

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	1,603.0	-4.50	1,607.5	1614.50	1599.00	10,314	44,495
JUL 24	1,603.0	-	-	-	-	-	-
SEP 24	1,592.0	-4.50	1,597.0	1604.00	1589.50	181	1,432
DEC 24	1,597.5	-4.50	1,601.0	1607.50	1594.50	81	220

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jun-24 (24d 6/28/24); CSize 50; IKM4 1603.00																		
IKM4C	1360	242.4	0	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1370	232.4	0	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0
IKM4C	1380	222.5	0	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1390	212.5	0	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0
IKM4C	1400	202.5	0	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1410	192.5	0	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0
IKM4C	1420	182.6	0	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1430	172.6	0	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0
IKM4C	1440	162.6	0	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1450	152.6	0	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0
IKM4C	1460	142.7	0	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1470	132.7	0	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0
IKM4C	1480	122.7	0	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0
IKM4C	1490	112.7	0	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0
IKM4C	1500	102.8	0	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0
IKM4C	1510	92.8	0	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0
IKM4C	1520	82.9	0	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0
IKM4C	1530	73.1	0	0	0	0	0	0	0	IKM4P	1530	0.3	0	0	0	0	0	0
IKM4C	1540	63.5	0	0	0	0	0	0	0	IKM4P	1540	0.6	0	0	0	0	0	0
IKM4C	1550	54.1	0	0	0	0	0	0	0	IKM4P	1550	1.2	0	0	0	0	0	0
IKM4C	1560	45.1	0	0	0	0	0	0	0	IKM4P	1560	2.2	0	0	0	0	0	0
IKM4C	1570	36.6	0	0	0	0	0	0	0	IKM4P	1570	3.7	0	0	0	0	0	0
IKM4C	1580	28.9	0	0	0	0	0	0	0	IKM4P	1580	6	0	0	0	0	0	0
IKM4C	1590	22.1	0	0	0	0	0	20	0	IKM4P	1590	9.1	0	0	0	0	0	0
IKM4C	1600	16.3	0	0	0	0	0	20	0	IKM4P	1600	13.3	0	0	0	0	0	0
IKM4C	1610	11.6	0	0	0	0	0	75	0	IKM4P	1610	18.6	0	0	0	0	24	0
IKM4C	1620	7.9	0	0	0	0	0	74	0	IKM4P	1620	24.9	0	0	0	0	100	0
IKM4C	1630	5.5	0	0	0	0	0	44	1	IKM4P	1630	32.1	0	0	0	0	131	0
IKM4C	1640	3.2	0	0	0	0	0	0	0	IKM4P	1640	40.1	0	0	0	0	160	0
IKM4C	1650	1.9	0	0	0	0	0	0	0	IKM4P	1650	48.8	0	0	0	0	60	0
IKM4C	1660	1.1	0	0	0	0	0	0	0	IKM4P	1660	58	0	0	0	0	0	0
IKM4C	1670	0.6	0	0	0	0	0	0	0	IKM4P	1670	67.4	0	0	0	0	0	0
IKM4C	1680	0.3	0	0	0	0	0	0	0	IKM4P	1680	77.1	0	0	0	0	0	0
IKM4C	1690	0.2	0	0	0	0	0	0	0	IKM4P	1690	86.9	0	0	0	0	0	0
Jul-24 (57d 7/31/24); CSize 50; IKN4 1603.00																		
