

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 24	1,647.5	17.00	1,632.0	1650.00	1628.00	6,629	43,191
OCT 24	1,650.0	15.00	1,636.0	1653.00	1632.00	300	635
DEC 24	1,654.0	14.50	1,636.5	1657.50	1636.50	84	827
MAR 25	1,641.0	16.50	1,623.0	1643.50	1623.00	69	263

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Sep-24 (13d 9/30/24); CSize 50; IKU4 1647.50																		
IKU4C	1440	207.2	0	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1450	197.2	0	0	0	0	0	0	0	IKU4P	1450	0.1	0	0	0	0	0	0
IKU4C	1460	187.2	0	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1470	177.2	0	0	0	0	0	0	0	IKU4P	1470	0.1	0	0	0	0	0	0
IKU4C	1480	167.3	0	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1490	157.3	0	0	0	0	0	0	0	IKU4P	1490	0.1	0	0	0	0	0	0
IKU4C	1500	147.3	0	0	0	0	0	0	0	IKU4P	1500	0.1	0	0	0	0	0	0
IKU4C	1510	137.3	0	0	0	0	0	0	0	IKU4P	1510	0.1	0	0	0	0	0	0
IKU4C	1520	127.3	0	0	0	0	0	0	0	IKU4P	1520	0.1	0	0	0	0	0	0
IKU4C	1530	117.3	0	0	0	0	0	0	0	IKU4P	1530	0.1	0	0	0	0	0	0
IKU4C	1540	107.3	0	0	0	0	0	0	0	IKU4P	1540	0.1	0	0	0	0	0	0
IKU4C	1550	97.4	0	0	0	0	0	0	0	IKU4P	1550	0.1	0	0	0	0	0	0
IKU4C	1560	87.4	0	0	0	0	0	0	0	IKU4P	1560	0.1	0	0	0	0	0	0
IKU4C	1570	77.4	0	0	0	0	0	0	0	IKU4P	1570	0.1	0	0	0	0	0	0
IKU4C	1580	67.5	0	0	0	0	0	0	0	IKU4P	1580	0.1	0	0	0	0	0	0
IKU4C	1590	57.6	0	0	0	0	0	20	0	IKU4P	1590	0.2	0	0	0	0	0	0
IKU4C	1600	48	0	0	0	0	24	0	0	IKU4P	1600	0.5	0	0	0	0	0	0
IKU4C	1610	38.6	0	0	0	0	20	0	0	IKU4P	1610	1.2	0	0	0	0	0	0
IKU4C	1620	29.9	0	0	0	0	40	0	0	IKU4P	1620	2.5	0	0	0	0	48	0
IKU4C	1630	22.1	0	0	0	0	105	0	0	IKU4P	1630	4.6	0	0	0	0	148	0
IKU4C	1640	15.5	0	0	0	0	21	0	0	IKU4P	1640	8	0	0	0	0	204	0
IKU4C	1650	10.2	0	0	0	0	60	0	0	IKU4P	1650	13.5	0	0	0	0	186	2
IKU4C	1660	6.2	0	0	0	0	16	0	0	IKU4P	1660	19	0	0	0	0	169	20
IKU4C	1670	3.5	0	0	0	0	4	0	0	IKU4P	1670	26	0	0	0	0	129	0
IKU4C	1680	1.9	0	0	0	0	20	0	0	IKU4P	1680	34.3	0	0	0	0	80	0
IKU4C	1690	0.9	0	0	0	0	0	0	0	IKU4P	1690	43.3	0	0	0	0	0	0
IKU4C	1700	0.4	0	0	0	0	0	0	0	IKU4P	1700	52.8	0	0	0	0	0	0
IKU4C	1710	0.2	0	0	0	0	0	0	0	IKU4P	1710	62.6	0	0	0	0	0	0
IKU4C	1720	0.1	0	0	0	0	0	0	0	IKU4P	1720	72.5	0	0	0	0	0	0
IKU4C	1730	0.1	0	0	0	0	0	0	0	IKU4P	1730	82.4	0	0	0	0	0	0
Oct-24 (43d 10/30/24); CSize 50; IKV4 1650.00																		
IKV4C	1580	71	0	0	0	0	0	0	0	IKV4P	1580	1.3	0	0	0	0	0	0
IKV4C	1590	61.9	0	0	0	0	0	0	0	IKV4P	1590	2.2	0	0	0	0	0	0
IKV4C	1600	53.2	0	0	0	0	0	0	0	IKV4P	1600	3.4	0	0	0	0	0	0
IKV4C	1610	44.9	0	0	0	0	0	0	0	IKV4P	1610	5.1	0	0	0	0	0	0
IKV4C	1620	37.3	0	0	0	0	0	0	0	IKV4P	1620	7.4	0	0	0	0	0	0
IKV4C	1630	30.4	0	0	0	0	0	0	0	IKV4P	1630	10.4	0	0	0	0	0	0
IKV4C	1640	24.2	0	0	0	0	0	0	0	IKV4P	1640	14.2	0	0	0	0	0	0
