

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	1,622.0	19.00	1,603.5	1623.50	1599.00	17,108	47,399
JUL 24	1,625.5	22.50	1,607.5	1626.50	1605.00	381	188
SEP 24	1,611.5	19.50	1,595.5	1611.50	1592.00	92	1,455
DEC 24	1,618.5	21.00	1,597.5	1618.50	1597.50		228

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jun-24 (23d 6/28/24); CSize 50; IKM4 1621.50																		
IKM4C	1360	261.5	0	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1370	251.5	0	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0
IKM4C	1380	241.5	0	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1390	231.5	0	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0
IKM4C	1400	221.5	0	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1410	211.6	0	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0
IKM4C	1420	201.6	0	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1430	191.6	0	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0
IKM4C	1440	181.6	0	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1450	171.6	0	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0
IKM4C	1460	161.7	0	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1470	151.7	0	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0
IKM4C	1480	141.7	0	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0
IKM4C	1490	131.7	0	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0
IKM4C	1500	121.7	0	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0
IKM4C	1510	111.8	0	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0
IKM4C	1520	101.8	0	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0
IKM4C	1530	91.8	0	0	0	0	0	0	0	IKM4P	1530	0.1	0	0	0	0	0	0
IKM4C	1540	81.8	0	0	0	0	0	0	0	IKM4P	1540	0.1	0	0	0	0	0	0
IKM4C	1550	71.9	0	0	0	0	0	0	0	IKM4P	1550	0.1	0	0	0	0	0	0
IKM4C	1560	61.9	0	0	0	0	0	0	0	IKM4P	1560	0.1	0	0	0	0	0	0
IKM4C	1570	52	0	0	0	0	0	0	0	IKM4P	1570	0.1	0	0	0	0	0	0
IKM4C	1580	42.3	0	0	0	0	0	0	0	IKM4P	1580	0.3	0	0	0	0	0	0
IKM4C	1590	32.9	0	0	0	0	20	0	20	IKM4P	1590	0.9	0	0	0	0	0	0
IKM4C	1600	21.9	0	0	0	0	40	0	40	IKM4P	1600	2.2	0	0	0	0	0	0
IKM4C	1610	16.6	0	0	0	0	75	0	75	IKM4P	1610	4.6	0	0	0	0	0	0
IKM4C	1620	10.5	0	0	0	0	74	0	74	IKM4P	1620	8.5	0	0	0	0	24	0
IKM4C	1630	6	0	0	0	0	44	1	44	IKM4P	1630	14	0	0	0	0	151	20
IKM4C	1640	3.1	0	0	0	0	0	0	0	IKM4P	1640	21.5	0	0	0	0	180	20
IKM4C	1650	1.4	0	0	0	0	0	0	0	IKM4P	1650	29.4	0	0	0	0	60	0
IKM4C	1660	0.6	0	0	0	0	0	0	0	IKM4P	1660	38.5	0	0	0	0	0	0
IKM4C	1670	0.2	0	0	0	0	0	0	0	IKM4P	1670	48.1	0	0	0	0	0	0
IKM4C	1680	0.1	0	0	0	0	0	0	0	IKM4P	1680	57.9	0	0	0	0	0	0
IKM4C	1690	0.1	0	0	0	0	0	0	0	IKM4P	1690	67.9	0	0	0	0	0	0
Jul-24 (56d 7/31/24); CSize 50; IKN4 1625.50																		
IKN4C	1540	85.2	0	0	0	0	0	0	0	IKN4P	1540	0.1	0	0	0	0	0	0
