

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 24	1,641.5	8.00	1,634.0	1644.00	1634.00	5,599	40,357
NOV 24	1,645.5	8.00	1,637.5	1646.50	1637.50	115	439
DEC 24	1,649.5	9.50	1,641.0	1650.00	1641.00	53	964
MAR 25	1,636.5	7.50	1,630.0	1636.50	1630.00	16	403

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Oct-24 (14d 10/30/24); CSize 50; IKV4 1635.50																	
IKV4C	1570	71.4	0	0	0	0	0	0	IKV4P	1570	0.1	0	0	0	0	0	0
IKV4C	1580	61.5	0	0	0	0	0	0	IKV4P	1580	0.1	0	0	0	0	0	0
IKV4C	1590	51.6	0	0	0	0	0	0	IKV4P	1590	0.2	0	0	0	0	0	0
IKV4C	1600	42	0	0	0	0	0	0	IKV4P	1600	0.5	0	0	0	0	0	0
IKV4C	1610	32.8	0	0	0	0	0	0	IKV4P	1610	1.3	0	0	0	0	0	0
IKV4C	1620	24.3	0	0	0	0	27	3	IKV4P	1620	2.8	0	0	0	0	0	0
IKV4C	1630	16.9	0	0	0	0	60	20	IKV4P	1630	5.4	0	0	0	0	1	0
IKV4C	1640	10.9	0	0	0	0	60	0	IKV4P	1640	9.5	0	0	0	0	0	0
IKV4C	1650	6.5	0	0	0	0	82	1	IKV4P	1650	15	0	0	0	0	72	0
IKV4C	1660	3.6	0	0	0	0	121	0	IKV4P	1660	22	0	0	0	0	148	0
IKV4C	1670	1.8	0	0	0	0	91	0	IKV4P	1670	30.2	0	0	0	0	160	0
IKV4C	1680	0.8	0	0	0	0	0	0	IKV4P	1680	39.2	0	0	0	0	165	0
IKV4C	1690	0.3	0	0	0	0	0	0	IKV4P	1690	48.8	0	0	0	0	180	0
IKV4C	1700	0.1	0	0	0	0	0	0	IKV4P	1700	58.5	0	0	0	0	0	0
IKV4C	1710	0.1	0	0	0	0	0	0	IKV4P	1710	68.5	0	0	0	0	0	0
IKV4C	1720	0.1	0	0	0	0	0	0	IKV4P	1720	78.4	0	0	0	0	0	0
IKV4C	1730	0.1	0	0	0	0	0	0	IKV4P	1730	88.4	0	0	0	0	0	0
IKV4C	1740	0.1	0	0	0	0	0	0	IKV4P	1740	98.4	0	0	0	0	0	0
Nov-24 (44d 11/29/24); CSize 50; IKX4 1639.50																	
IKX4C	1570	75.9	0	0	0	0	0	0	IKX4P	1570	0.7	0	0	0	0	0	0
IKX4C	1580	66.5	0	0	0	0	0	0	IKX4P	1580	1.3	0	0	0	0	0	0
IKX4C	1590	57.4	0	0	0	0	0	0	IKX4P	1590	2.1	0	0	0	0	0	0
IKX4C	1600	48.7	0	0	0	0	0	0	IKX4P	1600	3.4	0	0	0	0	0	0
IKX4C	1610	40.5	0	0	0	0	0	0	IKX4P	1610	5.2	0	0	0	0	0	0
IKX4C	1620	33.1	0	0	0	0	0	0	IKX4P	1620	7.7	0	0	0	0	0	0
IKX4C	1630	26.3	0	0	0	0	0	0	IKX4P	1630	10.9	0	0	0	0	0	0
IKX4C	1640	20.5	0	0	0	0	0	0	IKX4P	1640	15	0	0	0	0	0	0
IKX4C	1650	15.5	0	0	0	0	0	0	IKX4P	1650	20	0	0	0	0	0	0
IKX4C	1660	11.4	0	0	0	0	0	0	IKX4P	1660	25.9	0	0	0	0	0	0
IKX4C	1670	8.2	0	0	0	0	0	0	IKX4P	1670	32.6	0	0	0	0	0	0
IKX4C	1680	5.7	0	0	0	0	0	0	IKX4P	1680	40	0	0	0	0	0	0
IKX4C	1690	3.8	0	0	0	0	0	0	IKX4P	1690	48.1	0	0	0	0	0	0
IKX4C	1700	2.5	0	0	0	0	0	0	IKX4P	1700	56.8	0	0	0	0	0	0
IKX4C	1710	1.6	0	0	0	0	0	0	IKX4P	1710	65.8	0	0	0	0	0	0
