

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 24	1,631.0	-12.00	1,644.0	1645.00	1631.00	8,024	45,742
OCT 24	1,636.0	-10.00	1,646.5	1648.00	1635.50	208	569
DEC 24	1,639.0	-12.00	1,651.5	1651.50	1640.00	45	836
MAR 25	1,626.5	-9.50	1,638.0	1638.50	1626.00	53	273

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Sep-24 (18d 9/30/24); CSize 50; IKU4 1630.00																	
IKU4C	1440	190.7	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1450	180.7	0	0	0	0	0	0	IKU4P	1450	0.1	0	0	0	0	0	0
IKU4C	1460	170.7	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1470	160.7	0	0	0	0	0	0	IKU4P	1470	0.1	0	0	0	0	0	0
IKU4C	1480	150.8	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1490	140.8	0	0	0	0	0	0	IKU4P	1490	0.1	0	0	0	0	0	0
IKU4C	1500	130.8	0	0	0	0	0	0	IKU4P	1500	0.1	0	0	0	0	0	0
IKU4C	1510	120.8	0	0	0	0	0	0	IKU4P	1510	0.1	0	0	0	0	0	0
IKU4C	1520	110.8	0	0	0	0	0	0	IKU4P	1520	0.1	0	0	0	0	0	0
IKU4C	1530	100.8	0	0	0	0	0	0	IKU4P	1530	0.1	0	0	0	0	0	0
IKU4C	1540	90.9	0	0	0	0	0	0	IKU4P	1540	0.1	0	0	0	0	0	0
IKU4C	1550	80.9	0	0	0	0	0	0	IKU4P	1550	0.1	0	0	0	0	0	0
IKU4C	1560	71	0	0	0	0	0	0	IKU4P	1560	0.1	0	0	0	0	0	0
IKU4C	1570	61.2	0	0	0	0	0	0	IKU4P	1570	0.2	0	0	0	0	0	0
IKU4C	1580	51.5	0	0	0	0	0	0	IKU4P	1580	0.6	0	0	0	0	0	0
IKU4C	1590	42.2	0	0	0	0	20	0	IKU4P	1590	1.3	0	0	0	0	0	0
IKU4C	1600	33.4	0	0	0	0	24	0	IKU4P	1600	2.5	0	0	0	0	0	0
IKU4C	1610	25.4	0	0	0	0	20	0	IKU4P	1610	4.5	0	0	0	0	0	0
IKU4C	1620	18.5	0	0	0	0	20	0	IKU4P	1620	7.5	0	0	0	0	48	0
IKU4C	1630	12.8	0	0	0	0	85	20	IKU4P	1630	11.8	0	0	0	0	148	0
IKU4C	1640	8.3	0	0	0	0	21	0	IKU4P	1640	17.3	0	0	0	0	204	0
IKU4C	1650	5.1	0	0	0	0	60	0	IKU4P	1650	24.1	0	0	0	0	184	0
IKU4C	1660	2.9	0	0	0	0	16	0	IKU4P	1660	31.9	0	0	0	0	149	5
IKU4C	1670	1.6	0	0	0	0	4	0	IKU4P	1670	40.5	0	0	0	0	129	0
IKU4C	1680	0.8	0	0	0	0	20	0	IKU4P	1680	49.7	0	0	0	0	80	0
IKU4C	1690	0.4	0	0	0	0	0	0	IKU4P	1690	59.3	0	0	0	0	0	0
IKU4C	1700	0.2	0	0	0	0	0	0	IKU4P	1700	69	0	0	0	0	0	0
IKU4C	1710	0.1	0	0	0	0	0	0	IKU4P	1710	78.9	0	0	0	0	0	0
IKU4C	1720	0.1	0	0	0	0	0	0	IKU4P	1720	88.9	0	0	0	0	0	0
IKU4C	1730	0.1	0	0	0	0	0	0	IKU4P	1730	98.9	0	0	0	0	0	0
Oct-24 (48d 10/30/24); CSize 50; IKV4 1631.50																	
IKV4C	1580	58.8	0	0	0	0	0	0	IKV4P	1580	3	0	0	0	0	0	0
IKV4C	1590	50.4	0	0	0	0	0	0	IKV4P	1590	4.5	0	0	0	0	0	0
IKV4C	1600	42.4	0	0	0	0	0	0	IKV4P	1600	6.6	0	0	0	0	0	0
IKV4C	1610	35.2	0	0	0	0	0	0	IKV4P	1610	9.3	0	0	0	0	0	0
IKV4C	1620	28.6	0	0	0	0	0	0	IKV4P	1620	12.7	0	0	0	0	0	0
IKV4C	1630	22.8	0	0	0	0	0	0	IKV4P	1630	16.8	0	0	0	0	0	0
IKV4C	1640	17.8	0	0	0	0	0	0	IKV4P	1640	21.8	0	0	0	0	0	0
IKV4C	1650	13.6	0	0	0	0	0	0	IKV4P	1650	27.6	0	0	0	0	0	0
