

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 24	1,619.0	-12.00	1,630.0	1630.50	1613.00	9,406	41,956
SEP 24	1,600.5	-11.50	1,612.0	1612.50	1596.50	644	2,379
DEC 24	1,609.5	-8.50	1,616.0	1616.00	1603.50	81	594
MAR 25	1,600.0	-12.00	1,604.0	1604.00	1595.00	53	73

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Aug-24 (25d 8/30/24); CSize 50; IKQ4 1619.00</b>																		
IKQ4C	1540	78.8	0	0	0	0	0	0	0	IKQ4P	1540	0.1	0	0	0	0	0	0
IKQ4C	1550	68.9	0	0	0	0	0	0	0	IKQ4P	1550	0.1	0	0	0	0	0	0
IKQ4C	1560	59	0	0	0	0	0	0	0	IKQ4P	1560	0.1	0	0	0	0	0	0
IKQ4C	1570	49.3	0	0	0	0	0	0	0	IKQ4P	1570	0.4	0	0	0	0	0	0
IKQ4C	1580	39.8	0	0	0	0	0	0	0	IKQ4P	1580	0.9	0	0	0	0	0	0
IKQ4C	1590	30.9	0	0	0	0	0	0	0	IKQ4P	1590	2	0	0	0	0	0	0
IKQ4C	1600	22	0	0	0	0	60	20	20	IKQ4P	1600	3.9	0	0	0	0	0	0
IKQ4C	1610	16	0	0	0	0	130	20	20	IKQ4P	1610	7	0	0	0	0	0	0
IKQ4C	1620	10.6	0	0	0	0	138	0	0	IKQ4P	1620	11.5	0	0	0	0	10	0
IKQ4C	1630	10.5	0	0	0	0	70	20	20	IKQ4P	1630	17.5	0	0	0	0	140	20
IKQ4C	1640	3.6	0	0	0	0	10	0	0	IKQ4P	1640	24.5	0	0	0	0	320	9
IKQ4C	1650	1.9	0	0	0	0	0	0	0	IKQ4P	1650	32.8	0	0	0	0	260	0
IKQ4C	1660	0.9	0	0	0	0	0	0	0	IKQ4P	1660	41.8	0	0	0	0	140	0
IKQ4C	1670	0.4	0	0	0	0	0	0	0	IKQ4P	1670	51.3	0	0	0	0	0	0
IKQ4C	1680	0.2	0	0	0	0	0	0	0	IKQ4P	1680	61	0	0	0	0	0	0
IKQ4C	1690	0.1	0	0	0	0	0	0	0	IKQ4P	1690	70.9	0	0	0	0	0	0
IKQ4C	1700	0.1	0	0	0	0	0	0	0	IKQ4P	1700	80.8	0	0	0	0	0	0
<b>Sep-24 (56d 9/30/24); CSize 50; IKU4 1600.50</b>																		
IKU4C	1440	159.7	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1450	149.7	0	0	0	0	0	0	0	IKU4P	1450	0.1	0	0	0	0	0	0
IKU4C	1460	139.8	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1470	129.8	0	0	0	0	0	0	0	IKU4P	1470	0.1	0	0	0	0	0	0
IKU4C	1480	119.9	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1490	110	0	0	0	0	0	0	0	IKU4P	1490	0.1	0	0	0	0	0	0
IKU4C	1500	100	0	0	0	0	0	0	0	IKU4P	1500	0.1	0	0	0	0	0	0
IKU4C	1510	90.2	0	0	0	0	0	0	0	IKU4P	1510	0.1	0	0	0	0	0	0
IKU4C	1520	80.3	0	0	0	0	0	0	0	IKU4P	1520	0.3	0	0	0	0	0	0
IKU4C	1530	70.7	0	0	0	0	0	0	0	IKU4P	1530	0.5	0	0	0	0	0	0
IKU4C	1540	61.2	0	0	0	0	0	0	0	IKU4P	1540	1	0	0	0	0	0	0
IKU4C	1550	52	0	0	0	0	0	0	0	IKU4P	1550	1.8	0	0	0	0	0	0
IKU4C	1560	43.3	0	0	0	0	0	0	0	IKU4P	1560	3	0	0	0	0	0	0
IKU4C	1570	35.2	0	0	0	0	0	0	0	IKU4P	1570	4.9	0	0	0	0	0	0
