

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	1,454.5	13.50	1,445.5	1457.50	1445.50	8779	38,022
DEC 23	1,454.0	12.50	1,445.5	1456.00	1445.50	146	1,156
MAR 24	1,441.5	12.50	1,434.5	1442.50	1434.50	29	758
JUN 24	1,442.0	12.00	1,437.0	1443.00	1437.00	15	120

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Nov-23 (15d 11/30/23); CSize 50; IKX3 1465.50</b>																		
IKX3C	1350	104.4	0	0	0	0	0	0	0	IKX3P	1350	0.1	0	0	0	0	0	0
IKX3C	1360	94.4	0	0	0	0	0	0	0	IKX3P	1360	0.1	0	0	0	0	0	0
IKX3C	1370	84.4	0	0	0	0	0	0	0	IKX3P	1370	0.1	0	0	0	0	0	0
IKX3C	1380	74.4	0	0	0	0	0	0	0	IKX3P	1380	0.1	0	0	0	0	0	0
IKX3C	1390	64.4	0	0	0	0	0	0	0	IKX3P	1390	0.1	0	0	0	0	0	0
IKX3C	1400	54.5	0	0	0	0	0	0	0	IKX3P	1400	0.1	0	0	0	0	0	0
IKX3C	1410	44.6	0	0	0	0	0	0	0	IKX3P	1410	0.1	0	0	0	0	0	0
IKX3C	1420	34.9	0	0	0	0	61	0	0	IKX3P	1420	0.4	0	0	0	0	0	0
IKX3C	1430	25.7	0	0	0	0	104	20	104	IKX3P	1430	1.3	0	0	0	0	20	0
IKX3C	1440	17.6	0	0	0	0	144	20	144	IKX3P	1440	3.1	0	0	0	0	40	0
IKX3C	1450	11	0	0	0	0	104	20	104	IKX3P	1450	6.4	0	0	0	0	254	0
IKX3C	1460	6	0	0	0	0	0	0	0	IKX3P	1460	11.5	0	0	0	0	260	40
IKX3C	1470	2.9	0	0	0	0	0	0	0	IKX3P	1470	18	0	0	0	0	121	20
IKX3C	1480	1.2	0	0	0	0	0	0	0	IKX3P	1480	26.7	0	0	0	0	80	0
IKX3C	1490	0.4	0	0	0	0	0	0	0	IKX3P	1490	35.9	0	0	0	0	0	0
IKX3C	1500	0.1	0	0	0	0	0	0	0	IKX3P	1500	45.6	0	0	0	0	0	0
IKX3C	1510	0.1	0	0	0	0	0	0	0	IKX3P	1510	55.5	0	0	0	0	0	0
IKX3C	1520	0.1	0	0	0	0	0	0	0	IKX3P	1520	65.4	0	0	0	0	0	0
IKX3C	1530	0.1	0	0	0	0	0	0	0	IKX3P	1530	75.4	0	0	0	0	0	0
<b>Dec-23 (44d 12/29/23); CSize 50; IKZ3 1465.50</b>																		
IKZ3C	1300	153.4	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1310	143.4	0	0	0	0	0	0	0	IKZ3P	1310	0.1	0	0	0	0	0	0
IKZ3C	1320	133.5	0	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0
IKZ3C	1330	123.5	0	0	0	0	0	0	0	IKZ3P	1330	0.1	0	0	0	0	0	0
IKZ3C	1340	113.5	0	0	0	0	0	0	0	IKZ3P	1340	0.1	0	0	0	0	0	0
IKZ3C	1350	103.6	0	0	0	0	0	0	0	IKZ3P	1350	0.1	0	0	0	0	0	0
IKZ3C	1360	93.7	0	0	0	0	0	0	0	IKZ3P	1360	0.1	0	0	0	0	0	0
IKZ3C	1370	83.7	0	0	0	0	0	0	0	IKZ3P	1370	0.1	0	0	0	0	0	0
IKZ3C	1380	73.9	0	0	0	0	0	0	0	IKZ3P	1380	0.2	0	0	0	0	0	0
IKZ3C	1390	64.2	0	0	0	0	0	0	0	IKZ3P	1390	0.5	0	0	0	0	0	0
IKZ3C	1400	54.7	0	0	0	0	0	0	0	IKZ3P	1400	0.9	0	0	0	0	0	0
IKZ3C	1410	45.6	0	0	0	0	0	0	0	IKZ3P	1410	1.7	0	0	0	0	0	0
IKZ3C	1420	37	0	0	0	0	0	0	0	IKZ3P	1420	3.1	0	0	0	0	0	0
IKZ3C	1430	29.1	0	0	0	0	0	0	0	IKZ3P	1430	5.2	0	0	0	0	0	0
