

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	1,617.0	7.00	1,611.5	1620.00	1611.50	6,790	42,231
AUG 24	1,619.5	7.00	1,615.0	1622.50	1615.00	224	1,767
SEP 24	1,604.5	8.50	1,598.5	1606.00	1598.50	89	2,024
DEC 24	1,610.5	8.00	1,606.0	1612.00	1605.50	23	585

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	
Jul-24 (20d 7/31/24); CSize 50; IKN4 1618.50																			
IKN4C	1520	96.8	0	0	0	0	0	0	0	IKN4P	1520	0.1	0	0	0	0	0	0	0
IKN4C	1530	86.8	0	0	0	0	0	0	0	IKN4P	1530	0.1	0	0	0	0	0	0	0
IKN4C	1540	76.9	0	0	0	0	0	0	0	IKN4P	1540	0.1	0	0	0	0	0	0	0
IKN4C	1550	66.9	0	0	0	0	0	0	0	IKN4P	1550	0.1	0	0	0	0	0	0	0
IKN4C	1560	56.9	0	0	0	0	0	0	0	IKN4P	1560	0.1	0	0	0	0	0	0	0
IKN4C	1570	47.1	0	0	0	0	20	0	0	IKN4P	1570	0.1	0	0	0	0	0	0	0
IKN4C	1580	37.4	0	0	0	0	140	0	0	IKN4P	1580	0.5	0	0	0	0	0	0	0
IKN4C	1590	28.2	0	0	0	0	140	0	0	IKN4P	1590	1.3	0	0	0	0	44	0	0
IKN4C	1600	19.9	0	0	0	0	84	0	0	IKN4P	1600	2.9	0	0	0	0	140	0	0
IKN4C	1610	12.9	0	0	0	0	64	20	0	IKN4P	1610	6	0	0	0	0	240	0	0
IKN4C	1620	7.6	0	0	0	0	0	0	0	IKN4P	1620	11.5	0	0	0	0	180	20	0
IKN4C	1630	4	0	0	0	0	0	0	0	IKN4P	1630	17	0	0	0	0	144	60	0
IKN4C	1640	1.9	0	0	0	0	0	0	0	IKN4P	1640	24.8	0	0	0	0	60	40	0
IKN4C	1650	0.8	0	0	0	0	0	0	0	IKN4P	1650	33.7	0	0	0	0	0	0	0
IKN4C	1660	0.3	0	0	0	0	0	0	0	IKN4P	1660	43.2	0	0	0	0	0	0	0
IKN4C	1670	0.1	0	0	0	0	0	0	0	IKN4P	1670	53	0	0	0	0	0	0	0
IKN4C	1680	0.1	0	0	0	0	0	0	0	IKN4P	1680	62.9	0	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	0	IKN4P	1690	72.9	0	0	0	0	0	0	0
Aug-24 (50d 8/30/24); CSize 50; IKQ4 1621.50																			
IKQ4C	1540	79.3	0	0	0	0	0	0	0	IKQ4P	1540	0.1	0	0	0	0	0	0	0
IKQ4C	1550	69.5	0	0	0	0	0	0	0	IKQ4P	1550	0.3	0	0	0	0	0	0	0
IKQ4C	1560	59.8	0	0	0	0	0	0	0	IKQ4P	1560	0.6	0	0	0	0	0	0	0
IKQ4C	1570	50.5	0	0	0	0	0	0	0	IKQ4P	1570	1.2	0	0	0	0	0	0	0
IKQ4C	1580	41.6	0	0	0	0	0	0	0	IKQ4P	1580	2.3	0	0	0	0	0	0	0
IKQ4C	1590	33.3	0	0	0	0	0	0	0	IKQ4P	1590	3.9	0	0	0	0	0	0	0
IKQ4C	1600	25.8	0	0	0	0	0	0	0	IKQ4P	1600	6.4	0	0	0	0	0	0	0
IKQ4C	1610	19.3	0	0	0	0	0	0	0	IKQ4P	1610	9.8	0	0	0	0	0	0	0
IKQ4C	1620	13.8	0	0	0	0	0	0	0	IKQ4P	1620	14.3	0	0	0	0	10	10	0
IKQ4C	1630	9.5	0	0	0	0	0	0	0	IKQ4P	1630	20	0	0	0	0	0	0	0
IKQ4C	1640	6.2	0	0	0	0	0	0	0	IKQ4P	1640	26.6	0	0	0	0	0	0	0
