

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	1,425.5	-1.50	1,427.5	1434.50	1423.50	6708	32,458
MAY 23	1,425.5						-
JUN 23	1,428.0	-0.50	1,429.5	1435.50	1425.50	82	698
SEP 23	1,417.0	-1.50	1,419.5	1426.50	1416.50	57	371

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
<b>Apr-23 (25d 4/28/23); CSize 50; IKJ3 1425.50</b>																			
IKJ3C	1330	95.3	0	0	0	0	0	0	0	IKJ3P	1330	0.1	0	0	0	0	0	0	0
IKJ3C	1340	85.4	0	0	0	0	0	0	0	IKJ3P	1340	0.1	0	0	0	0	0	0	0
IKJ3C	1350	75.6	0	0	0	0	0	0	0	IKJ3P	1350	0.2	0	0	0	0	0	0	0
IKJ3C	1360	65.8	0	0	0	0	0	0	0	IKJ3P	1360	0.5	0	0	0	0	0	0	0
IKJ3C	1370	56.3	0	0	0	0	0	0	0	IKJ3P	1370	1	0	0	0	0	0	0	0
IKJ3C	1380	47.2	0	0	0	0	0	20	0	IKJ3P	1380	1.8	0	0	0	0	0	0	0
IKJ3C	1390	38.6	0	0	0	0	0	51	0	IKJ3P	1390	3.1	0	0	0	0	0	0	0
IKJ3C	1400	30.6	0	0	0	0	0	4	0	IKJ3P	1400	5.2	0	0	0	0	0	7	0
IKJ3C	1410	23.5	0	0	0	0	0	20	20	IKJ3P	1410	8.1	0	0	0	0	0	44	0
IKJ3C	1420	17.5	0	0	0	0	0	20	20	IKJ3P	1420	12	0	0	0	0	0	85	0
IKJ3C	1430	12.5	0	0	0	0	0	0	0	IKJ3P	1430	17	0	0	0	0	0	80	0
IKJ3C	1440	8.6	0	0	0	0	0	0	0	IKJ3P	1440	23	0	0	0	0	0	20	0
IKJ3C	1450	5.6	0	0	0	0	0	0	0	IKJ3P	1450	30.1	0	0	0	0	0	0	0
IKJ3C	1460	3.5	0	0	0	0	0	0	0	IKJ3P	1460	38	0	0	0	0	0	0	0
IKJ3C	1470	2.1	0	0	0	0	0	0	0	IKJ3P	1470	46.5	0	0	0	0	0	0	0
IKJ3C	1480	1.2	0	0	0	0	0	0	0	IKJ3P	1480	55.6	0	0	0	0	0	0	0
IKJ3C	1490	0.7	0	0	0	0	0	0	0	IKJ3P	1490	65	0	0	0	0	0	0	0
IKJ3C	1500	0.3	0	0	0	0	0	0	0	IKJ3P	1500	74.7	0	0	0	0	0	0	0
<b>May-23 (58d 5/31/23); CSize 50; IKK3 1425.50</b>																			
IKK3C	1370	0	0	0	0	0	0	0	0	IKK3P	1370	0	0	0	0	0	0	0	0
IKK3C	1380	0	0	0	0	0	0	0	0	IKK3P	1380	0	0	0	0	0	0	0	0
IKK3C	1390	0	0	0	0	0	0	0	0	IKK3P	1390	0	0	0	0	0	0	0	0
IKK3C	1400	0	0	0	0	0	0	0	0	IKK3P	1400	0	0	0	0	0	0	0	0
IKK3C	1410	0	0	0	0	0	0	0	0	IKK3P	1410	0	0	0	0	0	0	0	0
IKK3C	1420	0	0	0	0	0	0	0	0	IKK3P	1420	0	0	0	0	0	0	0	0
IKK3C	1430	0	0	0	0	0	0	0	0	IKK3P	1430	0	0	0	0	0	0	0	0
IKK3C	1440	0	0	0	0	0	0	0	0	IKK3P	1440	0	0	0	0	0	0	0	0
IKK3C	1450	0	0	0	0	0	0	0	0	IKK3P	1450	0	0	0	0	0	0	0	0
IKK3C	1460	0	0	0	0	0	0	0	0	IKK3P	1460	0	0	0	0	0	0	0	0
IKK3C	1470	0	0	0	0	0	0	0	0	IKK3P	1470	0	0	0	0	0	0	0	0
IKK3C	1480	0	0	0	0	0	0	0	0	IKK3P	1480	0	0	0	0	0	0	0	0
IKK3C	1490	0	0	0	0	0	0	0	0	IKK3P	1490	0	0	0	0	0	0	0	0
<b>Jun-23 (88d 6/30/23); CSize 50; IKM3 1428.00</b>																			