IKN4C	1550	75.3	0	0	0	0	0	0	0	IKN4P	1550	0.2	0	0	0	0	0	0
IKN4C	1560	65.7	0	0	0	0	0	0	0	IKN4P	1560	0.5	0	0	0	0	0	0
IKN4C	1570	56.2	0	0	0	0	0	0	0	IKN4P	1570	1	0	0	0	0	0	0
IKN4C	1580	47.1	0	0	0	0	0	0	0	IKN4P	1580	1.8	0	0	0	0	0	0
IKN4C	1590	38.5	0	0	0	0	0	0	0	IKN4P	1590	3.1	0	0	0	0	0	0
IKN4C	1600	30.5	0	0	0	0	0	0	0	IKN4P	1600	5.2	0	0	0	0	0	0
IKN4C	1610	23.5	0	0	0	0	0	0	0	IKN4P	1610	8.1	0	0	0	0	0	0
IKN4C	1620	17.4	0	0	0	0	0	0	0	IKN4P	1620	12	0	0	0	0	0	0
IKN4C	1630	12.5	0	0	0	0	0	0	0	IKN4P	1630	16.9	0	0	0	0	0	0
IKN4C	1640	8.5	0	0	0	0	0	0	0	IKN4P	1640	23	0	0	0	0	0	0
IKN4C	1650	5.6	0	0	0	0	0	0	0	IKN4P	1650	30	0	0	0	0	0	0
IKN4C	1660	3.5	0	0	0	0	0	0	0	IKN4P	1660	37.8	0	0	0	0	0	0
IKN4C	1670	0	0	0	0	0	0	0	0	IKN4P	1670	0	0	0	0	0	0	0
IKN4C	1680	0	0	0	0	0	0	0	0	IKN4P	1680	0	0	0	0	0	0	0
IKN4C	1690	0	0	0	0	0	0	0	0	IKN4P	1690	0	0	0	0	0	0	0
Sep-24 (117d 9/30/24); CSize 50; IKU4 1592.00																		
IKU4C	1440	169.8	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	150	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1480	130.2	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1500	110.6	0	0	0	0	0	0	0	IKU4P	1500	0.2	0	0	0	0	0	0
IKU4C	1520	91.3	0	0	0	0	0	0	0	IKU4P	1520	0.7	0	0	0	0	0	0
IKU4C	1540	72.6	0	0	0	0	0	0	0	IKU4P	1540	1.9	0	0	0	0	0	0
IKU4C	1560	55.2	0	0	0	0	0	0	0	IKU4P	1560	4.2	0	0	0	0	0	0
IKU4C	1580	39.7	0	0	0	0	0	0	0	IKU4P	1580	8.5	0	0	0	0	0	0
IKU4C	1600	26.8	0	0	0	0	0	0	0	IKU4P	1600	15.4	0	0	0	0	0	0
IKU4C	1620	16.8	0	0	0	0	0	0	0	IKU4P	1620	25.2	0	0	0	0	0	0
IKU4C	1640	9.7	0	0	0	0	0	0	0	IKU4P	1640	37.9	0	0	0	0	0	0
IKU4C	1660	5.2	0	0	0	0	0	0	0	IKU4P	1660	53.2	0	0	0	0	0	0
IKU4C	1680	2.5	0	0	0	0	0	0	0	IKU4P	1680	70.3	0	0	0	0	0	0
Dec-24 (209d 12/31/24); CSize 50; IKZ4 1618.00																		
IKZ4C	1500	117.4	0	0	0	0	0	0	0	IKZ4P	1500	1.1	0	0	0	0	0	0
IKZ4C	1520	98.9	0	0	0	0	0	0	0	IKZ4P	1520	2.2	0	0	0	0	0	0
IKZ4C	1540	81.2	0	0	0	0	0	0	0	IKZ4P	1540	4.2	0	0	0	0	0	0
IKZ4C	1560	64.8	0	0	0	0	0	0	0	IKZ4P	1560	7.4	0	0	0	0	0	0
IKZ4C	1580	50.1	0	0	0	0	0	0	0	IKZ4P	1580	12.3	0	0	0	0	0	0
IKZ4C	1600	37.3	0	0	0	0	0	0	0	IKZ4P	1600	19.2	0	0	0	0	0	0
IKZ4C	1620	26.7	0	0	0	0	0	0	0	IKZ4P	1620	28.2	0	0	0	0	0	0
IKZ4C	1640	18.4	0	0	0	0	0	0	0	IKZ4P	1640	39.5	0	0	0	0	0	0
IKZ4C	1660	12.1	0	0	0	0	0	0	0	IKZ4P	1660	52.8	0	0	0	0	0	0
IKZ4C	1680	7.6	0	0	0	0	0	0	0	IKZ4P	1680	67.9	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
JUNE CALL	5.72	7.01	-18.40
JUNE PUT	5.72	7.01	-18.40
MEAN	5.72	7.01	-18.40

Implied volatility for ATM	Previous day	1D%CHG	
JULY CALL	5.72	8.36	-31.58
JULY PUT	5.71	8.36	-31.70
MEAN	5.72	8.36	-31.64

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 judgment 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 effect transactions in securities/underlying securities mentioned herein from time