

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	1,619.0	-5.50	1,625.0	1625.00	1616.00	6,508	39,324
AUG 24	1,620.5	-6.50	1,627.0	1627.00	1619.50	1,069	1,554
SEP 24	1,604.0	7.00	1,610.5	1610.50	1603.00	236	2,005
DEC 24	1,611.5	-6.50	1,617.5	1617.50	1610.00	52	577

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	
Jul-24 (22d 7/31/24); CSize 50; IKN4 1619.00																			
IKN4C	1520	98.8	0	0	0	0	0	0	0	IKN4P	1520	0.1	0	0	0	0	0	0	0
IKN4C	1530	88.8	0	0	0	0	0	0	0	IKN4P	1530	0.1	0	0	0	0	0	0	0
IKN4C	1540	78.8	0	0	0	0	0	0	0	IKN4P	1540	0.1	0	0	0	0	0	0	0
IKN4C	1550	68.9	0	0	0	0	0	0	0	IKN4P	1550	0.1	0	0	0	0	0	0	0
IKN4C	1560	59.1	0	0	0	0	0	0	0	IKN4P	1560	0.2	0	0	0	0	0	0	0
IKN4C	1570	49.4	0	0	0	0	20	0	0	IKN4P	1570	0.5	0	0	0	0	0	0	0
IKN4C	1580	40	0	0	0	0	140	0	0	IKN4P	1580	1.1	0	0	0	0	0	0	0
IKN4C	1590	31.3	0	0	0	0	140	0	0	IKN4P	1590	2.3	0	0	0	0	44	0	0
IKN4C	1600	23.3	0	0	0	0	84	0	0	IKN4P	1600	4.4	0	0	0	0	140	0	0
IKN4C	1610	16.5	0	0	0	0	64	20	0	IKN4P	1610	7.5	0	0	0	0	240	0	0
IKN4C	1620	11	0	0	0	0	0	0	0	IKN4P	1620	12	0	0	0	0	160	0	0
IKN4C	1630	6.9	0	0	0	0	0	0	0	IKN4P	1630	17.8	0	0	0	0	84	0	0
IKN4C	1640	4	0	0	0	0	0	0	0	IKN4P	1640	24.9	0	0	0	0	60	0	0
IKN4C	1650	2.1	0	0	0	0	0	0	0	IKN4P	1650	33.1	0	0	0	0	0	0	0
IKN4C	1660	1.1	0	0	0	0	0	0	0	IKN4P	1660	42	0	0	0	0	0	0	0
IKN4C	1670	0.5	0	0	0	0	0	0	0	IKN4P	1670	51.4	0	0	0	0	0	0	0
IKN4C	1680	0.2	0	0	0	0	0	0	0	IKN4P	1680	61.1	0	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	0	IKN4P	1690	70.9	0	0	0	0	0	0	0
Aug-24 (52d 8/30/24); CSize 50; IKQ4 1621.00																			
IKQ4C	1540	81	0	0	0	0	0	0	0	IKQ4P	1540	0.4	0	0	0	0	0	0	0
IKQ4C	1550	71.4	0	0	0	0	0	0	0	IKQ4P	1550	0.7	0	0	0	0	0	0	0
IKQ4C	1560	62	0	0	0	0	0	0	0	IKQ4P	1560	1.3	0	0	0	0	0	0	0
IKQ4C	1570	53	0	0	0	0	0	0	0	IKQ4P	1570	2.2	0	0	0	0	0	0	0
IKQ4C	1580	44.4	0	0	0	0	0	0	0	IKQ4P	1580	3.6	0	0	0	0	0	0	0
IKQ4C	1590	36.4	0	0	0	0	0	0	0	IKQ4P	1590	5.6	0	0	0	0	0	0	0
IKQ4C	1600	29.2	0	0	0	0	0	0	0	IKQ4P	1600	8.3	0	0	0	0	0	0	0
IKQ4C	1610	22.8	0	0	0	0	0	0	0	IKQ4P	1610	11.9	0	0	0	0	0	0	0
IKQ4C	1620	17.3	0	0	0	0	0	0	0	IKQ4P	1620	16.3	0	0	0	0	0	0	0
IKQ4C	1630	12.8	0	0	0	0	0	0	0	IKQ4P	1630	21.7	0	0	0	0	0	0	0
IKQ4C	1640	9.1	0	0	0	0	0	0	0	IKQ4P	1640	28	0	0	0	0	0	0	0
