

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	1,461.5	-3.50	1,464.5	1466.50	1458.00	4104	38,500
DEC 23	1,462.0	-3.50	1,464.0	1467.00	1459.00	135	1,288
MAR 24	1,449.5	-3.50	1,451.0	1451.00	1446.00	32	784
JUN 24	1,449.0	-5.00	1,454.5	1454.50	1446.50	17	135

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Nov-23 (10d 11/30/23); CSize 50; IKX3 1461.50</b>																		
IKX3C	1350	111.4	0	0	0	0	0	0	0	IKX3P	1350	0.1	0	0	0	0	0	0
IKX3C	1360	101.5	0	0	0	0	0	0	0	IKX3P	1360	0.1	0	0	0	0	0	0
IKX3C	1370	91.5	0	0	0	0	0	0	0	IKX3P	1370	0.1	0	0	0	0	0	0
IKX3C	1380	81.7	0	0	0	0	0	0	0	IKX3P	1380	0.3	0	0	0	0	0	0
IKX3C	1390	72	0	0	0	0	0	0	0	IKX3P	1390	0.6	0	0	0	0	0	0
IKX3C	1400	62.5	0	0	0	0	0	0	0	IKX3P	1400	1.1	0	0	0	0	0	0
IKX3C	1410	53.4	0	0	0	0	0	0	0	IKX3P	1410	1.9	0	0	0	0	0	0
IKX3C	1420	44.7	0	0	0	0	61	0	0	IKX3P	1420	3.2	0	0	0	0	0	0
IKX3C	1430	36.6	0	0	0	0	104	0	104	IKX3P	1430	5.1	0	0	0	0	20	0
IKX3C	1440	28.6	0	0	0	0	144	0	144	IKX3P	1440	7.7	0	0	0	0	40	0
IKX3C	1450	19.8	0	0	0	0	104	0	104	IKX3P	1450	11.2	0	0	0	0	254	0
IKX3C	1460	11.5	0	0	0	0	0	0	0	IKX3P	1460	15.6	0	0	0	0	260	0
IKX3C	1470	12.5	0	0	0	0	0	0	0	IKX3P	1470	21	0	0	0	0	121	0
IKX3C	1480	8.8	0	0	0	0	0	0	0	IKX3P	1480	27.3	0	0	0	0	80	0
IKX3C	1490	6	0	0	0	0	0	0	0	IKX3P	1490	34.5	0	0	0	0	0	0
IKX3C	1500	4	0	0	0	0	0	0	0	IKX3P	1500	42.4	0	0	0	0	0	0
IKX3C	1510	2.5	0	0	0	0	0	0	0	IKX3P	1510	51	0	0	0	0	0	0
IKX3C	1520	1.5	0	0	0	0	0	0	0	IKX3P	1520	60	0	0	0	0	0	0
IKX3C	1530	0.9	0	0	0	0	0	0	0	IKX3P	1530	69.3	0	0	0	0	0	0
<b>Dec-23 (39d 12/29/23); CSize 50; IKZ3 1462.00</b>																		
IKZ3C	1300	161.6	0	0	0	0	0	0	0	IKZ3P	1300	0.2	0	0	0	0	0	0
IKZ3C	1310	151.8	0	0	0	0	0	0	0	IKZ3P	1310	0.4	0	0	0	0	0	0
IKZ3C	1320	142	0	0	0	0	0	0	0	IKZ3P	1320	0.6	0	0	0	0	0	0
IKZ3C	1330	132.3	0	0	0	0	0	0	0	IKZ3P	1330	0.8	0	0	0	0	0	0
IKZ3C	1340	122.7	0	0	0	0	0	0	0	IKZ3P	1340	1.2	0	0	0	0	0	0
IKZ3C	1350	113.3	0	0	0	0	0	0	0	IKZ3P	1350	1.7	0	0	0	0	0	0
IKZ3C	1360	104	0	0	0	0	0	0	0	IKZ3P	1360	2.4	0	0	0	0	0	0
IKZ3C	1370	95	0	0	0	0	0	0	0	IKZ3P	1370	3.3	0	0	0	0	0	0
IKZ3C	1380	86.2	0	0	0	0	0	0	0	IKZ3P	1380	4.5	0	0	0	0	0	0
IKZ3C	1390	77.7	0	0	0	0	0	0	0	IKZ3P	1390	6	0	0	0	0	0	0
IKZ3C	1400	69.6	0	0	0	0	0	0	0	IKZ3P	1400	7.8	0	0	0	0	0	0
IKZ3C	1410	61.8	0	0	0	0	0	0	0	IKZ3P	1410	10	0	0	0	0	0	0
IKZ3C	1420	54.5	0	0	0	0	0	0	0	IKZ3P	1420	12.7	0	0	0	0	0	0
IKZ3C	1430	47.7	0	0	0	0	0	0	0	IKZ3P	1430	15.8	0	0	0	0	0	0
IKZ3C	1440	29.9	0	0	0	0	0	0	0	IKZ3P	1440	19.5	0	0	0	0	0	0
