

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	1,439.5	-1.00	1,440.5	1443.00	1437.50	8331	44,088
DEC 23	1,439.5	-2.00	1,441.5	1441.50	1439.00	67	982
MAR 24	1,428.0	-1.00	1,428.0	1430.00	1428.00	17	668
JUN 24	1,428.0	--					

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Nov-23 (29d 11/30/23); CSize 50; IKX3 1438.50</b>																		
IKX3C	1350	89.4	0	0	0	0	0	0		IKX3P	1350	0.1	0	0	0	0	0	0
IKX3C	1360	79.6	0	0	0	0	0	0		IKX3P	1360	0.3	0	0	0	0	0	0
IKX3C	1370	69.9	0	0	0	0	0	0		IKX3P	1370	0.6	0	0	0	0	0	0
IKX3C	1380	60.5	0	0	0	0	0	0		IKX3P	1380	1.1	0	0	0	0	0	0
IKX3C	1390	51.3	0	0	0	0	0	0		IKX3P	1390	2	0	0	0	0	0	0
IKX3C	1400	42.7	0	0	0	0	0	0		IKX3P	1400	3.3	0	0	0	0	0	0
IKX3C	1410	34.7	0	0	0	0	0	0		IKX3P	1410	5.3	0	0	0	0	0	0
IKX3C	1420	27.4	0	0	0	0	21	0		IKX3P	1420	8	0	0	0	0	0	0
IKX3C	1430	14.5	0	0	0	0	44	20		IKX3P	1430	11.6	0	0	0	0	20	0
IKX3C	1440	15.7	0	0	0	0	0	0		IKX3P	1440	18.8	0	0	0	0	39	0
IKX3C	1450	11.3	0	0	0	0	0	0		IKX3P	1450	21.8	0	0	0	0	254	20
IKX3C	1460	7.9	0	0	0	0	0	0		IKX3P	1460	22.5	0	0	0	0	200	20
IKX3C	1470	5.3	0	0	0	0	0	0		IKX3P	1470	35.7	0	0	0	0	0	0
IKX3C	1480	3.4	0	0	0	0	0	0		IKX3P	1480	43.8	0	0	0	0	0	0
IKX3C	1490	2.1	0	0	0	0	0	0		IKX3P	1490	52.5	0	0	0	0	0	0
IKX3C	1500	1.3	0	0	0	0	0	0		IKX3P	1500	61.6	0	0	0	0	0	0
IKX3C	1510	0.7	0	0	0	0	0	0		IKX3P	1510	71	0	0	0	0	0	0
<b>Dec-23 (58d 12/29/23); CSize 50; IKZ3 1438.00</b>																		
IKZ3C	1300	138.8	0	0	0	0	0	0		IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1310	0	0	0	0	0	0	0		IKZ3P	1310	0	0	0	0	0	0	0
IKZ3C	1320	119.1	0	0	0	0	0	0		IKZ3P	1320	0.3	0	0	0	0	0	0
IKZ3C	1330	0	0	0	0	0	0	0		IKZ3P	1330	0	0	0	0	0	0	0
IKZ3C	1340	99.7	0	0	0	0	0	0		IKZ3P	1340	0.7	0	0	0	0	0	0
IKZ3C	1350	0	0	0	0	0	0	0		IKZ3P	1350	0	0	0	0	0	0	0
IKZ3C	1360	80.9	0	0	0	0	0	0		IKZ3P	1360	1.8	0	0	0	0	0	0
IKZ3C	1370	0	0	0	0	0	0	0		IKZ3P	1370	0	0	0	0	0	0	0
IKZ3C	1380	63.1	0	0	0	0	0	0		IKZ3P	1380	3.9	0	0	0	0	0	0
IKZ3C	1390	0	0	0	0	0	0	0		IKZ3P	1390	0	0	0	0	0	0	0
IKZ3C	1400	47	0	0	0	0	0	0		IKZ3P	1400	7.7	0	0	0	0	0	0
