

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
FEB 23	1,456.5	1.50	1,452.0	1460.00	1448.50	7241	7,662
MAR 23	1,445.0	4.00	1,439.0	1447.00	1435.50	10167	30,437
JUN 23	1,442.5	3.50	1,440.5	1443.50	1433.00	67	489
SEP 23	1,433.0	2.00	1,428.0	1434.00	1428.00	13	149

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Feb-23 (1d 2/28/23); CSize 50; IKG3 1457.50																	
IKG3C	1400	56.5	0	0	0	0	0	0	IKG3P	1400	0.1	0	0	0	0	0	0
IKG3C	1410	46.5	0	0	0	0	0	0	IKG3P	1410	0.1	0	0	0	0	0	0
IKG3C	1420	36.5	0	0	0	0	0	0	IKG3P	1420	0.1	0	0	0	0	0	0
IKG3C	1430	26.5	0	0	0	0	0	0	IKG3P	1430	0.1	0	0	0	0	0	0
IKG3C	1440	16.7	0	0	0	0	0	0	IKG3P	1440	0.2	0	0	0	0	0	0
IKG3C	1450	8	0	0	0	0	0	0	IKG3P	1450	1.5	0	0	0	0	0	0
IKG3C	1460	2.4	0	0	0	0	24	0	IKG3P	1460	5.9	0	0	0	0	0	0
IKG3C	1470	0.4	0	0	0	0	39	0	IKG3P	1470	13.9	0	0	0	0	0	0
IKG3C	1480	0.1	0	0	0	0	35	0	IKG3P	1480	23.5	0	0	0	0	4	0
IKG3C	1490	0.1	0	0	0	0	19	0	IKG3P	1490	33.5	0	0	0	0	3	0
IKG3C	1500	0.1	0	0	0	0	0	0	IKG3P	1500	43.5	0	0	0	0	48	0
IKG3C	1510	0.1	0	0	0	0	0	0	IKG3P	1510	53.5	0	0	0	0	50	0
IKG3C	1520	0.1	0	0	0	0	0	0	IKG3P	1520	63.5	0	0	0	0	39	0
IKG3C	1530	0.1	0	0	0	0	0	0	IKG3P	1530	73.5	0	0	0	0	0	0
IKG3C	1540	0.1	0	0	0	0	0	0	IKG3P	1540	83.5	0	0	0	0	0	0
IKG3C	1550	0.1	0	0	0	0	0	0	IKG3P	1550	93.5	0	0	0	0	0	0
IKG3C	1560	0.1	0	0	0	0	0	0	IKG3P	1560	103.5	0	0	0	0	0	0
Mar-23 (32d 3/31/23); CSize 50; IKH3 1444.00																	
IKH3C	1300	144.7	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	134.8	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	124.8	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	115	0	0	0	0	0	0	IKH3P	1330	0.3	0	0	0	0	0	0
IKH3C	1340	105.2	0	0	0	0	0	0	IKH3P	1340	0.5	0	0	0	0	0	0
IKH3C	1350	95.5	0	0	0	0	0	0	IKH3P	1350	0.8	0	0	0	0	0	0
IKH3C	1360	86	0	0	0	0	0	0	IKH3P	1360	1.2	0	0	0	0	0	0
IKH3C	1370	76.7	0	0	0	0	0	0	IKH3P	1370	1.9	0	0	0	0	0	0
IKH3C	1380	67.7	0	0	0	0	0	0	IKH3P	1380	2.9	0	0	0	0	0	0
IKH3C	1390	59.1	0	0	0	0	0	0	IKH3P	1390	4.2	0	0	0	0	0	0
IKH3C	1400	50.9	0	0	0	0	0	0	IKH3P	1400	6	0	0	0	0	0	0
IKH3C	1410	43.3	0	0	0	0	0	0	IKH3P	1410	8.4	0	0	0	0	0	0
IKH3C	1420	36	0	0	0	0	0	0	IKH3P	1420	11.3	0	0	0	0	0	0
IKH3C	1430	29.9	0	0	0	0	20	20	IKH3P	1430	14.9	0	0	0	0	0	0
IKH3C	1440	23.9	0	0	0	0	0	0	IKH3P	1440	19.3	0	0	0	0	0	0
IKH3C	1450	19.3	0	0	0	0	30	0	IKH3P	1450	19.9	0	0	0	0	4	0