IKZ3C	1450	24.2	0	0	0	0	0	0	0	IKZ3P	1450	13.9	0	0	0	0	0	0
IKZ3C	1460	30.3	0	0	0	0	0	0	0	IKZ3P	1460	17.8	0	0	0	0	20	0
IKZ3C	1470	25.6	0	0	0	0	21	0	21	IKZ3P	1470	33.6	0	0	0	0	85	0
IKZ3C	1480	21.4	0	0	0	0	0	0	0	IKZ3P	1480	39.3	0	0	0	0	100	0
IKZ3C	1490	17.7	0	0	0	0	0	0	0	IKZ3P	1490	45.6	0	0	0	0	0	0
IKZ3C	1500	14.5	0	0	0	0	0	0	0	IKZ3P	1500	52.4	0	0	0	0	0	0
IKZ3C	1510	11.8	0	0	0	0	0	0	0	IKZ3P	1510	59.6	0	0	0	0	0	0
IKZ3C	1520	9.5	0	0	0	0	0	0	0	IKZ3P	1520	67.3	0	0	0	0	0	0
IKZ3C	1530	7.5	0	0	0	0	0	0	0	IKZ3P	1530	75.3	0	0	0	0	0	0
<b>Mar-24 (130d 3/29/24); CSize 50; IKH4 1449.50</b>																		
IKH4C	1340	121.3	0	0	0	0	0	0	0	IKH4P	1340	13	0	0	0	0	0	0
IKH4C	1360	106	0	0	0	0	0	0	0	IKH4P	1360	17.5	0	0	0	0	0	0
IKH4C	1380	91.8	0	0	0	0	0	0	0	IKH4P	1380	23.1	0	0	0	0	0	0
IKH4C	1400	78.7	0	0	0	0	0	0	0	IKH4P	1400	29.7	0	0	0	0	0	0
IKH4C	1420	66.7	0	0	0	0	0	0	0	IKH4P	1420	37.6	0	0	0	0	0	0
IKH4C	1440	56	0	0	0	0	0	0	0	IKH4P	1440	46.6	0	0	0	0	0	0
IKH4C	1460	46.5	0	0	0	0	0	0	0	IKH4P	1460	56.9	0	0	0	0	0	0
IKH4C	1480	38.2	0	0	0	0	0	0	0	IKH4P	1480	68.3	0	0	0	0	0	0
IKH4C	1500	31	0	0	0	0	0	0	0	IKH4P	1500	80.9	0	0	0	0	0	0
IKH4C	1520	24.9	0	0	0	0	0	0	0	IKH4P	1520	94.6	0	0	0	0	0	0
<b>Jun-24 (221d 6/28/24); CSize 50; IKM4 1449.00</b>																		
IKM4C	1360	116.8	0	0	0	0	0	0	0	IKM4P	1360	29.6	0	0	0	0	0	0
IKM4C	1380	103.8	0	0	0	0	0	0	0	IKM4P	1380	36.2	0	0	0	0	0	0
IKM4C	1400	91.7	0	0	0	0	0	0	0	IKM4P	1400	43.7	0	0	0	0	0	0
IKM4C	1420	80.5	0	0	0	0	0	0	0	IKM4P	1420	52.1	0	0	0	0	0	0
IKM4C	1440	70.3	0	0	0	0	0	0	0	IKM4P	1440	61.5	0	0	0	0	0	0
IKM4C	1460	61	0	0	0	0	0	0	0	IKM4P	1460	71.8	0	0	0	0	0	0
IKM4C	1480	52.6	0	0	0	0	0	0	0	IKM4P	1480	83	0	0	0	0	0	0
IKM4C	1500	45.1	0	0	0	0	0	0	0	IKM4P	1500	95.1	0	0	0	0	0	0
IKM4C	1520	38.4	0	0	0	0	0	0	0	IKM4P	1520	108	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
NOVEMBER CALL	10.54	7.81
NOVEMBER PUT	14.88	7.86
MEAN	12.71	7.84

	10Days	20Days	30Days	60Days	90Days
Current	12.31	10.55	10.43	11.49	11.63
1 week ago	7.42	13.80	12.51	12.31	12.70
1 month ago	18.61	14.46	14.07	13.71	14.04
3 months ago	9.99	14.21	13.07	17.46	16.65
6 months ago	11.21	17.06	14.96	15.26	16.76

Implied volatility for ATM	Previous day	1D%CHG
DECEMBER CALL	14.88	7.26
DECEMBER PUT	10.61	7.93
MEAN	12.75	7.60

Source: Bloomberg

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 representations 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 accept 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