

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	1,439.0	0.50	1,438.5	1441.50	1434.50	24208	39,386
NOV 23	1,438.5	1.00	1,438.0	1440.50	1434.00	20946	17,139
DEC 23	1,440.0	0.50	1,439.0	1441.50	1435.50	170	903
MAR 24	1,427.0	0.00	1,427.0	1428.50	1424.00	12	644

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Oct-23 (4d 10/31/23); CSize 50; IKV3 1437.50</b>																		
IKV3C	1350	89	0	0	0	0	0	0	0	IKV3P	1350	0.1	0	0	0	0	0	0
IKV3C	1360	79	0	0	0	0	0	0	0	IKV3P	1360	0.1	0	0	0	0	0	0
IKV3C	1370	69	0	0	0	0	0	0	0	IKV3P	1370	0.1	0	0	0	0	0	0
IKV3C	1380	59	0	0	0	0	0	0	0	IKV3P	1380	0.1	0	0	0	0	0	0
IKV3C	1390	49	0	0	0	0	0	0	0	IKV3P	1390	0.1	0	0	0	0	0	0
IKV3C	1400	39	0	0	0	0	0	18	0	IKV3P	1400	0.1	0	0	0	0	0	0
IKV3C	1410	29	0	0	0	0	0	32	0	IKV3P	1410	0.1	0	0	0	0	0	0
IKV3C	1420	19.1	0	0	0	0	0	24	0	IKV3P	1420	0.1	0	0	0	0	4	0
IKV3C	1430	10.1	0	0	0	0	0	60	0	IKV3P	1430	1.1	0	0	0	0	5	0
IKV3C	1440	3.6	0	0	0	0	0	40	0	IKV3P	1440	4.6	0	0	0	0	6	0
IKV3C	1450	0.8	0	0	0	0	0	20	0	IKV3P	1450	11.7	0	0	0	0	25	0
IKV3C	1460	0.1	0	0	0	0	0	0	0	IKV3P	1460	21.1	0	0	0	0	74	0
IKV3C	1470	0.1	0	0	0	0	0	0	0	IKV3P	1470	31	0	0	0	0	20	0
IKV3C	1480	0.1	0	0	0	0	0	0	0	IKV3P	1480	41	0	0	0	0	0	0
IKV3C	1490	0.1	0	0	0	0	0	0	0	IKV3P	1490	51	0	0	0	0	0	0
IKV3C	1500	0.1	0	0	0	0	0	0	0	IKV3P	1500	61	0	0	0	0	0	0
IKV3C	1510	0.1	0	0	0	0	0	0	0	IKV3P	1510	71	0	0	0	0	0	0
IKV3C	1520	0.1	0	0	0	0	0	0	0	IKV3P	1520	81	0	0	0	0	0	0
<b>Nov-23 (34d 11/30/23); CSize 50; IKX3 1438.50</b>																		
IKX3C	1350	88.2	0	0	0	0	0	0	0	IKX3P	1350	0.1	0	0	0	0	0	0
IKX3C	1360	78.3	0	0	0	0	0	0	0	IKX3P	1360	0.1	0	0	0	0	0	0
IKX3C	1370	68.3	0	0	0	0	0	0	0	IKX3P	1370	0.1	0	0	0	0	0	0
IKX3C	1380	58.4	0	0	0	0	0	0	0	IKX3P	1380	0.1	0	0	0	0	0	0
IKX3C	1390	48.7	0	0	0	0	0	0	0	IKX3P	1390	0.4	0	0	0	0	0	0
IKX3C	1400	39.3	0	0	0	0	0	0	0	IKX3P	1400	0.9	0	0	0	0	0	0
IKX3C	1410	30.4	0	0	0	0	0	0	0	IKX3P	1410	2	0	0	0	0	0	0
IKX3C	1420	19	0	0	0	0	0	21	10	IKX3P	1420	3.9	0	0	0	0	0	0
IKX3C	1430	12.5	0	0	0	0	0	24	14	IKX3P	1430	7	0	0	0	0	20	0
IKX3C	1440	10.1	0	0	0	0	0	0	0	IKX3P	1440	11.5	0	0	0	0	39	0
IKX3C	1450	6	0	0	0	0	0	0	0	IKX3P	1450	17.5	0	0	0	0	154	40
