

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 24	1,615.0	9.00	1,606.5	1619.50	1606.50	14,987	10,601
NOV 24	1,618.5	8.50	1,611.5	1623.00	1611.50	14,970	35,592
DEC 24	1,622.0	8.00	1,617.5	1626.00	1617.50	122	1,123
MAR 25	1,611.0	8.50	1,607.5	1614.50	1607.00	59	475

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Oct-24 (0d 10/30/24); CSize 50; IKV4 1616.00																	
IKV4C	1550	65	0	0	0	0	0	0	IKV4P	1550	0.1	0	0	0	0	0	0
IKV4C	1560	55	0	0	0	0	0	0	IKV4P	1560	0.1	0	0	0	0	0	0
IKV4C	1570	45	0	0	0	0	0	0	IKV4P	1570	0.1	0	0	0	0	0	0
IKV4C	1580	35	0	0	0	0	0	0	IKV4P	1580	0.1	0	0	0	0	0	0
IKV4C	1590	25	0	0	0	0	0	0	IKV4P	1590	0.1	0	0	0	0	0	0
IKV4C	1600	15	0	0	0	0	0	0	IKV4P	1600	0.1	0	0	0	0	0	0
IKV4C	1610	5.8	0	0	0	0	0	0	IKV4P	1610	0.8	0	0	0	0	0	0
IKV4C	1620	0.8	0	0	0	0	27	0	IKV4P	1620	5.8	0	0	0	0	0	0
IKV4C	1630	0.1	0	0	0	0	60	0	IKV4P	1630	15	0	0	0	0	1	0
IKV4C	1640	0.1	0	0	0	0	60	0	IKV4P	1640	25	0	0	0	0	0	0
IKV4C	1650	0.1	0	0	0	0	82	0	IKV4P	1650	35	0	0	0	0	72	0
IKV4C	1660	0.1	0	0	0	0	121	0	IKV4P	1660	45	0	0	0	0	148	0
IKV4C	1670	0.1	0	0	0	0	91	0	IKV4P	1670	55	0	0	0	0	160	0
IKV4C	1680	0.1	0	0	0	0	0	0	IKV4P	1680	65	0	0	0	0	165	0
IKV4C	1690	0.1	0	0	0	0	0	0	IKV4P	1690	75	0	0	0	0	180	0
IKV4C	1700	0.1	0	0	0	0	0	0	IKV4P	1700	85	0	0	0	0	0	0
IKV4C	1710	0.1	0	0	0	0	0	0	IKV4P	1710	95	0	0	0	0	0	0
IKV4C	1720	0.1	0	0	0	0	0	0	IKV4P	1720	105	0	0	0	0	0	0
IKV4C	1730	0.1	0	0	0	0	0	0	IKV4P	1730	115	0	0	0	0	0	0
IKV4C	1740	0.1	0	0	0	0	0	0	IKV4P	1740	125	0	0	0	0	0	0
Nov-24 (30d 11/29/24); CSize 50; IKX4 1619.50																	
IKX4C	1550	68.7	0	0	0	0	0	0	IKX4P	1550	0.3	0	0	0	0	0	0
IKX4C	1560	59	0	0	0	0	0	0	IKX4P	1560	0.7	0	0	0	0	0	0
IKX4C	1570	49.7	0	0	0	0	0	0	IKX4P	1570	1.4	0	0	0	0	0	0
IKX4C	1580	40.9	0	0	0	0	0	0	IKX4P	1580	2.5	0	0	0	0	0	0
IKX4C	1590	32.6	0	0	0	0	20	20	IKX4P	1590	4.2	0	0	0	0	0	0
IKX4C	1600	24.5	0	0	0	0	40	20	IKX4P	1600	6.8	0	0	0	0	0	0
IKX4C	1610	18	0	0	0	0	124	20	IKX4P	1610	10.4	0	0	0	0	0	0
IKX4C	1620	12.5	0	0	0	0	100	20	IKX4P	1620	15	0	0	0	0	20	20
IKX4C	1630	9.3	0	0	0	0	88	0	IKX4P	1630	21	0	0	0	0	20	20
IKX4C	1640	6.1	0	0	0	0	60	0	IKX4P	1640	28	0	0	0	0	44	20
IKX4C	1650	3.8	0	0	0	0	20	0	IKX4P	1650	35.2	0	0	0	0	84	0
IKX4C	1660	2.3	0	0	0	0	0	0	IKX4P	1660	43.7	0	0	0	0	140	0
IKX4C	1670	1.3	0	0	0	0	0	0	IKX4P	1670	52.6	0	0	0	0	80	0