IKV4C	1650	18.8	0	0	0	0	0	0	0	IKV4P	1650	18.8	0	0	0	0	0	0
IKV4C	1660	14.3	0	0	0	0	0	0	0	IKV4P	1660	24.3	0	0	0	0	0	0
IKV4C	1670	10.6	0	0	0	0	0	0	0	IKV4P	1670	30.6	0	0	0	0	0	0
IKV4C	1680	7.7	0	0	0	0	0	0	0	IKV4P	1680	37.6	0	0	0	0	0	0
IKV4C	1690	5.4	0	0	0	0	0	0	0	IKV4P	1690	45.3	0	0	0	0	0	0
IKV4C	1700	3.7	0	0	0	0	0	0	0	IKV4P	1700	53.5	0	0	0	0	0	0
IKV4C	1710	2.5	0	0	0	0	0	0	0	IKV4P	1710	62.2	0	0	0	0	0	0
IKV4C	1720	1.6	0	0	0	0	0	0	0	IKV4P	1720	71.3	0	0	0	0	0	0
IKV4C	1730	1	0	0	0	0	0	0	0	IKV4P	1730	80.7	0	0	0	0	0	0
Dec-24 (105d 12/31/24); CSize 50; IKZ4 1654.00																		
IKZ4C	1460	192.3	0	0	0	0	0	0	0	IKZ4P	1460	0.1	0	0	0	0	0	0
IKZ4C	1480	172.5	0	0	0	0	0	0	0	IKZ4P	1480	0.1	0	0	0	0	0	0
IKZ4C	1500	152.9	0	0	0	0	0	0	0	IKZ4P	1500	0.3	0	0	0	0	0	0
IKZ4C	1520	133.5	0	0	0	0	0	0	0	IKZ4P	1520	0.7	0	0	0	0	0	0
IKZ4C	1540	114.4	0	0	0	0	0	0	0	IKZ4P	1540	1.5	0	0	0	0	0	0
IKZ4C	1560	96.1	0	0	0	0	0	0	0	IKZ4P	1560	2.9	0	0	0	0	0	0
IKZ4C	1580	78.7	0	0	0	0	0	0	0	IKZ4P	1580	5.4	0	0	0	0	0	0
IKZ4C	1600	62.6	0	0	0	0	0	0	0	IKZ4P	1600	9.1	0	0	0	0	0	0
IKZ4C	1620	48.3	0	0	0	0	0	0	0	IKZ4P	1620	14.6	0	0	0	0	0	0
IKZ4C	1640	36	0	0	0	0	0	0	0	IKZ4P	1640	22.1	0	0	0	0	0	0
IKZ4C	1660	25.8	0	0	0	0	0	0	0	IKZ4P	1660	31.7	0	0	0	0	0	0
IKZ4C	1680	17.8	0	0	0	0	0	0	0	IKZ4P	1680	43.5	0	0	0	0	0	0
IKZ4C	1700	11.7	0	0	0	0	0	0	0	IKZ4P	1700	57.3	0	0	0	0	0	0
IKZ4C	1720	7.4	0	0	0	0	0	0	0	IKZ4P	1720	72.8	0	0	0	0	0	0
IKZ4C	1740	4.5	0	0	0	0	0	0	0	IKZ4P	1740	89.7	0	0	0	0	0	0
Mar-25 (195d 3/31/25); CSize 50; IKH5 1641.00																		
IKH5C	1460	178.7	0	0	0	0	0	0	0	IKH5P	1460	0.8	0	0	0	0	0	0
IKH5C	1480	159.7	0	0	0	0	0	0	0	IKH5P	1480	1.5	0	0	0	0	0	0
IKH5C	1500	141.2	0	0	0	0	0	0	0	IKH5P	1500	2.6	0	0	0	0	0	0
IKH5C	1520	123.2	0	0	0	0	0	0	0	IKH5P	1520	4.2	0	0	0	0	0	0
IKH5C	1540	106	0	0	0	0	0	0	0	IKH5P	1540	6.7	0	0	0	0	0	0
IKH5C	1560	89.7	0	0	0	0	0	0	0	IKH5P	1560	10.1	0	0	0	0	0	0
IKH5C	1580	74.7	0	0	0	0	0	0	0	IKH5P	1580	14.8	0	0	0	0	0	0
IKH5C	1600	61.1	0	0	0	0	0	0	0	IKH5P	1600	20.8	0	0	0	0	0	0
IKH5C	1620	49	0	0	0	0	0	0	0	IKH5P	1620	28.4	0	0	0	0	0	0
IKH5C	1640	38.5	0	0	0	0	0	0	0	IKH5P	1640	37.6	0	0	0	0	0	0
IKH5C	1660	29.7	0	0	0	0	0	0	0	IKH5P	1660	48.3	0	0	0	0	0	0
IKH5C	1680	22.3	0	0	0	0	0	0	0	IKH5P	1680	60.7	0	0	0	0	0	0
IKH5C	1700	16.5	0	0	0	0	0	0	0	IKH5P	1700	74.4	0	0	0	0	0	0
IKH5C	1720	11.8	0	0	0	0	0	0	0	IKH5P	1720	89.5	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
SEP CALL	8.05	8.84
SEP PUT	8.47	8.84
MEAN	8.26	8.84

Implied volatility for ATM	Previous day	1D%CHG
OCT CALL	7.99	8.86
OCT PUT	7.99	8.83
MEAN	7.99	8.85

	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

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)