IKX3C	1460	3.3	0	0	0	0	0	0	0	IKX3P	1460	26.5	0	0	0	0	120	20
IKX3C	1470	1.7	0	0	0	0	0	0	0	IKX3P	1470	33.1	0	0	0	0	0	0
IKX3C	1480	0.8	0	0	0	0	0	0	0	IKX3P	1480	42.2	0	0	0	0	0	0
IKX3C	1490	0.3	0	0	0	0	0	0	0	IKX3P	1490	51.7	0	0	0	0	0	0
IKX3C	1500	0.1	0	0	0	0	0	0	0	IKX3P	1500	61.4	0	0	0	0	0	0
IKX3C	1510	0.1	0	0	0	0	0	0	0	IKX3P	1510	71.3	0	0	0	0	0	0
<b>Dec-23 (63d 12/29/23); CSize 50; IKZ3 1438.50</b>																		
IKZ3C	1300	139.2	0	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1320	119.3	0	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0
IKZ3C	1340	99.5	0	0	0	0	0	0	0	IKZ3P	1340	0.1	0	0	0	0	0	0
IKZ3C	1360	79.7	0	0	0	0	0	0	0	IKZ3P	1360	0.2	0	0	0	0	0	0
IKZ3C	1380	60.4	0	0	0	0	0	0	0	IKZ3P	1380	0.7	0	0	0	0	0	0
IKZ3C	1400	42.2	0	0	0	0	0	0	0	IKZ3P	1400	2.4	0	0	0	0	0	0
IKZ3C	1420	26.5	0	0	0	0	0	0	0	IKZ3P	1420	6.6	0	0	0	0	0	0
IKZ3C	1440	14.5	0	0	0	0	0	0	0	IKZ3P	1440	14.5	0	0	0	0	0	0
IKZ3C	1460	6.8	0	0	0	0	0	0	0	IKZ3P	1460	26.7	0	0	0	0	0	0
IKZ3C	1480	2.7	0	0	0	0	0	0	0	IKZ3P	1480	42.4	0	0	0	0	0	0
IKZ3C	1500	0.9	0	0	0	0	0	0	0	IKZ3P	1500	60.5	0	0	0	0	0	0
IKZ3C	1520	0.2	0	0	0	0	0	0	0	IKZ3P	1520	79.8	0	0	0	0	0	0
<b>Mar-24 (154d 3/29/24); CSize 50; IKH4 1425.00</b>																		
IKH4C	1340	87.1	0	0	0	0	0	0	0	IKH4P	1340	1.3	0	0	0	0	0	0
IKH4C	1360	69.1	0	0	0	0	0	0	0	IKH4P	1360	3	0	0	0	0	0	0
IKH4C	1380	52.4	0	0	0	0	0	0	0	IKH4P	1380	6.1	0	0	0	0	0	0
IKH4C	1400	37.9	0	0	0	0	0	0	0	IKH4P	1400	11.2	0	0	0	0	0	0
IKH4C	1420	25.8	0	0	0	0	0	0	0	IKH4P	1420	18.9	0	0	0	0	0	0
IKH4C	1440	16.5	0	0	0	0	0	0	0	IKH4P	1440	29.3	0	0	0	0	0	0
IKH4C	1460	9.9	0	0	0	0	0	0	0	IKH4P	1460	42.4	0	0	0	0	0	0
IKH4C	1480	5.5	0	0	0	0	0	0	0	IKH4P	1480	57.8	0	0	0	0	0	0
IKH4C	1500	2.8	0	0	0	0	0	0	0	IKH4P	1500	74.9	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCTOBER CALL	6.08	8.47	-28.22
OCTO PUT	6.08	8.47	-28.22
MEAN	6.08	8.47	-28.22

Implied volatility for ATM		Previous day	1D%CHG
NOVEMBER CALL	5.83	8.47	-31.17
NOVEMBER PUT	6.06	8.47	-28.45
MEAN	5.95	8.47	-29.81

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

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