0	0
IKH3C	1500	30.8	0	0	0	0	0	0	0	IKH3P	1500	68	0	0	0	0	0	0
IKH3C	1520	24.3	0	0	0	0	0	0	0	IKH3P	1520	81.3	0	0	0	0	0	0
IKH3C	1540	18.8	0	0	0	0	0	0	0	IKH3P	1540	95.7	0	0	0	0	0	0
IKH3C	1560	14.4	0	0	0	0	0	0	0	IKH3P	1560	111.1	0	0	0	0	0	0
Jun-23 (189d 6/30/23); CSize 50; IKM3 1450.00																		
IKM3C	1340	135.1	0	0	0	0	0	0	0	IKM3P	1340	20	0	0	0	0	0	0
IKM3C	1360	120.6	0	0	0	0	0	0	0	IKM3P	1360	25.2	0	0	0	0	0	0
IKM3C	1380	107	0	0	0	0	0	0	0	IKM3P	1380	31.3	0	0	0	0	0	0
IKM3C	1400	94.4	0	0	0	0	0	0	0	IKM3P	1400	38.3	0	0	0	0	0	0
IKM3C	1420	82.7	0	0	0	0	0	0	0	IKM3P	1420	46.3	0	0	0	0	0	0
IKM3C	1440	72	0	0	0	0	0	0	0	IKM3P	1440	55.2	0	0	0	0	0	0
IKM3C	1460	62.2	0	0	0	0	0	0	0	IKM3P	1460	65.2	0	0	0	0	0	0
IKM3C	1480	53.4	0	0	0	0	0	0	0	IKM3P	1480	76.1	0	0	0	0	0	0
IKM3C	1500	45.6	0	0	0	0	0	0	0	IKM3P	1500	87.9	0	0	0	0	0	0
IKM3C	1520	38.6	0	0	0	0	0	0	0	IKM3P	1520	100.6	0	0	0	0	0	0
IKM3C	1540	32.5	0	0	0	0	0	0	0	IKM3P	1540	114.2	0	0	0	0	0	0
IKM3C	1560	27.2	0	0	0	0	0	0	0	IKM3P	1560	128.5	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
DECEMBER CALL	15.42	-27.81
DECEMBER PUT	15.42	-29.81
MEAN	15.42	-28.83

	10Days	20Days	30Days	60Days	90Days
Current	10.62	10.31	13.17	12.05	12.55
1 week ago	8.03	11.58	11.16	12.28	13.61
1 month ago	12.33	12.31	11.76	13.93	15.85
3 months ago	12.32	16.04	15.03	18.19	17.14
6 months ago	12.98	13.57	14.69	16.75	17.57

Implied volatility for ATM	Previous day	1D%CHG
JANUARY CALL	15.43	-29.86
JANUARY PUT	15.42	-29.91
MEAN	15.43	-29.89

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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