kenanga

KENANGA FUTURES SDN BHD Company No. 353603-X

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 24	1,651.5	-3.50	1,652.5	1667.50	1644.50	11,498	40,968
SEP 24	1,631.0	-2.50	1,633.0	1646.50	1625.00	1,723	4,060
DEC 24	1,636.0	-3.50	1,638.0	1650.50	1630.00	188	742
MAR 25	1,623.0	-3.00	1,628.0	1638.00	1617.00	116	165

Calls / Puts

Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Aug-24 (9d 8/30/24); CSize 50; IKQ4 1650.00																	
IKQ4C	1470	181.4	0	0	0	0	0	0	IKQ4P	1470	0.1	0	0	0	0	0	0
IKQ4C	1480	171.4	0	0	0	0	0	0	IKQ4P	1480	0.1	0	0	0	0	0	0
IKQ4C	1490	161.4	0	0	0	0	0	0	IKQ4P	1490	0.1	0	0	0	0	0	0
IKQ4C	1500	151.4	0	0	0	0	0	0	IKQ4P	1500	0.1	0	0	0	0	0	0
IKQ4C	1510	141.4	0	0	0	0	0	0	IKQ4P	1510	0.1	0	0	0	0	0	0
IKQ4C	1520	131.4	0	0	0	0	0	0	IKQ4P	1520	0.1	0	0	0	0	0	0
IKQ4C	1530	121.4	0	0	0	0	0	0	IKQ4P	1530	0.1	0	0	0	0	0	0
IKQ4C	1540	111.4	0	0	0	0	0	0	IKQ4P	1540	0.1	0	0	0	0	0	0
IKQ4C	1550	101.4	0	0	0	0	0	0	IKQ4P	1550	0.1	0	0	0	0	0	0
IKQ4C	1560	91.4	0	0	0	0	0	0	IKQ4P	1560	0.1	0	0	0	0	0	0
IKQ4C	1570	81.4	0	0	0	0	0	0	IKQ4P	1570	0.1	0	0	0	0	0	0
IKQ4C	1580	71.4	0	0	0	0	14	0	IKQ4P	1580	0.1	0	0	0	0	4	0
IKQ4C	1590	61.5	0	0	0	0	21	0	IKQ4P	1590	0.1	0	0	0	0	0	0
IKQ4C	1600	51.5	0	0	0	0	80	0	IKQ4P	1600	0.1	0	0	0	0	0	0
IKQ4C	1610	35.5	0	0	0	0	130	0	IKQ4P	1610	0.3	0	0	0	0	0	0
IKQ4C	1620	26.2	0	0	0	0	138	0	IKQ4P	1620	0.8	0	0	0	0	50	0
IKQ4C	1630	16.8	0	0	0	0	70	0	IKQ4P	1630	2.1	0	0	0	0	200	0
IKQ4C	1640	15.9	0	0	0	0	10	0	IKQ4P	1640	4.5	0	0	0	0	320	0
IKQ4C	1650	9.9	0	0	0	0	0	0	IKQ4P	1650	8.4	0	0	0	0	260	0
IKQ4C	1660	5.5	0	0	0	0	0	0	IKQ4P	1660	14	0	0	0	0	140	0
IKQ4C	1670	2.7	0	0	0	0	0	0	IKQ4P	1670	21.2	0	0	0	0	0	0
IKQ4C	1680	1.2	0	0	0	0	0	0	IKQ4P	1680	29.7	0	0	0	0	0	0
IKQ4C	1690	0.5	0	0	0	0	0	0	IKQ4P	1690	38.9	0	0	0	0	0	0
IKQ4C	1700	0.2	0	0	0	0	0	0	IKQ4P	1700	48.6	0	0	0	0	0	0
IKQ4C	1710	0.1	0	0	0	0	0	0	IKQ4P	1710	58.5	0	0	0	0	0	0
IKQ4C	1720	0.1	0	0	0	0	0	0	IKQ4P	1720	68.5	0	0	0	0	0	0
Sep-24 (40d 9/30/24); CSize 50; IKU4 1630.00																	
IKU4C	1440	190.3	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1450	180.4	0	0	0	0	0	0	IKU4P	1450	0.1	0	0	0	0	0	0
IKU4C	1460	170.4	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1470	160.4	0	0	0	0	0	0	IKU4P	1470	0.1	0	0	0	0	0	0