IKX4C	1720	1	0	0	0	0	0	0	IKX4P	1720	75.2	0	0	0	0	0	0
Dec-24 (76d 12/31/24); CSize 50; IKZ4 1644.00																	
IKZ4C	1460	188.3	0	0	0	0	0	0	IKZ4P	1460	0.1	0	0	0	0	0	0
IKZ4C	1480	168.4	0	0	0	0	0	0	IKZ4P	1480	0.1	0	0	0	0	0	0
IKZ4C	1500	148.6	0	0	0	0	0	0	IKZ4P	1500	0.1	0	0	0	0	0	0
IKZ4C	1520	128.8	0	0	0	0	0	0	IKZ4P	1520	0.2	0	0	0	0	0	0
IKZ4C	1540	109.3	0	0	0	0	0	0	IKZ4P	1540	0.6	0	0	0	0	0	0
IKZ4C	1560	90.3	0	0	0	0	0	0	IKZ4P	1560	1.4	0	0	0	0	0	0
IKZ4C	1580	72.1	0	0	0	0	0	0	IKZ4P	1580	3	0	0	0	0	0	0
IKZ4C	1600	55.3	0	0	0	0	0	0	IKZ4P	1600	6.1	0	0	0	0	0	0
IKZ4C	1620	40.4	0	0	0	0	0	0	IKZ4P	1620	11.1	0	0	0	0	0	0
IKZ4C	1640	28	0	0	0	0	0	0	IKZ4P	1640	18.6	0	0	0	0	0	0
IKZ4C	1660	18.3	0	0	0	0	0	0	IKZ4P	1660	28.7	0	0	0	0	0	0
IKZ4C	1680	11.2	0	0	0	0	0	0	IKZ4P	1680	41.5	0	0	0	0	0	0
IKZ4C	1700	6.4	0	0	0	0	0	0	IKZ4P	1700	56.6	0	0	0	0	0	0
IKZ4C	1720	3.4	0	0	0	0	0	0	IKZ4P	1720	73.4	0	0	0	0	0	0
IKZ4C	1740	1.7	0	0	0	0	0	0	IKZ4P	1740	91.6	0	0	0	0	0	0
Mar-25 (166d 3/31/25); CSize 50; IKH5 1632.00																	
IKH5C	1460	174.9	0	0	0	0	0	0	IKH5P	1460	0.4	0	0	0	0	0	0
IKH5C	1480	155.6	0	0	0	0	0	0	IKH5P	1480	0.8	0	0	0	0	0	0
IKH5C	1500	136.6	0	0	0	0	0	0	IKH5P	1500	1.5	0	0	0	0	0	0
IKH5C	1520	118.1	0	0	0	0	0	0	IKH5P	1520	2.8	0	0	0	0	0	0
IKH5C	1540	100.4	0	0	0	0	0	0	IKH5P	1540	4.8	0	0	0	0	0	0
IKH5C	1560	83.7	0	0	0	0	0	0	IKH5P	1560	7.8	0	0	0	0	0	0
IKH5C	1580	68.3	0	0	0	0	0	0	IKH5P	1580	12.1	0	0	0	0	0	0
IKH5C	1600	54.4	0	0	0	0	0	0	IKH5P	1600	18	0	0	0	0	0	0
IKH5C	1620	42.3	0	0	0	0	0	0	IKH5P	1620	25.6	0	0	0	0	0	0
IKH5C	1640	32	0	0	0	0	0	0	IKH5P	1640	35	0	0	0	0	0	0
IKH5C	1660	23.5	0	0	0	0	0	0	IKH5P	1660	46.2	0	0	0	0	0	0
IKH5C	1680	16.8	0	0	0	0	0	0	IKH5P	1680	59.2	0	0	0	0	0	0
IKH5C	1700	11.7	0	0	0	0	0	0	IKH5P	1700	73.8	0	0	0	0	0	0
IKH5C	1720	7.8	0	0	0	0	0	0	IKH5P	1720	89.7	0	0	0	0	0	0

Implied volatility for ATM			
	7.65	Previous day	1D%CHG
OCT CALL		6.37	20.09
OCT PUT	7.71	6.40	20.47
MEAN	7.68	6.39	20.28

Implied volatility for ATM			
	7.68	Previous day	1D%CHG
NOV CALL		6.36	20.75
NOV PUT	7.68	6.38	20.38
MEAN	7.68	6.37	20.57

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 judgement 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 to time in the open market or otherwise, and may receive brokerage fees or act as principal or agent in