IKN4C	1540	62.7	0	0	0	0	0	0	0	IKN4P	1540	0.1	0	0	0	0	0	0
IKN4C	1550	52.7	0	0	0	0	0	0	0	IKN4P	1550	0.1	0	0	0	0	0	0
IKN4C	1560	42.8	0	0	0	0	0	0	0	IKN4P	1560	0.1	0	0	0	0	0	0
IKN4C	1570	32.8	0	0	0	0	0	0	0	IKN4P	1570	0.1	0	0	0	0	0	0
IKN4C	1580	22.9	0	0	0	0	0	0	0	IKN4P	1580	0.1	0	0	0	0	0	0
IKN4C	1590	12.9	0	0	0	0	0	0	0	IKN4P	1590	0.1	0	0	0	0	0	0
IKN4C	1600	3	0	0	0	0	0	0	0	IKN4P	1600	0.1	0	0	0	0	0	0
IKN4C	1610	0.1	0	0	0	0	0	0	0	IKN4P	1610	7	0	0	0	0	0	0
IKN4C	1620	0.1	0	0	0	0	0	0	0	IKN4P	1620	16.9	0	0	0	0	0	0
IKN4C	1630	0.1	0	0	0	0	0	0	0	IKN4P	1630	26.9	0	0	0	0	0	0
IKN4C	1640	0.1	0	0	0	0	0	0	0	IKN4P	1640	36.8	0	0	0	0	0	0
IKN4C	1650	0.1	0	0	0	0	0	0	0	IKN4P	1650	46.8	0	0	0	0	0	0
IKN4C	1660	0.1	0	0	0	0	0	0	0	IKN4P	1660	56.7	0	0	0	0	0	0
Sep-24 (118d 9/30/24); CSize 50; IKU4 1592.00																		
IKU4C	1440	150.9	0	0	0	0	0	0	0	IKU4P	1440	0.5	0	0	0	0	0	0
IKU4C	1460	131.7	0	0	0	0	0	0	0	IKU4P	1460	1.1	0	0	0	0	0	0
IKU4C	1480	112.9	0	0	0	0	0	0	0	IKU4P	1480	2.1	0	0	0	0	0	0
IKU4C	1500	94.9	0	0	0	0	0	0	0	IKU4P	1500	3.9	0	0	0	0	0	0
IKU4C	1520	78	0	0	0	0	0	0	0	IKU4P	1520	6.7	0	0	0	0	0	0
IKU4C	1540	62.4	0	0	0	0	0	0	0	IKU4P	1540	11	0	0	0	0	0	0
IKU4C	1560	48.5	0	0	0	0	0	0	0	IKU4P	1560	16.9	0	0	0	0	0	0
IKU4C	1580	36.6	0	0	0	0	0	0	0	IKU4P	1580	24.7	0	0	0	0	0	0
IKU4C	1600	26.7	0	0	0	0	0	0	0	IKU4P	1600	34.6	0	0	0	0	0	0
IKU4C	1620	18.8	0	0	0	0	0	0	0	IKU4P	1620	46.5	0	0	0	0	0	0
IKU4C	1640	12.8	0	0	0	0	0	0	0	IKU4P	1640	60.3	0	0	0	0	0	0
IKU4C	1660	8.3	0	0	0	0	0	0	0	IKU4P	1660	75.6	0	0	0	0	0	0
IKU4C	1680	5.3	0	0	0	0	0	0	0	IKU4P	1680	92.3	0	0	0	0	0	0
Dec-24 (210d 12/31/24); CSize 50; IKZ4 1597.50																		
IKZ4C	1500	104	0	0	0	0	0	0	0	IKZ4P	1500	8.4	0	0	0	0	0	0
IKZ4C	1520	88.3	0	0	0	0	0	0	0	IKZ4P	1520	12.3	0	0	0	0	0	0
IKZ4C	1540	73.8	0	0	0	0	0	0	0	IKZ4P	1540	17.4	0	0	0	0	0	0
IKZ4C	1560	60.7	0	0	0	0	0	0	0	IKZ4P	1560	23.9	0	0	0	0	0	0
IKZ4C	1580	49	0	0	0	0	0	0	0	IKZ4P	1580	31.8	0	0	0	0	0	0
IKZ4C	1600	38.9	0	0	0	0	0	0	0	IKZ4P	1600	41.3	0	0	0	0	0	0
IKZ4C	1620	30.3	0	0	0	0	0	0	0	IKZ4P	1620	52.3	0	0	0	0	0	0
IKZ4C	1640	23.1	0	0	0	0	0	0	0	IKZ4P	1640	64.8	0	0	0	0	0	0
IKZ4C	1660	17.3	0	0	0	0	0	0	0	IKZ4P	1660	78.6	0	0	0	0	0	0
IKZ4C	1680	12.7	0	0	0	0	0	0	0	IKZ4P	1680	93.6	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JUNE CALL	7.01	6.68
JUNE PUT	7.01	6.68
MEAN	7.01	6.68

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	8.36	6.98
JULY PUT	8.36	6.94
MEAN	8.36	6.96

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

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 accepts 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 effect 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