kenanga

KENANGA FUTURES SDN BHD Company No. 353603-X

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	1,614.0	-9.50	1,622.5	1624.00	1611.50	10,351	43,635
AUG 24	1,618.5	-9.00	1,627.0	1628.00	1616.50	5,878	7,700
SEP 24	1,601.5	-10.00	1,611.0	1611.00	1600.00	435	2,115
DEC 24	1,610.0	-8.50	1,617.5	1617.50	1606.50	41	603

Calls / Puts

Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIСh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Jul-24 (5d 7/31/24); CSize 50; IKN4 1620.00																	
IKN4C	1520	94	0	0	0	0	0	0	IKN4P	1520	0.1	0	0	0	0	0	0
IKN4C	1530	84	0	0	0	0	0	0	IKN4P	1530	0.1	0	0	0	0	0	0
IKN4C	1540	74	0	0	0	0	0	0	IKN4P	1540	0.1	0	0	0	0	0	0
IKN4C	1550	64	0	0	0	0	0	0	IKN4P	1550	0.1	0	0	0	0	0	0
IKN4C	1560	54	0	0	0	0	0	0	IKN4P	1560	0.1	0	0	0	0	0	0
IKN4C	1570	44	0	0	0	0	20	0	IKN4P	1570	0.1	0	0	0	0	0	0
IKN4C	1580	34	0	0	0	0	140	0	IKN4P	1580	0.1	0	0	0	0	0	0
IKN4C	1590	24.3	0	0	0	0	142	0	IKN4P	1590	0.4	0	0	0	0	44	0
IKN4C	1600	15.4	0	0	0	0	84	0	IKN4P	1600	1.4	0	0	0	0	140	0
IKN4C	1610	8.2	0	0	0	0	84	0	IKN4P	1610	4.2	0	0	0	0	240	0
IKN4C	1620	3.5	0	0	0	0	0	0	IKN4P	1620	9.5	0	0	0	0	180	0
IKN4C	1630	1.1	0	0	0	0	0	0	IKN4P	1630	17.1	0	0	0	0	224	0
IKN4C	1640	0.3	0	0	0	0	0	0	IKN4P	1640	26.3	0	0	0	0	140	0
IKN4C	1650	0.1	0	0	0	0	0	0	IKN4P	1650	36	0	0	0	0	0	0
IKN4C	1660	0.1	0	0	0	0	0	0	IKN4P	1660	46	0	0	0	0	0	0
IKN4C	1670	0.1	0	0	0	0	0	0	IKN4P	1670	56	0	0	0	0	0	0
IKN4C	1680	0.1	0	0	0	0	0	0	IKN4P	1680	66	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	IKN4P	1690	76	0	0	0	0	0	0
IKN4C	1700	0.1	0	0	0	0	0	0	IKN4P	1700	86	0	0	0	0	0	0
Aug-24 (35d 8/30/24); CSize 50; IKQ4 1625.00																	
IKQ4C	1540	78.4	0	0	0	0	0	0	IKQ4P	1540	0.2	0	0	0	0	0	0
IKQ4C	1550	68.7	0	0	0	0	0	0	IKQ4P	1550	0.4	0	0	0	0	0	0
IKQ4C	1560	59.1	0	0	0	0	0	0	IKQ4P	1560	0.8	0	0	0	0	0	0
IKQ4C	1570	49.9	0	0	0	0	0	0	IKQ4P	1570	1.6	0	0	0	0	0	0
IKQ4C	1580	41.1	0	0	0	0	0	0	IKQ4P	1580	2.8	0	0	0	0	0	0
IKQ4C	1590	33	0	0	0	0	0	0	IKQ4P	1590	4.6	0	0	0	0	0	0
IKQ4C	1600	26	0	0	0	0	20	20	IKQ4P	1600	7.2	0	0	0	0	0	0
IKQ4C	1610	19.5	0	0	0	0	70	20	IKQ4P	1610	10.9	0	0	0	0	0	0
IKQ4C	1620	14	0	0	0	0	94	24	IKQ4P	1620	15.5	0	0	0	0	10	0
IKQ4C	1630	9.8	0	0	0	0	50	0	IKQ4P	1630	21.2	0	0	0	0	40	0
