

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,433.0	3.50	1,427.0	1436.50	1424.50	7625	42,776
NOV 23	1,433.5	4.50	1,428.5	1436.00	1425.00	1212	2,383
DEC 23	1,434.0	4.00	1,428.5	1436.00	1427.00	82	878
MAR 24	1,421.5	2.50	1,416.0	1424.00	1415.00	85	641

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
Oct-23 (6d 10/31/23); CSize 50; IKV3 1435.00																			
IKV3C	1350	83	0	0	0	0	0	0	0	IKV3P	1350	0.1	0	0	0	0	0	0	0
IKV3C	1360	73	0	0	0	0	0	0	0	IKV3P	1360	0.1	0	0	0	0	0	0	0
IKV3C	1370	63	0	0	0	0	0	0	0	IKV3P	1370	0.1	0	0	0	0	0	0	0
IKV3C	1380	53	0	0	0	0	0	0	0	IKV3P	1380	0.1	0	0	0	0	0	0	0
IKV3C	1390	43	0	0	0	0	0	0	0	IKV3P	1390	0.1	0	0	0	0	0	0	0
IKV3C	1400	33	0	0	0	0	0	18	0	IKV3P	1400	0.1	0	0	0	0	0	0	0
IKV3C	1410	23.2	0	0	0	0	0	32	0	IKV3P	1410	0.2	0	0	0	0	0	0	0
IKV3C	1420	14.1	0	0	0	0	0	24	0	IKV3P	1420	1.1	0	0	0	0	0	4	0
IKV3C	1430	6.8	0	0	0	0	0	60	0	IKV3P	1430	3.9	0	0	0	0	0	5	0
IKV3C	1440	2.5	0	0	0	0	0	40	0	IKV3P	1440	9.5	0	0	0	0	0	6	0
IKV3C	1450	0.6	0	0	0	0	0	20	0	IKV3P	1450	17.6	0	0	0	0	0	25	0
IKV3C	1460	0.1	0	0	0	0	0	0	0	IKV3P	1460	27.1	0	0	0	0	0	74	0
IKV3C	1470	0.1	0	0	0	0	0	0	0	IKV3P	1470	37	0	0	0	0	0	20	0
IKV3C	1480	0.1	0	0	0	0	0	0	0	IKV3P	1480	47	0	0	0	0	0	0	0
IKV3C	1490	0.1	0	0	0	0	0	0	0	IKV3P	1490	57	0	0	0	0	0	0	0
IKV3C	1500	0.1	0	0	0	0	0	0	0	IKV3P	1500	67	0	0	0	0	0	0	0
IKV3C	1510	0.1	0	0	0	0	0	0	0	IKV3P	1510	77	0	0	0	0	0	0	0
IKV3C	1520	0.1	0	0	0	0	0	0	0	IKV3P	1520	87	0	0	0	0	0	0	0
Nov-23 (36d 11/30/23); CSize 50; IKX3 1436.00																			
IKX3C	1350	83.3	0	0	0	0	0	0	0	IKX3P	1350	0.1	0	0	0	0	0	0	0
IKX3C	1360	73.3	0	0	0	0	0	0	0	IKX3P	1360	0.1	0	0	0	0	0	0	0
IKX3C	1370	63.5	0	0	0	0	0	0	0	IKX3P	1370	0.2	0	0	0	0	0	0	0
IKX3C	1380	53.7	0	0	0	0	0	0	0	IKX3P	1380	0.4	0	0	0	0	0	0	0
IKX3C	1390	44.3	0	0	0	0	0	0	0	IKX3P	1390	0.9	0	0	0	0	0	0	0
IKX3C	1400	35.3	0	0	0	0	0	0	0	IKX3P	1400	1.9	0	0	0	0	0	0	0
IKX3C	1410	27.1	0	0	0	0	0	0	0	IKX3P	1410	3.7	0	0	0	0	0	0	0
IKX3C	1420	23.8	0	0	0	0	0	11	0	IKX3P	1420	6.4	0	0	0	0	0	0	0
IKX3C	1430	13.8	0	0	0	0	0	10	0	IKX3P	1430	12	0	0	0	0	0	20	20
IKX3C	1440	9	0	0	0	0	0	0	0	IKX3P	1440	18	0	0	0	0	0	39	20
IKX3C	1450	5.6	0	0	0	0	0	0	0	IKX3P	1450	22	0	0	0	0	0	114	40
IKX3C	1460	3.2	0	0	0	0	0	0	0	IKX3P	1460	29.6	0	0	0	0	0	100	0