IKV4C	1660	10.2	0	0	0	0	0	0	IKV4P	1660	34.1	0	0	0	0	0	0
IKV4C	1670	7.4	0	0	0	0	0	0	IKV4P	1670	41.3	0	0	0	0	0	0
IKV4C	1680	5.3	0	0	0	0	0	0	IKV4P	1680	49.1	0	0	0	0	0	0
IKV4C	1690	3.7	0	0	0	0	0	0	IKV4P	1690	57.4	0	0	0	0	0	0
IKV4C	1700	2.5	0	0	0	0	0	0	IKV4P	1700	66.2	0	0	0	0	0	0
IKV4C	1710	1.6	0	0	0	0	0	0	IKV4P	1710	75.3	0	0	0	0	0	0
IKV4C	1720	1	0	0	0	0	0	0	IKV4P	1720	84.7	0	0	0	0	0	0
IKV4C	1730	0.7	0	0	0	0	0	0	IKV4P	1730	94.3	0	0	0	0	0	0
Dec-24 (110d 12/31/24); CSize 50; IKZ4 1638.00																	
IKZ4C	1460	177.4	0	0	0	0	0	0	IKZ4P	1460	0.1	0	0	0	0	0	0
IKZ4C	1480	157.8	0	0	0	0	0	0	IKZ4P	1480	0.3	0	0	0	0	0	0
IKZ4C	1500	138.4	0	0	0	0	0	0	IKZ4P	1500	0.7	0	0	0	0	0	0
IKZ4C	1520	119.4	0	0	0	0	0	0	IKZ4P	1520	1.5	0	0	0	0	0	0
IKZ4C	1540	100.9	0	0	0	0	0	0	IKZ4P	1540	2.9	0	0	0	0	0	0
IKZ4C	1560	83.4	0	0	0	0	0	0	IKZ4P	1560	5.1	0	0	0	0	0	0
IKZ4C	1580	67.2	0	0	0	0	0	0	IKZ4P	1580	8.7	0	0	0	0	0	0
IKZ4C	1600	52.5	0	0	0	0	0	0	IKZ4P	1600	13.9	0	0	0	0	0	0
IKZ4C	1620	39.8	0	0	0	0	0	0	IKZ4P	1620	20.9	0	0	0	0	0	0
IKZ4C	1640	29.1	0	0	0	0	0	0	IKZ4P	1640	30.1	0	0	0	0	0	0
IKZ4C	1660	20.5	0	0	0	0	0	0	IKZ4P	1660	41.3	0	0	0	0	0	0
IKZ4C	1680	13.9	0	0	0	0	0	0	IKZ4P	1680	54.5	0	0	0	0	0	0
IKZ4C	1700	9.1	0	0	0	0	0	0	IKZ4P	1700	69.5	0	0	0	0	0	0
IKZ4C	1720	5.7	0	0	0	0	0	0	IKZ4P	1720	85.9	0	0	0	0	0	0
IKZ4C	1740	3.4	0	0	0	0	0	0	IKZ4P	1740	103.5	0	0	0	0	0	0
Mar-25 (200d 3/31/25); CSize 50; IKH5 1623.00																	
IKH5C	1460	165.1	0	0	0	0	0	0	IKH5P	1460	1.5	0	0	0	0	0	0
IKH5C	1480	146.5	0	0	0	0	0	0	IKH5P	1480	2.5	0	0	0	0	0	0
IKH5C	1500	128.5	0	0	0	0	0	0	IKH5P	1500	4.1	0	0	0	0	0	0
IKH5C	1520	111.2	0	0	0	0	0	0	IKH5P	1520	6.5	0	0	0	0	0	0
IKH5C	1540	94.8	0	0	0	0	0	0	IKH5P	1540	9.8	0	0	0	0	0	0
IKH5C	1560	79.6	0	0	0	0	0	0	IKH5P	1560	14.2	0	0	0	0	0	0
IKH5C	1580	65.7	0	0	0	0	0	0	IKH5P	1580	20	0	0	0	0	0	0
IKH5C	1600	53.3	0	0	0	0	0	0	IKH5P	1600	27.2	0	0	0	0	0	0
IKH5C	1620	42.4	0	0	0	0	0	0	IKH5P	1620	36	0	0	0	0	0	0
IKH5C	1640	33.1	0	0	0	0	0	0	IKH5P	1640	46.3	0	0	0	0	0	0
IKH5C	1660	25.3	0	0	0	0	0	0	IKH5P	1660	58.2	0	0	0	0	0	0
IKH5C	1680	18.9	0	0	0	0	0	0	IKH5P	1680	71.5	0	0	0	0	0	0
IKH5C	1700	13.9	0	0	0	0	0	0	IKH5P	1700	86.1	0	0	0	0	0	0
IKH5C	1720	10	0	0	0	0	0	0	IKH5P	1720	101.9	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
SEP CALL	8.29	8.27	0.24
SEP PUT	8.29	8.27	0.24
MEAN	8.29	8.27	0.24

	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	
OCT CALL	8.28	8.27	0.12
OCT PUT	8.28	8.29	-0.12
MEAN	8.28	8.28	0.00

Source: Bloomberg

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 presentations 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 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