IKX4C	1680	0.7	0	0	0	0	0	0	IKX4P	1680	62	0	0	0	0	0	0
IKX4C	1690	0.4	0	0	0	0	0	0	IKX4P	1690	71.7	0	0	0	0	0	0
IKX4C	1700	0.2	0	0	0	0	0	0	IKX4P	1700	81.5	0	0	0	0	0	0
IKX4C	1710	0.1	0	0	0	0	0	0	IKX4P	1710	91.3	0	0	0	0	0	0
IKX4C	1720	0.1	0	0	0	0	0	0	IKX4P	1720	101.3	0	0	0	0	0	0
Dec-24 (62d 12/31/24); CSize 50; IKZ4 1621.00																	
IKZ4C	1460	161.1	0	0	0	0	0	0	IKZ4P	1460	0.1	0	0	0	0	0	0
IKZ4C	1480	141.3	0	0	0	0	0	0	IKZ4P	1480	0.1	0	0	0	0	0	0
IKZ4C	1500	121.4	0	0	0	0	0	0	IKZ4P	1500	0.1	0	0	0	0	0	0
IKZ4C	1520	101.8	0	0	0	0	0	0	IKZ4P	1520	0.4	0	0	0	0	0	0
IKZ4C	1540	82.6	0	0	0	0	0	0	IKZ4P	1540	1	0	0	0	0	0	0
IKZ4C	1560	64.3	0	0	0	0	0	0	IKZ4P	1560	2.6	0	0	0	0	0	0
IKZ4C	1580	47.5	0	0	0	0	0	0	IKZ4P	1580	5.7	0	0	0	0	0	0
IKZ4C	1600	32.9	0	0	0	0	0	0	IKZ4P	1600	11.1	0	0	0	0	0	0
IKZ4C	1620	21.3	0	0	0	0	0	0	IKZ4P	1620	19.3	0	0	0	0	0	0
IKZ4C	1640	12.7	0	0	0	0	0	0	IKZ4P	1640	30.6	0	0	0	0	0	0
IKZ4C	1660	6.9	0	0	0	0	0	0	IKZ4P	1660	44.7	0	0	0	0	0	0
IKZ4C	1680	3.4	0	0	0	0	0	0	IKZ4P	1680	61.1	0	0	0	0	0	0
IKZ4C	1700	1.6	0	0	0	0	0	0	IKZ4P	1700	79.1	0	0	0	0	0	0
IKZ4C	1720	0.6	0	0	0	0	0	0	IKZ4P	1720	98.1	0	0	0	0	0	0
IKZ4C	1740	0.2	0	0	0	0	0	0	IKZ4P	1740	117.6	0	0	0	0	0	0
Mar-25 (152d 3/31/25); CSize 50; IKH5 1610.00																	
IKH5C	1460	149.6	0	0	0	0	0	0	IKH5P	1460	0.6	0	0	0	0	0	0
IKH5C	1480	130.6	0	0	0	0	0	0	IKH5P	1480	1.3	0	0	0	0	0	0
IKH5C	1500	112	0	0	0	0	0	0	IKH5P	1500	2.4	0	0	0	0	0	0
IKH5C	1520	94.2	0	0	0	0	0	0	IKH5P	1520	4.4	0	0	0	0	0	0
IKH5C	1540	77.5	0	0	0	0	0	0	IKH5P	1540	7.4	0	0	0	0	0	0
IKH5C	1560	62.2	0	0	0	0	0	0	IKH5P	1560	11.8	0	0	0	0	0	0
IKH5C	1580	48.5	0	0	0	0	0	0	IKH5P	1580	17.9	0	0	0	0	0	0
IKH5C	1600	36.8	0	0	0	0	0	0	IKH5P	1600	25.9	0	0	0	0	0	0
IKH5C	1620	27	0	0	0	0	0	0	IKH5P	1620	35.9	0	0	0	0	0	0
IKH5C	1640	19.2	0	0	0	0	0	0	IKH5P	1640	47.8	0	0	0	0	0	0
IKH5C	1660	13.1	0	0	0	0	0	0	IKH5P	1660	61.5	0	0	0	0	0	0
IKH5C	1680	8.7	0	0	0	0	0	0	IKH5P	1680	76.8	0	0	0	0	0	0
IKH5C	1700	5.6	0	0	0	0	0	0	IKH5P	1700	93.4	0	0	0	0	0	0
IKH5C	1720	3.4	0	0	0	0	0	0	IKH5P	1720	111	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
OCT CALL	7.59	7.94
OCT PUT	7.59	7.94
MEAN	7.59	7.94

Implied volatility for ATM	Previous day	1D%CHG
NOV CALL	7.06	7.91
NOV PUT	7.59	7.91
MEAN	7.33	7.91

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

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