IKH3C	1460	15.2	0	0	0	0	10	0	IKH3P	1460	28.8	0	0	0	0	9	0
IKH3C	1470	11.7	0	0	0	0	20	0	IKH3P	1470	36.6	0	0	0	0	40	0
IKH3C	1480	8.8	0	0	0	0	22	0	IKH3P	1480	43.7	0	0	0	0	0	0
IKH3C	1490	6.5	0	0	0	0	0	0	IKH3P	1490	51.4	0	0	0	0	0	0
IKH3C	1500	4.7	0	0	0	0	0	0	IKH3P	1500	59.6	0	0	0	0	2	0
IKH3C	1510	3.4	0	0	0	0	0	0	IKH3P	1510	68.2	0	0	0	0	0	0
IKH3C	1520	2.3	0	0	0	0	0	0	IKH3P	1520	77.2	0	0	0	0	0	0
IKH3C	1530	1.6	0	0	0	0	0	0	IKH3P	1530	86.4	0	0	0	0	0	0
IKH3C	1540	1.1	0	0	0	0	0	0	IKH3P	1540	95.8	0	0	0	0	0	0
IKH3C	1550	0.7	0	0	0	0	0	0	IKH3P	1550	105.4	0	0	0	0	0	0
IKH3C	1560	0.4	0	0	0	0	0	0	IKH3P	1560	115.2	0	0	0	0	0	0
Jun-23 (123d 6/30/23); CSize 50; IKM3 1442.50																	
IKM3C	1340	110	0	0	0	0	0	0	IKM3P	1340	8.6	0	0	0	0	0	0
IKM3C	1360	94.1	0	0	0	0	0	0	IKM3P	1360	12.4	0	0	0	0	0	0
IKM3C	1380	79.3	0	0	0	0	0	0	IKM3P	1380	17.5	0	0	0	0	0	0
IKM3C	1400	65.9	0	0	0	0	0	0	IKM3P	1400	23.8	0	0	0	0	0	0
IKM3C	1420	53.9	0	0	0	0	0	0	IKM3P	1420	31.6	0	0	0	0	0	0
IKM3C	1440	43.4	0	0	0	0	0	0	IKM3P	1440	40.9	0	0	0	0	0	0
IKM3C	1460	34.3	0	0	0	0	0	0	IKM3P	1460	51.6	0	0	0	0	0	0
IKM3C	1480	26.7	0	0	0	0	0	0	IKM3P	1480	63.8	0	0	0	0	0	0
IKM3C	1500	20.4	0	0	0	0	0	0	IKM3P	1500	77.3	0	0	0	0	0	0
IKM3C	1520	15.3	0	0	0	0	0	0	IKM3P	1520	92	0	0	0	0	0	0
IKM3C	1540	11.3	0	0	0	0	0	0	IKM3P	1540	107.8	0	0	0	0	0	0
IKM3C	1560	8.2	0	0	0	0	0	0	IKM3P	1560	124.5	0	0	0	0	0	0
Sep-23 (214d 9/29/23); CSize 50; IKU3 1433.00																	
IKU3C	1380	83.8	0	0	0	0	0	0	IKU3P	1380	31.7	0	0	0	0	0	0
IKU3C	1400	71.9	0	0	0	0	0	0	IKU3P	1400	39.5	0	0	0	0	0	0
IKU3C	1420	61.2	0	0	0	0	0	0	IKU3P	1420	48.4	0	0	0	0	0	0
IKU3C	1440	51.6	0	0	0	0	0	0	IKU3P	1440	58.4	0	0	0	0	0	0
IKU3C	1460	43.1	0	0	0	0	0	0	IKU3P	1460	69.6	0	0	0	0	0	0
IKU3C	1480	35.6	0	0	0	0	0	0	IKU3P	1480	81.8	0	0	0	0	0	0
IKU3C	1500	29.2	0	0	0	0	0	0	IKU3P	1500	95	0	0	0	0	0	0
IKU3C	1520	23.7	0	0	0	0	0	0	IKU3P	1520	109.2	0	0	0	0	0	0
IKU3C	1540	19.1	0	0	0	0	0	0	IKU3P	1540	124.2	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
FEBRUARY CALL	12.86	8.95
FEBRUARY PUT	12.86	8.95
MEAN	12.86	8.95

Implied volatility for ATM	Previous day	1D%CHG
MARCH CALL	12.63	8.96
MARCH PUT	11.46	8.96
MEAN	12.05	8.96

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 presentations 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