IKZ3C	1410	0	0	0	0	0	0	0		IKZ3P	1410	0	0	0	0	0	0	0
IKZ3C	1420	33.2	0	0	0	0	0	0		IKZ3P	1420	13.8	0	0	0	0	0	0
IKZ3C	1430	0	0	0	0	0	0	0		IKZ3P	1430	0	0	0	0	0	0	0
IKZ3C	1440	22.1	0	0	0	0	0	0		IKZ3P	1440	22.6	0	0	0	0	0	0
IKZ3C	1450	0	0	0	0	0	0	0		IKZ3P	1450	0	0	0	0	0	0	0
IKZ3C	1460	13.7	0	0	0	0	0	0		IKZ3P	1460	34.1	0	0	0	0	0	0
IKZ3C	1470	0	0	0	0	0	0	0		IKZ3P	1470	0	0	0	0	0	0	0
IKZ3C	1480	8	0	0	0	0	0	0		IKZ3P	1480	48.3	0	0	0	0	0	0
IKZ3C	1490	0	0	0	0	0	0	0		IKZ3P	1490	0	0	0	0	0	0	0
IKZ3C	1500	4.3	0	0	0	0	0	0		IKZ3P	1500	64.5	0	0	0	0	0	0
IKZ3C	1510	0	0	0	0	0	0	0		IKZ3P	1510	0	0	0	0	0	0	0
IKZ3C	1520	2.1	0	0	0	0	0	0		IKZ3P	1520	82.2	0	0	0	0	0	0
<b>Mar-24 (149d 3/29/24); CSize 50; IKH4 1426.50</b>																		
IKH4C	1340	93.7	0	0	0	0	0	0		IKH4P	1340	6.8	0	0	0	0	0	0
IKH4C	1360	77.7	0	0	0	0	0	0		IKH4P	1360	10.6	0	0	0	0	0	0
IKH4C	1380	63.2	0	0	0	0	0	0		IKH4P	1380	15.8	0	0	0	0	0	0
IKH4C	1400	50.2	0	0	0	0	0	0		IKH4P	1400	22.6	0	0	0	0	0	0
IKH4C	1420	39	0	0	0	0	0	0		IKH4P	1420	31.1	0	0	0	0	0	0
IKH4C	1440	29.6	0	0	0	0	0	0		IKH4P	1440	41.4	0	0	0	0	0	0
IKH4C	1460	21.9	0	0	0	0	0	0		IKH4P	1460	53.4	0	0	0	0	0	0
IKH4C	1480	15.7	0	0	0	0	0	0		IKH4P	1480	67	0	0	0	0	0	0
IKH4C	1500	11	0	0	0	0	0	0		IKH4P	1500	82.1	0	0	0	0	0	0
<b>Jun-24 (240d 6/28/24); CSize 50; IKM4 1428.00</b>																		
IKM4C	1360	0	0	0	0	0	0	0		IKM4P	1360	0	0	0	0	0	0	0
IKM4C	1380	0	0	0	0	0	0	0		IKM4P	1380	0	0	0	0	0	0	0
IKM4C	1400	0	0	0	0	0	0	0		IKM4P	1400	0	0	0	0	0	0	0
IKM4C	1420	0	0	0	0	0	0	0		IKM4P	1420	0	0	0	0	0	0	0
IKM4C	1440	0	0	0	0	0	0	0		IKM4P	1440	0	0	0	0	0	0	0
IKM4C	1460	0	0	0	0	0	0	0		IKM4P	1460	0	0	0	0	0	0	0
IKM4C	1480	0	0	0	0	0	0	0		IKM4P	1480	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
NOVEMBER CALL	22.66	5.50	312.00
NOVEMBER PUT	7.22	5.50	31.27
MEAN	14.94	5.50	171.64

Implied volatility for ATM		Previous day	1D%CHG
DECEMBER CALL	9.50	7.27	30.67
DECEMBER PUT	11.22	7.27	54.33
MEAN	10.36	7.27	42.50

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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