

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 24	1,653.0	-7.00	1,659.0	1663.00	1649.50	6,815	44,503
OCT 24	1,657.0	-7.00	1,663.0	1664.50	1653.00	259	415
DEC 24	1,660.5	-7.00	1,667.5	1667.50	1657.00	79	816
MAR 25	1,646.5	-6.50	1,652.0	1652.50	1644.00	85	229

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Sep-24 (25d 9/30/24); CSize 50; IKU4 1657.00</b>																		
IKU4C	1440	212.5	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1450	202.6	0	0	0	0	0	0	0	IKU4P	1450	0.1	0	0	0	0	0	0
IKU4C	1460	192.6	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1470	182.6	0	0	0	0	0	0	0	IKU4P	1470	0.1	0	0	0	0	0	0
IKU4C	1480	172.6	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1490	162.6	0	0	0	0	0	0	0	IKU4P	1490	0.1	0	0	0	0	0	0
IKU4C	1500	152.7	0	0	0	0	0	0	0	IKU4P	1500	0.1	0	0	0	0	0	0
IKU4C	1510	142.7	0	0	0	0	0	0	0	IKU4P	1510	0.1	0	0	0	0	0	0
IKU4C	1520	132.7	0	0	0	0	0	0	0	IKU4P	1520	0.1	0	0	0	0	0	0
IKU4C	1530	122.7	0	0	0	0	0	0	0	IKU4P	1530	0.1	0	0	0	0	0	0
IKU4C	1540	112.8	0	0	0	0	0	0	0	IKU4P	1540	0.1	0	0	0	0	0	0
IKU4C	1550	102.8	0	0	0	0	0	0	0	IKU4P	1550	0.1	0	0	0	0	0	0
IKU4C	1560	92.9	0	0	0	0	0	0	0	IKU4P	1560	0.1	0	0	0	0	0	0
IKU4C	1570	83.1	0	0	0	0	0	0	0	IKU4P	1570	0.3	0	0	0	0	0	0
IKU4C	1580	73.4	0	0	0	0	0	0	0	IKU4P	1580	0.5	0	0	0	0	0	0
IKU4C	1590	63.8	0	0	0	0	0	20	0	IKU4P	1590	1	0	0	0	0	0	0
IKU4C	1600	54.6	0	0	0	0	0	24	0	IKU4P	1600	1.7	0	0	0	0	0	0
IKU4C	1610	45.8	0	0	0	0	0	20	0	IKU4P	1610	2.9	0	0	0	0	0	0
IKU4C	1620	37.6	0	0	0	0	0	20	0	IKU4P	1620	4.7	0	0	0	0	0	48
IKU4C	1630	30.1	0	0	0	0	0	45	0	IKU4P	1630	7.2	0	0	0	0	0	148
IKU4C	1640	23.5	0	0	0	0	0	21	0	IKU4P	1640	10.5	0	0	0	0	0	204
IKU4C	1650	17.7	0	0	0	0	0	40	0	IKU4P	1650	14.7	0	0	0	0	0	184
IKU4C	1660	13	0	0	0	0	0	16	10	IKU4P	1660	20	0	0	0	0	0	144
IKU4C	1670	9.2	0	0	0	0	0	4	0	IKU4P	1670	26.2	0	0	0	0	0	129
IKU4C	1680	6.3	0	0	0	0	0	20	0	IKU4P	1680	33.2	0	0	0	0	0	80
IKU4C	1690	4.1	0	0	0	0	0	0	0	IKU4P	1690	41.1	0	0	0	0	0	0
IKU4C	1700	2.6	0	0	0	0	0	0	0	IKU4P	1700	49.5	0	0	0	0	0	0
IKU4C	1710	1.6	0	0	0	0	0	0	0	IKU4P	1710	58.5	0	0	0	0	0	0
IKU4C	1720	0.9	0	0	0	0	0	0	0	IKU4P	1720	67.8	0	0	0	0	0	0
IKU4C	1730	0.5	0	0	0	0	0	0	0	IKU4P	1730	77.4	0	0	0	0	0	0
<b>Oct-24 (55d 10/30/24); CSize 50; IKV4 1660.50</b>																		
IKV4C	1600	61.9	0	0	0	0	0	0	0	IKV4P	1600	5.2	0	0	0	0	0	0
IKV4C	1610	53.9	0	0	0	0	0	0	0	IKV4P	1610	7.1	0	0	0	0	0	0
IKV4C	1620	46.4	0	0	0	0	0	0	0	IKV4P	1620	9.6	0	0	0	0	0	0
IKV4C	1630	39.4	0	0	0	0	0	0	0	IKV4P	1630	12.6	0	0	0	0	0	0
IKV4C	1640	33.1	0	0	0	0	0	0	0	IKV4P	1640	16.2	0	0	0	0	0	0
IKV4C	1650	27.4	0	0	0	0	0	0	0	IKV4P	1650	20.4	0	0	0	0	0	0
IKV4C	1660	22.3	0	0	0	0	0	0	0	IKV4P	1660	25.3	0	0	0	0	0	0