IKM3C	1320	108.4	0	0	0	0	0	0	0	IKM3P	1320	1.2	0	0	0	0	0	0	0
IKM3C	1340	89.9	0	0	0	0	0	0	0	IKM3P	1340	2.5	0	0	0	0	0	0	0
IKM3C	1360	72.4	0	0	0	0	0	0	0	IKM3P	1360	4.9	0	0	0	0	0	0	0
IKM3C	1380	56.4	0	0	0	0	0	0	0	IKM3P	1380	8.7	0	0	0	0	0	0	0
IKM3C	1400	42.2	0	0	0	0	0	0	0	IKM3P	1400	14.4	0	0	0	0	0	0	0
IKM3C	1420	30.4	0	0	0	0	0	0	0	IKM3P	1420	22.4	0	0	0	0	0	0	0
IKM3C	1440	20.8	0	0	0	0	0	0	0	IKM3P	1440	32.8	0	0	0	0	0	0	0
IKM3C	1460	13.6	0	0	0	0	0	0	0	IKM3P	1460	45.4	0	0	0	0	0	0	0
IKM3C	1480	8.5	0	0	0	0	0	0	0	IKM3P	1480	60.1	0	0	0	0	0	0	0
IKM3C	1500	5	0	0	0	0	0	0	0	IKM3P	1500	76.5	0	0	0	0	0	0	0
IKM3C	1520	2.8	0	0	0	0	0	0	0	IKM3P	1520	94.2	0	0	0	0	0	0	0
IKM3C	1540	1.5	0	0	0	0	0	0	0	IKM3P	1540	112.7	0	0	0	0	0	0	0
IKM3C	1560	0.8	0	0	0	0	0	0	0	IKM3P	1560	131.8	0	0	0	0	0	0	0
<b>Sep-23 (179d 9/29/23); CSize 50; IKU3 1417.00</b>																			
IKU3C	1320	101.9	0	0	0	0	0	0	0	IKU3P	1320	6.3	0	0	0	0	0	0	0
IKU3C	1340	85.7	0	0	0	0	0	0	0	IKU3P	1340	9.8	0	0	0	0	0	0	0
IKU3C	1360	70.7	0	0	0	0	0	0	0	IKU3P	1360	14.5	0	0	0	0	0	0	0
IKU3C	1380	57.2	0	0	0	0	0	0	0	IKU3P	1380	20.8	0	0	0	0	0	0	0
IKU3C	1400	45.3	0	0	0	0	0	0	0	IKU3P	1400	28.6	0	0	0	0	0	0	0
IKU3C	1420	35.2	0	0	0	0	0	0	0	IKU3P	1420	38.1	0	0	0	0	0	0	0
IKU3C	1440	26.6	0	0	0	0	0	0	0	IKU3P	1440	49.3	0	0	0	0	0	0	0
IKU3C	1460	19.7	0	0	0	0	0	0	0	IKU3P	1460	62.1	0	0	0	0	0	0	0
IKU3C	1480	14.3	0	0	0	0	0	0	0	IKU3P	1480	76.3	0	0	0	0	0	0	0
IKU3C	1500	10.1	0	0	0	0	0	0	0	IKU3P	1500	91.8	0	0	0	0	0	0	0
IKU3C	1520	6.9	0	0	0	0	0	0	0	IKU3P	1520	108.4	0	0	0	0	0	0	0
IKU3C	1540	4.7	0	0	0	0	0	0	0	IKU3P	1540	125.8	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
APRIL CALL	10.33	9.30	11.08
APRIL PUT	10.33	9.30	11.08
MEAN	10.33	9.30	11.08

Implied volatility for ATM		Previous day	1D%CHG
MAY CALL	9.30	9.87	-5.78
MAY PUT	9.30	10.81	-13.97
MEAN	9.30	10.34	-10.06

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	8.05	8.67	9.22	11.70	12.29
1 week ago	18.61	14.46	14.07	13.71	14.04
1 month ago	10.96	12.64	12.10	12.85	15.71
3 months ago	9.95	13.63	14.47	17.19	17.30
6 months ago	20.51	17.00	17.45	17.01	17.49

Kenanga Futures Sdn Bhd (353603-X)

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

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