IKQ4C	1650	6.3	0	0	0	0	0	0	0	IKQ4P	1650	35.2	0	0	0	0	0	0	0
IKQ4C	1660	4.2	0	0	0	0	0	0	0	IKQ4P	1660	43	0	0	0	0	0	0	0
IKQ4C	1670	2.7	0	0	0	0	0	0	0	IKQ4P	1670	51.5	0	0	0	0	0	0	0
IKQ4C	1680	1.7	0	0	0	0	0	0	0	IKQ4P	1680	60.4	0	0	0	0	0	0	0
IKQ4C	1690	1	0	0	0	0	0	0	0	IKQ4P	1690	69.7	0	0	0	0	0	0	0
Sep-24 (83d 9/30/24); CSize 50; IKU4 1604.00																			
IKU4C	1440	162.8	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0	0
IKU4C	1460	142.9	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0	0
IKU4C	1480	123.2	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0	0
IKU4C	1500	103.6	0	0	0	0	0	0	0	IKU4P	1500	0.4	0	0	0	0	0	0	0
IKU4C	1520	84.4	0	0	0	0	0	0	0	IKU4P	1520	1	0	0	0	0	0	0	0
IKU4C	1540	66.1	0	0	0	0	0	0	0	IKU4P	1540	2.6	0	0	0	0	0	0	0
IKU4C	1560	49.3	0	0	0	0	0	0	0	IKU4P	1560	5.6	0	0	0	0	0	0	0
IKU4C	1580	34.6	0	0	0	0	0	0	0	IKU4P	1580	10.8	0	0	0	0	0	0	0
IKU4C	1600	22.7	0	0	0	0	0	0	0	IKU4P	1600	18.8	0	0	0	0	0	0	0
IKU4C	1620	13.8	0	0	0	0	0	0	0	IKU4P	1620	29.7	0	0	0	0	0	0	0
IKU4C	1640	7.8	0	0	0	0	0	0	0	IKU4P	1640	43.5	0	0	0	0	0	0	0
IKU4C	1660	4	0	0	0	0	0	0	0	IKU4P	1660	59.6	0	0	0	0	0	0	0
IKU4C	1680	1.9	0	0	0	0	0	0	0	IKU4P	1680	77.3	0	0	0	0	0	0	0
Dec-24 (175d 12/31/24); CSize 50; IKZ4 1611.50																			
IKZ4C	1500	111.7	0	0	0	0	0	0	0	IKZ4P	1500	2	0	0	0	0	0	0	0
IKZ4C	1520	93.7	0	0	0	0	0	0	0	IKZ4P	1520	3.7	0	0	0	0	0	0	0
IKZ4C	1540	76.8	0	0	0	0	0	0	0	IKZ4P	1540	6.4	0	0	0	0	0	0	0
IKZ4C	1560	61.2	0	0	0	0	0	0	0	IKZ4P	1560	10.5	0	0	0	0	0	0	0
IKZ4C	1580	47.4	0	0	0	0	0	0	0	IKZ4P	1580	16.4	0	0	0	0	0	0	0
IKZ4C	1600	35.5	0	0	0	0	0	0	0	IKZ4P	1600	24.2	0	0	0	0	0	0	0
IKZ4C	1620	25.7	0	0	0	0	0	0	0	IKZ4P	1620	34.1	0	0	0	0	0	0	0
IKZ4C	1640	17.9	0	0	0	0	0	0	0	IKZ4P	1640	46	0	0	0	0	0	0	0
IKZ4C	1660	12	0	0	0	0	0	0	0	IKZ4P	1660	59.8	0	0	0	0	0	0	0
IKZ4C	1680	7.8	0	0	0	0	0	0	0	IKZ4P	1680	75.2	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	6.68	6.84	-2.34
JULY PUT	6.68	6.87	-2.77
MEAN	6.68	6.86	-2.55

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	6.67	6.84	-2.49
AUGUST PUT	6.67	6.84	-2.49
MEAN	6.67	6.84	-2.49

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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