IKQ4C	1640	6.5	0	0	0	0	10	0	IKQ4P	1640	28	0	0	0	0	231	20
IKQ4C	1650	4.2	0	0	0	0	0	0	IKQ4P	1650	35.6	0	0	0	0	260	0
IKQ4C	1660	2.5	0	0	0	0	0	0	IKQ4P	1660	43.9	0	0	0	0	140	0
IKQ4C	1670	1.5	0	0	0	0	0	0	IKQ4P	1670	52.8	0	0	0	0	0	0
IKQ4C	1680	0.8	0	0	0	0	0	0	IKQ4P	1680	62.1	0	0	0	0	0	0
IKQ4C	1690	0.4	0	0	0	0	0	0	IKQ4P	1690	71.7	0	0	0	0	0	0
IKQ4C	1700	0.2	0	0	0	0	0	0	IKQ4P	1700	81.5	0	0	0	0	0	0
Sep-24 (66d 9/30/24); CSize 50; IKU4 1608.00																	
IKU4C	1440	160.6	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	140.7	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1480	120.9	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1500	101.2	0	0	0	0	0	0	IKU4P	1500	0.3	0	0	0	0	0	0
IKU4C	1520	82	0	0	0	0	0	0	IKU4P	1520	1	0	0	0	0	0	0
IKU4C	1540	63.6	0	0	0	0	0	0	IKU4P	1540	2.5	0	0	0	0	0	0
IKU4C	1560	46.7	0	0	0	0	0	0	IKU4P	1560	5.5	0	0	0	0	0	0
IKU4C	1580	32.2	0	0	0	0	0	0	IKU4P	1580	10.8	0	0	0	0	0	0
IKU4C	1600	20.6	0	0	0	0	0	0	IKU4P	1600	19.1	0	0	0	0	0	0
IKU4C	1620	12.1	0	0	0	0	0	0	IKU4P	1620	30.5	0	0	0	0	0	0
IKU4C	1640	6.5	0	0	0	0	0	0	IKU4P	1640	44.8	0	0	0	0	0	0
IKU4C	1660	3.2	0	0	0	0	0	0	IKU4P	1660	61.3	0	0	0	0	0	0
IKU4C	1680	1.4	0	0	0	0	0	0	IKU4P	1680	79.4	0	0	0	0	0	0
Dec-24 (158d 12/31/24); CSize 50; IKZ4 1615.50																	
IKZ4C	1500	110.8	0	0	0	0	0	0	IKZ4P	1500	2.3	0	0	0	0	0	0
IKZ4C	1520	93	0	0	0	0	0	0	IKZ4P	1520	4.2	0	0	0	0	0	0
IKZ4C	1540	76.2	0	0	0	0	0	0	IKZ4P	1540	7.2	0	0	0	0	0	0
IKZ4C	1560	60.9	0	0	0	0	0	0	IKZ4P	1560	11.6	0	0	0	0	0	0
IKZ4C	1580	47.3	0	0	0	0	0	0	IKZ4P	1580	17.7	0	0	0	0	0	0
IKZ4C	1600	35.6	0	0	0	0	0	0	IKZ4P	1600	25.7	0	0	0	0	0	0
IKZ4C	1620	25.9	0	0	0	0	0	0	IKZ4P	1620	35.8	0	0	0	0	0	0
IKZ4C	1640	18.2	0	0	0	0	0	0	IKZ4P	1640	47.8	0	0	0	0	0	0
IKZ4C	1660	12.3	0	0	0	0	0	0	IKZ4P	1660	61.7	0	0	0	0	0	0
IKZ4C	1680	8.1	0	0	0	0	0	0	IKZ4P	1680	77.1	0	0	0	0	0	0
IKZ4C	1700	5.1	0	0	0	0	0	0	IKZ4P	1700	93.8	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	7.28	6.99	4.15
JULY PUT	7.28	6.99	4.15
MEAN	7.28	6.99	4.15

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	7.30	6.99	4.43
AUGUST PUT	7.29	6.99	4.29
MEAN	7.30	6.99	4.36

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