IKV4C	1670	18	0	0	0	0	0	0	0	IKV4P	1670	30.9	0	0	0	0	0	0
IKV4C	1680	14.2	0	0	0	0	0	0	0	IKV4P	1680	37.1	0	0	0	0	0	0
IKV4C	1690	11.1	0	0	0	0	0	0	0	IKV4P	1690	43.9	0	0	0	0	0	0
IKV4C	1700	8.5	0	0	0	0	0	0	0	IKV4P	1700	51.3	0	0	0	0	0	0
IKV4C	1710	6.4	0	0	0	0	0	0	0	IKV4P	1710	59.2	0	0	0	0	0	0
IKV4C	1720	4.8	0	0	0	0	0	0	0	IKV4P	1720	67.5	0	0	0	0	0	0
IKV4C	1730	3.5	0	0	0	0	0	0	0	IKV4P	1730	76.1	0	0	0	0	0	0
<b>Dec-24 (117d 12/31/24); CSize 50; IKZ4 1663.00</b>																		
IKZ4C	1460	198.7	0	0	0	0	0	0	0	IKZ4P	1460	0.2	0	0	0	0	0	0
IKZ4C	1480	179.1	0	0	0	0	0	0	0	IKZ4P	1480	0.4	0	0	0	0	0	0
IKZ4C	1500	159.7	0	0	0	0	0	0	0	IKZ4P	1500	0.8	0	0	0	0	0	0
IKZ4C	1520	140.7	0	0	0	0	0	0	0	IKZ4P	1520	1.6	0	0	0	0	0	0
IKZ4C	1540	122.1	0	0	0	0	0	0	0	IKZ4P	1540	2.8	0	0	0	0	0	0
IKZ4C	1560	104.3	0	0	0	0	0	0	0	IKZ4P	1560	4.8	0	0	0	0	0	0
IKZ4C	1580	87.4	0	0	0	0	0	0	0	IKZ4P	1580	7.8	0	0	0	0	0	0
IKZ4C	1600	71.8	0	0	0	0	0	0	0	IKZ4P	1600	12	0	0	0	0	0	0
IKZ4C	1620	57.7	0	0	0	0	0	0	0	IKZ4P	1620	17.6	0	0	0	0	0	0
IKZ4C	1640	45.3	0	0	0	0	0	0	0	IKZ4P	1640	25	0	0	0	0	0	0
IKZ4C	1660	34.7	0	0	0	0	0	0	0	IKZ4P	1660	34.2	0	0	0	0	0	0
IKZ4C	1680	25.8	0	0	0	0	0	0	0	IKZ4P	1680	45.1	0	0	0	0	0	0
IKZ4C	1700	18.7	0	0	0	0	0	0	0	IKZ4P	1700	57.8	0	0	0	0	0	0
IKZ4C	1720	13.2	0	0	0	0	0	0	0	IKZ4P	1720	72.1	0	0	0	0	0	0
IKZ4C	1740	9	0	0	0	0	0	0	0	IKZ4P	1740	87.7	0	0	0	0	0	0
<b>Mar-25 (207d 3/31/25); CSize 50; IKH5 1650.50</b>																		
IKH5C	1460	185	0	0	0	0	0	0	0	IKH5P	1460	1.8	0	0	0	0	0	0
IKH5C	1480	166.5	0	0	0	0	0	0	0	IKH5P	1480	2.9	0	0	0	0	0	0
IKH5C	1500	148.4	0	0	0	0	0	0	0	IKH5P	1500	4.5	0	0	0	0	0	0
IKH5C	1520	131	0	0	0	0	0	0	0	IKH5P	1520	6.8	0	0	0	0	0	0
IKH5C	1540	114.4	0	0	0	0	0	0	0	IKH5P	1540	9.8	0	0	0	0	0	0
IKH5C	1560	98.7	0	0	0	0	0	0	0	IKH5P	1560	13.8	0	0	0	0	0	0
IKH5C	1580	84.2	0	0	0	0	0	0	0	IKH5P	1580	18.9	0	0	0	0	0	0
IKH5C	1600	70.8	0	0	0	0	0	0	0	IKH5P	1600	25.2	0	0	0	0	0	0
IKH5C	1620	58.8	0	0	0	0	0	0	0	IKH5P	1620	32.8	0	0	0	0	0	0
IKH5C	1640	48.1	0	0	0	0	0	0	0	IKH5P	1640	41.7	0	0	0	0	0	0
IKH5C	1660	38.8	0	0	0	0	0	0	0	IKH5P	1660	52.1	0	0	0	0	0	0
IKH5C	1680	30.8	0	0	0	0	0	0	0	IKH5P	1680	63.7	0	0	0	0	0	0
IKH5C	1700	24.1	0	0	0	0	0	0	0	IKH5P	1700	76.7	0	0	0	0	0	0
IKH5C	1720	18.6	0	0	0	0	0	0	0	IKH5P	1720	90.8	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	9.22	11.97	-22.97
JULY PUT	9.22	11.41	-19.19
MEAN	9.22	11.69	-21.13

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	9.22	11.39	-19.05
AUGUST PUT	9.22	11.41	-19.19
MEAN	9.22	11.40	-19.12

Source: Bloomberg

	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

Kenanga Futures Sdn Bhd (353603-X)

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

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