IKX3C	1470	1.7	0	0	0	0	0	0	0	IKX3P	1470	38.1	0	0	0	0	0	0	0
IKX3C	1480	0.9	0	0	0	0	0	0	0	IKX3P	1480	47.2	0	0	0	0	0	0	0
IKX3C	1490	0.4	0	0	0	0	0	0	0	IKX3P	1490	56.7	0	0	0	0	0	0	0
IKX3C	1500	0.2	0	0	0	0	0	0	0	IKX3P	1500	66.5	0	0	0	0	0	0	0
IKX3C	1510	0.1	0	0	0	0	0	0	0	IKX3P	1510	76.3	0	0	0	0	0	0	0
Dec-23 (65d 12/29/23); CSize 50; IKZ3 1437.00																			
IKZ3C	1300	133.2	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0	0
IKZ3C	1320	113.4	0	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0	0
IKZ3C	1340	93.6	0	0	0	0	0	0	0	IKZ3P	1340	0.1	0	0	0	0	0	0	0
IKZ3C	1360	74	0	0	0	0	0	0	0	IKZ3P	1360	0.4	0	0	0	0	0	0	0
IKZ3C	1380	55.2	0	0	0	0	0	0	0	IKZ3P	1380	1.5	0	0	0	0	0	0	0
IKZ3C	1400	38.1	0	0	0	0	0	0	0	IKZ3P	1400	4.3	0	0	0	0	0	0	0
IKZ3C	1420	23.8	0	0	0	0	0	0	0	IKZ3P	1420	9.9	0	0	0	0	0	0	0
IKZ3C	1440	13.2	0	0	0	0	0	0	0	IKZ3P	1440	19.1	0	0	0	0	0	0	0
IKZ3C	1460	6.4	0	0	0	0	0	0	0	IKZ3P	1460	32.2	0	0	0	0	0	0	0
IKZ3C	1480	2.6	0	0	0	0	0	0	0	IKZ3P	1480	48.4	0	0	0	0	0	0	0
IKZ3C	1500	1	0	0	0	0	0	0	0	IKZ3P	1500	66.6	0	0	0	0	0	0	0
IKZ3C	1520	0.3	0	0	0	0	0	0	0	IKZ3P	1520	85.8	0	0	0	0	0	0	0
Mar-24 (156d 3/29/24); CSize 50; IKH4 1423.00																			
IKH4C	1340	82.7	0	0	0	0	0	0	0	IKH4P	1340	2.3	0	0	0	0	0	0	0
IKH4C	1360	65.4	0	0	0	0	0	0	0	IKH4P	1360	4.7	0	0	0	0	0	0	0
IKH4C	1380	49.7	0	0	0	0	0	0	0	IKH4P	1380	8.7	0	0	0	0	0	0	0
IKH4C	1400	36.1	0	0	0	0	0	0	0	IKH4P	1400	14.9	0	0	0	0	0	0	0
IKH4C	1420	24.9	0	0	0	0	0	0	0	IKH4P	1420	23.4	0	0	0	0	0	0	0
IKH4C	1440	16.3	0	0	0	0	0	0	0	IKH4P	1440	34.5	0	0	0	0	0	0	0
IKH4C	1460	10.1	0	0	0	0	0	0	0	IKH4P	1460	48	0	0	0	0	0	0	0
IKH4C	1480	5.8	0	0	0	0	0	0	0	IKH4P	1480	63.6	0	0	0	0	0	0	0
IKH4C	1500	3.2	0	0	0	0	0	0	0	IKH4P	1500	80.6	0	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
OCTOBER CALL	6.57	7.64	-14.01
OCTO PUT	6.66	7.64	-12.83
MEAN	6.62	7.64	-13.42

Implied volatility for ATM	Previous day	1D%CHG	
NOVEMBER CALL	6.60	7.63	-13.50
NOVEMBER PUT	7.70	7.63	0.92
MEAN	7.15	7.63	-6.29

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 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 judgment 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 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