IKZ3C	1440	22.1	0	0	0	0	0	0	0	IKZ3P	1440	8.2	0	0	0	0	0	0
IKZ3C	1450	16.2	0	0	0	0	0	0	0	IKZ3P	1450	12.2	0	0	0	0	0	0
IKZ3C	1460	11.4	0	0	0	0	0	0	0	IKZ3P	1460	17.4	0	0	0	0	0	0
IKZ3C	1470	7.7	0	0	0	0	0	0	0	IKZ3P	1470	23.6	0	0	0	0	0	0
IKZ3C	1480	4.9	0	0	0	0	0	0	0	IKZ3P	1480	30.8	0	0	0	0	0	0
IKZ3C	1490	3	0	0	0	0	0	0	0	IKZ3P	1490	38.8	0	0	0	0	0	0
IKZ3C	1500	1.7	0	0	0	0	0	0	0	IKZ3P	1500	47.6	0	0	0	0	0	0
IKZ3C	1510	1	0	0	0	0	0	0	0	IKZ3P	1510	56.7	0	0	0	0	0	0
IKZ3C	1520	0.5	0	0	0	0	0	0	0	IKZ3P	1520	66.2	0	0	0	0	0	0
IKZ3C	1530	0.3	0	0	0	0	0	0	0	IKZ3P	1530	75.9	0	0	0	0	0	0
<b>Mar-24 (135d 3/29/24); CSize 50; IKH4 1452.00</b>																		
IKH4C	1340	101.3	0	0	0	0	0	0	0	IKH4P	1340	1	0	0	0	0	0	0
IKH4C	1360	82.9	0	0	0	0	0	0	0	IKH4P	1360	2.3	0	0	0	0	0	0
IKH4C	1380	65.5	0	0	0	0	0	0	0	IKH4P	1380	4.7	0	0	0	0	0	0
IKH4C	1400	49.7	0	0	0	0	0	0	0	IKH4P	1400	8.7	0	0	0	0	0	0
IKH4C	1420	36.1	0	0	0	0	0	0	0	IKH4P	1420	14.9	0	0	0	0	0	0
IKH4C	1440	24.9	0	0	0	0	0	0	0	IKH4P	1440	23.4	0	0	0	0	0	0
IKH4C	1460	16.3	0	0	0	0	0	0	0	IKH4P	1460	34.6	0	0	0	0	0	0
IKH4C	1480	10	0	0	0	0	0	0	0	IKH4P	1480	48.1	0	0	0	0	0	0
IKH4C	1500	5.8	0	0	0	0	0	0	0	IKH4P	1500	63.6	0	0	0	0	0	0
IKH4C	1520	3.2	0	0	0	0	0	0	0	IKH4P	1520	80.8	0	0	0	0	0	0
<b>Jun-24 (226d 6/28/24); CSize 50; IKM4 1449.50</b>																		
IKM4C	1360	85.9	0	0	0	0	0	0	0	IKM4P	1360	5.5	0	0	0	0	0	0
IKM4C	1380	69.9	0	0	0	0	0	0	0	IKM4P	1380	9.1	0	0	0	0	0	0
IKM4C	1400	55.4	0	0	0	0	0	0	0	IKM4P	1400	14.3	0	0	0	0	0	0
IKM4C	1420	42.7	0	0	0	0	0	0	0	IKM4P	1420	21.2	0	0	0	0	0	0
IKM4C	1440	31.9	0	0	0	0	0	0	0	IKM4P	1440	30	0	0	0	0	0	0
IKM4C	1460	23.1	0	0	0	0	0	0	0	IKM4P	1460	40.8	0	0	0	0	0	0
IKM4C	1480	16.2	0	0	0	0	0	0	0	IKM4P	1480	53.4	0	0	0	0	0	0
IKM4C	1500	11	0	0	0	0	0	0	0	IKM4P	1500	67.8	0	0	0	0	0	0
IKM4C	1520	7.2	0	0	0	0	0	0	0	IKM4P	1520	83.6	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
NOVEMBER CALL	7.02	8.51
NOVEMBER PUT	6.98	8.34
MEAN	7.00	8.43

	10Days	20Days	30Days	60Days	90Days
Current	10.62	9.73	9.93	11.21	11.50
1 week ago	8.19	13.52	12.55	12.35	13.09
1 month ago	10.65	11.31	11.35	12.54	13.38
3 months ago	9.49	14.13	13.16	17.42	16.84
6 months ago	10.95	17.13	15.48	15.32	16.71

Implied volatility for ATM	Previous day	1D%CHG
DECEMBER CALL	6.97	8.37
DECEMBER PUT	6.97	8.36
MEAN	6.97	8.37

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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

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