IKQ4C	1650	3.9	0	0	0	0	0	0	0	IKQ4P	1650	34.3	0	0	0	0	0	0	0
IKQ4C	1660	2.3	0	0	0	0	0	0	0	IKQ4P	1660	42.6	0	0	0	0	0	0	0
IKQ4C	1670	1.3	0	0	0	0	0	0	0	IKQ4P	1670	51.6	0	0	0	0	0	0	0
IKQ4C	1680	0.7	0	0	0	0	0	0	0	IKQ4P	1680	60.9	0	0	0	0	0	0	0
IKQ4C	1690	0.4	0	0	0	0	0	0	0	IKQ4P	1690	70.5	0	0	0	0	0	0	0
Sep-24 (81d 9/30/24); CSize 50; IKU4 1603.00																			
IKU4C	1440	163.3	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0	0
IKU4C	1460	143.5	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0	0
IKU4C	1480	123.6	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0	0
IKU4C	1500	103.9	0	0	0	0	0	0	0	IKU4P	1500	0.1	0	0	0	0	0	0	0
IKU4C	1520	84.3	0	0	0	0	0	0	0	IKU4P	1520	0.4	0	0	0	0	0	0	0
IKU4C	1540	65.4	0	0	0	0	0	0	0	IKU4P	1540	1.3	0	0	0	0	0	0	0
IKU4C	1560	47.7	0	0	0	0	0	0	0	IKU4P	1560	3.5	0	0	0	0	0	0	0
IKU4C	1580	32.3	0	0	0	0	0	0	0	IKU4P	1580	8	0	0	0	0	0	0	0
IKU4C	1600	19.9	0	0	0	0	0	0	0	IKU4P	1600	15.5	0	0	0	0	0	0	0
IKU4C	1620	11.1	0	0	0	0	0	0	0	IKU4P	1620	26.5	0	0	0	0	0	0	0
IKU4C	1640	5.5	0	0	0	0	0	0	0	IKU4P	1640	40.7	0	0	0	0	0	0	0
IKU4C	1660	2.4	0	0	0	0	0	0	0	IKU4P	1660	57.5	0	0	0	0	0	0	0
IKU4C	1680	0.9	0	0	0	0	0	0	0	IKU4P	1680	75.9	0	0	0	0	0	0	0
Dec-24 (173d 12/31/24); CSize 50; IKZ4 1611.00																			
IKZ4C	1500	109.3	0	0	0	0	0	0	0	IKZ4P	1500	1	0	0	0	0	0	0	0
IKZ4C	1520	90.8	0	0	0	0	0	0	0	IKZ4P	1520	2.2	0	0	0	0	0	0	0
IKZ4C	1540	73.2	0	0	0	0	0	0	0	IKZ4P	1540	4.3	0	0	0	0	0	0	0
IKZ4C	1560	57.1	0	0	0	0	0	0	0	IKZ4P	1560	7.8	0	0	0	0	0	0	0
IKZ4C	1580	42.8	0	0	0	0	0	0	0	IKZ4P	1580	13.2	0	0	0	0	0	0	0
IKZ4C	1600	30.7	0	0	0	0	0	0	0	IKZ4P	1600	20.8	0	0	0	0	0	0	0
IKZ4C	1620	21	0	0	0	0	0	0	0	IKZ4P	1620	30.9	0	0	0	0	0	0	0
IKZ4C	1640	13.7	0	0	0	0	0	0	0	IKZ4P	1640	43.2	0	0	0	0	0	0	0
IKZ4C	1660	8.4	0	0	0	0	0	0	0	IKZ4P	1660	57.7	0	0	0	0	0	0	0
IKZ4C	1680	4.9	0	0	0	0	0	0	0	IKZ4P	1680	73.9	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	5.83	4.51	29.27
JULY PUT	6.26	4.51	38.80
MEAN	6.05	4.51	34.04

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	5.84	4.47	30.65
AUGUST PUT	5.84	4.47	30.65
MEAN	5.84	4.47	30.65

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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