

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 24	1,592.0	26.50	1,566.0	1599.00	1562.00	13,701	38,412
SEP 24	1,574.0	26.50	1,546.5	1580.50	1545.00	1,351	2,461
DEC 24	1,577.5	25.00	1,551.5	1583.00	1550.50	346	721
MAR 25	1,569.5	27.00	1,546.5	1572.50	1540.50	61	113

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Aug-24 (22d 8/30/24); CSize 50; IKQ4 1581.00																		
IKQ4C	1470	122.2	0	0	0	0	0	0	0	IKQ4P	1470	0.4	0	0	0	0	0	0
IKQ4C	1480	112.4	0	0	0	0	0	0	0	IKQ4P	1480	0.7	0	0	0	0	0	0
IKQ4C	1490	102.8	0	0	0	0	0	0	0	IKQ4P	1490	1	0	0	0	0	0	0
IKQ4C	1500	93.4	0	0	0	0	0	0	0	IKQ4P	1500	1.6	0	0	0	0	0	0
IKQ4C	1510	84.1	0	0	0	0	0	0	0	IKQ4P	1510	2.3	0	0	0	0	0	0
IKQ4C	1520	75.2	0	0	0	0	0	0	0	IKQ4P	1520	3.3	0	0	0	0	0	0
IKQ4C	1530	66.5	0	0	0	0	0	0	0	IKQ4P	1530	4.7	0	0	0	0	0	0
IKQ4C	1540	58.3	0	0	0	0	0	0	0	IKQ4P	1540	6.4	0	0	0	0	0	0
IKQ4C	1550	50.6	0	0	0	0	0	0	0	IKQ4P	1550	8.7	0	0	0	0	0	0
IKQ4C	1560	43.4	0	0	0	0	0	0	0	IKQ4P	1560	11.4	0	0	0	0	0	0
IKQ4C	1570	36.7	0	0	0	0	0	0	0	IKQ4P	1570	14.8	0	0	0	0	0	0
IKQ4C	1580	30.7	0	0	0	0	10	10	10	IKQ4P	1580	18.7	0	0	0	0	0	0
IKQ4C	1590	25.3	0	0	0	0	0	0	0	IKQ4P	1590	23.3	0	0	0	0	0	0
IKQ4C	1600	20.6	0	0	0	0	60	60	60	IKQ4P	1600	28.6	0	0	0	0	0	0
IKQ4C	1610	16.5	0	0	0	0	130	130	130	IKQ4P	1610	34.5	0	0	0	0	0	0
IKQ4C	1620	13.1	0	0	0	0	138	138	138	IKQ4P	1620	41	0	0	0	0	10	0
IKQ4C	1630	10.2	0	0	0	0	70	70	70	IKQ4P	1630	43	0	0	0	0	140	0
IKQ4C	1640	7.8	0	0	0	0	10	10	10	IKQ4P	1640	50.9	0	0	0	0	320	0
IKQ4C	1650	5.9	0	0	0	0	0	0	0	IKQ4P	1650	62.1	0	0	0	0	260	0
IKQ4C	1660	4.4	0	0	0	0	0	0	0	IKQ4P	1660	70.4	0	0	0	0	140	0
IKQ4C	1670	3.2	0	0	0	0	0	0	0	IKQ4P	1670	81	0	0	0	0	0	0
IKQ4C	1680	2.3	0	0	0	0	0	0	0	IKQ4P	1680	90.1	0	0	0	0	0	0
IKQ4C	1690	1.6	0	0	0	0	0	0	0	IKQ4P	1690	99.4	0	0	0	0	0	0
IKQ4C	1700	1.1	0	0	0	0	0	0	0	IKQ4P	1700	108.9	0	0	0	0	0	0
Sep-24 (53d 9/30/24); CSize 50; IKU4 1563.00																		
IKU4C	1440	135.9	0	0	0	0	0	0	0	IKU4P	1440	2.5	0	0	0	0	0	0
IKU4C	1450	126.7	0	0	0	0	0	0	0	IKU4P	1450	3.3	0	0	0	0	0	0
IKU4C	1460	117.7	0	0	0	0	0	0	0	IKU4P	1460	4.2	0	0	0	0	0	0
IKU4C	1470	108.9	0	0	0	0	0	0	0	IKU4P	1470	5.4	0	0	0	0	0	0
IKU4C	1480	100.4	0	0	0	0	0	0	0	IKU4P	1480	6.8	0	0	0	0	0	0
IKU4C	1490	92.1	0	0	0	0	0	0	0	IKU4P	1490	8.5	0	0	0	0	0	0
IKU4C	1500	84.1	0	0	0	0	0	0	0	IKU4P	1500	10.5	0	0	0	0	0	0
IKU4C	1510	76.5	0	0	0	0	0	0	0	IKU4P	1510	12.8	0	0	0	0	0	0
IKU4C	1520	69.2	0	0	0	0	0	0	0	IKU4P	1520	15.5	0	0	0	0	0	0
IKU4C	1530	62.3	0	0	0	0	0	0	0	IKU4P	1530	18.5	0	0	0	0	0	0
IKU4C	1540	55.8	0	0	0	0	0	0	0	IKU4P	1540	21.9	0	0	0	0	0	0
IKU4C	1550	49.7	0	0	0	0	0	0	0	IKU4P	1550	25.8	0	0	0	0	0	0
IKU4C	1560	44	0	0	0	0	0	0	0	IKU4P	1560	30.1	0	0	0	0	0	0