IKU4C	1580	27.9	0	0	0	0	0	0	0	IKU4P	1580	7.5	0	0	0	0	0	0
IKU4C	1590	21.4	0	0	0	0	0	0	0	IKU4P	1590	11	0	0	0	0	0	0
IKU4C	1600	15.9	0	0	0	0	0	0	0	IKU4P	1600	15.4	0	0	0	0	0	0
IKU4C	1610	11.5	0	0	0	0	0	0	0	IKU4P	1610	20.9	0	0	0	0	0	0
IKU4C	1620	7.9	0	0	0	0	0	0	0	IKU4P	1620	27.3	0	0	0	0	0	0
IKU4C	1630	5.3	0	0	0	0	0	0	0	IKU4P	1630	34.6	0	0	0	0	0	0
IKU4C	1640	3.4	0	0	0	0	0	0	0	IKU4P	1640	42.7	0	0	0	0	0	0
IKU4C	1650	2.1	0	0	0	0	0	0	0	IKU4P	1650	51.3	0	0	0	0	0	0
IKU4C	1660	1.2	0	0	0	0	0	0	0	IKU4P	1660	60.4	0	0	0	0	0	0
IKU4C	1670	0.7	0	0	0	0	0	0	0	IKU4P	1670	69.8	0	0	0	0	0	0
IKU4C	1680	0.4	0	0	0	0	0	0	0	IKU4P	1680	79.5	0	0	0	0	0	0
<b>Dec-24 (148d 12/31/24); CSize 50; IKZ4 1609.50</b>																		
IKZ4C	1500	109	0	0	0	0	0	0	0	IKZ4P	1500	0.9	0	0	0	0	0	0
IKZ4C	1520	90.3	0	0	0	0	0	0	0	IKZ4P	1520	2	0	0	0	0	0	0
IKZ4C	1540	72.7	0	0	0	0	0	0	0	IKZ4P	1540	4.1	0	0	0	0	0	0
IKZ4C	1560	56.4	0	0	0	0	0	0	0	IKZ4P	1560	7.5	0	0	0	0	0	0
IKZ4C	1580	42	0	0	0	0	0	0	0	IKZ4P	1580	12.9	0	0	0	0	0	0
IKZ4C	1600	29.9	0	0	0	0	0	0	0	IKZ4P	1600	20.5	0	0	0	0	0	0
IKZ4C	1620	20.3	0	0	0	0	0	0	0	IKZ4P	1620	30.6	0	0	0	0	0	0
IKZ4C	1640	13	0	0	0	0	0	0	0	IKZ4P	1640	43.1	0	0	0	0	0	0
IKZ4C	1660	7.9	0	0	0	0	0	0	0	IKZ4P	1660	57.7	0	0	0	0	0	0
IKZ4C	1680	4.5	0	0	0	0	0	0	0	IKZ4P	1680	74.1	0	0	0	0	0	0
IKZ4C	1700	2.4	0	0	0	0	0	0	0	IKZ4P	1700	91.8	0	0	0	0	0	0
<b>Mar-25 (238d 3/31/25); CSize 50; IKH5 1600.00</b>																		
IKH5C	1540	0	0	0	0	0	0	0	0	IKH5P	1540	0	0	0	0	0	0	0
IKH5C	1560	54.3	0	0	0	0	0	0	0	IKH5P	1560	15.1	0	0	0	0	0	0
IKH5C	1580	41.8	0	0	0	0	0	0	0	IKH5P	1580	22.2	0	0	0	0	0	0
IKH5C	1600	31.2	0	0	0	0	0	0	0	IKH5P	1600	31.2	0	0	0	0	0	0
IKH5C	1620	22.6	0	0	0	0	0	0	0	IKH5P	1620	42.1	0	0	0	0	0	0
IKH5C	1640	15.8	0	0	0	0	0	0	0	IKH5P	1640	54.9	0	0	0	0	0	0
IKH5C	1660	10.7	0	0	0	0	0	0	0	IKH5P	1660	69.4	0	0	0	0	0	0
IKH5C	1680	7	0	0	0	0	0	0	0	IKH5P	1680	85.3	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JULY CALL	6.21	9.94
JULY PUT	6.16	11.81
MEAN	6.19	10.88

	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

Implied volatility for ATM	Previous day	1D%CHG
AUGUST CALL	6.13	11.81
AUGUST PUT	6.13	11.84
MEAN	6.13	11.83

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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

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