IKU4C	1570	38.8	0	0	0	0	0	0	0	IKU4P	1570	34.8	0	0	0	0	0	0
IKU4C	1580	33.9	0	0	0	0	0	0	0	IKU4P	1580	39.9	0	0	0	0	0	0
IKU4C	1590	29.5	0	0	0	0	0	0	0	IKU4P	1590	45.5	0	0	0	0	0	0
IKU4C	1600	25.6	0	0	0	0	0	0	0	IKU4P	1600	51.4	0	0	0	0	0	0
IKU4C	1610	22	0	0	0	0	0	0	0	IKU4P	1610	57.8	0	0	0	0	0	0
IKU4C	1620	18.8	0	0	0	0	0	0	0	IKU4P	1620	64.6	0	0	0	0	0	0
IKU4C	1630	16	0	0	0	0	0	0	0	IKU4P	1630	71.7	0	0	0	0	0	0
IKU4C	1640	13.5	0	0	0	0	0	0	0	IKU4P	1640	79.2	0	0	0	0	0	0
IKU4C	1650	11.3	0	0	0	0	0	0	0	IKU4P	1650	87	0	0	0	0	0	0
IKU4C	1660	9.4	0	0	0	0	0	0	0	IKU4P	1660	95	0	0	0	0	0	0
IKU4C	1670	7.8	0	0	0	0	0	0	0	IKU4P	1670	103.4	0	0	0	0	0	0
IKU4C	1680	6.4	0	0	0	0	0	0	0	IKU4P	1680	111.9	0	0	0	0	0	0
Dec-24 (145d 12/31/24); CSize 50; IKZ4 1567.00																		
IKZ4C	1460	133.8	0	0	0	0	0	0	0	IKZ4P	1460	17.3	0	0	0	0	0	0
IKZ4C	1480	119	0	0	0	0	0	0	0	IKZ4P	1480	22.2	0	0	0	0	0	0
IKZ4C	1500	105	0	0	0	0	0	0	0	IKZ4P	1500	28	0	0	0	0	0	0
IKZ4C	1520	92	0	0	0	0	0	0	0	IKZ4P	1520	34.8	0	0	0	0	0	0
IKZ4C	1540	80	0	0	0	0	0	0	0	IKZ4P	1540	42.5	0	0	0	0	0	0
IKZ4C	1560	69.1	0	0	0	0	0	0	0	IKZ4P	1560	51.3	0	0	0	0	0	0
IKZ4C	1580	59.2	0	0	0	0	0	0	0	IKZ4P	1580	61.2	0	0	0	0	0	0
IKZ4C	1600	50.3	0	0	0	0	0	0	0	IKZ4P	1600	72	0	0	0	0	0	0
IKZ4C	1620	42.4	0	0	0	0	0	0	0	IKZ4P	1620	83.9	0	0	0	0	0	0
IKZ4C	1640	35.5	0	0	0	0	0	0	0	IKZ4P	1640	96.7	0	0	0	0	0	0
IKZ4C	1660	29.5	0	0	0	0	0	0	0	IKZ4P	1660	110.4	0	0	0	0	0	0
IKZ4C	1680	24.3	0	0	0	0	0	0	0	IKZ4P	1680	125	0	0	0	0	0	0
IKZ4C	1700	19.8	0	0	0	0	0	0	0	IKZ4P	1700	140.3	0	0	0	0	0	0
Mar-25 (235d 3/31/25); CSize 50; IKH5 1556.00																		
IKH5C	1460	138.6	0	0	0	0	0	0	0	IKH5P	1460	31.4	0	0	0	0	0	0
IKH5C	1480	125.3	0	0	0	0	0	0	0	IKH5P	1480	37.6	0	0	0	0	0	0
IKH5C	1500	112.7	0	0	0	0	0	0	0	IKH5P	1500	44.6	0	0	0	0	0	0
IKH5C	1520	101	0	0	0	0	0	0	0	IKH5P	1520	52.5	0	0	0	0	0	0
IKH5C	1540	90	0	0	0	0	0	0	0	IKH5P	1540	61.1	0	0	0	0	0	0
IKH5C	1560	79.9	0	0	0	0	0	0	0	IKH5P	1560	70.6	0	0	0	0	0	0
IKH5C	1580	70.6	0	0	0	0	0	0	0	IKH5P	1580	80.9	0	0	0	0	0	0
IKH5C	1600	62.1	0	0	0	0	0	0	0	IKH5P	1600	92	0	0	0	0	0	0
IKH5C	1620	54.4	0	0	0	0	0	0	0	IKH5P	1620	103.9	0	0	0	0	0	0
IKH5C	1640	47.4	0	0	0	0	0	0	0	IKH5P	1640	116.5	0	0	0	0	0	0
IKH5C	1660	41.2	0	0	0	0	0	0	0	IKH5P	1660	129.8	0	0	0	0	0	0
IKH5C	1680	35.6	0	0	0	0	0	0	0	IKH5P	1680	143.8	0	0	0	0	0	0

Implied volatility for ATM			
		Previous day	1D%CHG
JULY CALL	15.28	15.14	0.92
JULY PUT	15.28	15.31	-0.20
MEAN	15.28	15.23	0.36

Implied volatility for ATM			
		Previous day	1D%CHG
AUGUST CALL	15.31	15.31	0.00
AUGUST PUT	15.31	15.31	0.00
MEAN	15.31	15.31	0.00

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)