IKU4C	1480	150.5	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1490	140.5	0	0	0	0	0	0	IKU4P	1490	0.1	0	0	0	0	0	0
IKU4C	1500	130.6	0	0	0	0	0	0	IKU4P	1500	0.1	0	0	0	0	0	0
IKU4C	1510	120.6	0	0	0	0	0	0	IKU4P	1510	0.1	0	0	0	0	0	0
IKU4C	1520	110.7	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	0.2	0	0	0	0	0	0
IKU4C	1540	91	0	0	0	0	0	0	IKU4P	1540	0.3	0	0	0	0	0	0
IKU4C	1550	81.3	0	0	0	0	0	0	IKU4P	1550	0.6	0	0	0	0	0	0
IKU4C	1560	71.8	0	0	0	0	0	0	IKU4P	1560	1.1	0	0	0	0	0	0
IKU4C	1570	62.6	0	0	0	0	0	0	IKU4P	1570	1.8	0	0	0	0	0	0
IKU4C	1580	53.7	0	0	0	0	0	0	IKU4P	1580	2.9	0	0	0	0	0	0
IKU4C	1590	45.3	0	0	0	0	20	0	IKU4P	1590	4.4	0	0	0	0	0	0
IKU4C	1600	37.5	0	0	0	0	24	0	IKU4P	1600	6.6	0	0	0	0	0	0
IKU4C	1610	30.4	0	0	0	0	20	0	IKU4P	1610	9.4	0	0	0	0	0	0
IKU4C	1620	24.1	0	0	0	0	0	0	IKU4P	1620	13.1	0	0	0	0	0	0
IKU4C	1630	18.6	0	0	0	0	0	0	IKU4P	1630	22.9	0	0	0	0	84	64
IKU4C	1640	14	0	0	0	0	0	0	IKU4P	1640	23	0	0	0	0	80	60
IKU4C	1650	10.3	0	0	0	0	0	0	IKU4P	1650	31	0	0	0	0	60	60
IKU4C	1660	7.4	0	0	0	0	0	0	IKU4P	1660	34.5	0	0	0	0	20	20
IKU4C	1670	5.1	0	0	0	0	0	0	IKU4P	1670	44	0	0	0	0	0	0
IKU4C	1680	3.4	0	0	0	0	0	0	IKU4P	1680	52.3	0	0	0	0	0	0
IKU4C	1690	2.2	0	0	0	0	0	0	IKU4P	1690	61	0	0	0	0	0	0
Dec-24 (132d 12/31/24); CSize 50; IKZ4 1633.00																	
IKZ4C	1460	174.3	0	0	0	0	0	0	IKZ4P	1460	0.3	0	0	0	0	0	0
IKZ4C	1480	154.9	0	0	0	0	0	0	IKZ4P	1480	0.7	0	0	0	0	0	0
IKZ4C	1500	135.8	0	0	0	0	0	0	IKZ4P	1500	1.3	0	0	0	0	0	0
IKZ4C	1520	117.2	0	0	0	0	0	0	IKZ4P	1520	2.5	0	0	0	0	0	0
IKZ4C	1540	99.3	0	0	0	0	0	0	IKZ4P	1540	4.4	0	0	0	0	0	0
IKZ4C	1560	82.5	0	0	0	0	0	0	IKZ4P	1560	7.4	0	0	0	0	0	0
IKZ4C	1580	67	0	0	0	0	0	0	IKZ4P	1580	11.6	0	0	0	0	0	0
IKZ4C	1600	53	0	0	0	0	0	0	IKZ4P	1600	17.4	0	0	0	0	0	0
IKZ4C	1620	40.8	0	0	0	0	0	0	IKZ4P	1620	25	0	0	0	0	0	0
IKZ4C	1640	30.6	0	0	0	0	0	0	IKZ4P	1640	34.5	0	0	0	0	0	0
IKZ4C	1660	22.2	0	0	0	0	0	0	IKZ4P	1660	45.9	0	0	0	0	0	0
IKZ4C	1680	15.6	0	0	0	0	0	0	IKZ4P	1680	59.1	0	0	0	0	0	0
IKZ4C	1700	10.7	0	0	0	0	0	0	IKZ4P	1700	73.9	0	0	0	0	0	0
Mar-25 (222d 3/31/25); CSize 50; IKH5 1623.00																	
IKH5C	1460	162	0	0	0	0	0	0	IKH5P	1460	2.2	0	0	0	0	0	0
IKH5C	1480	143.8	0	0	0	0	0	0	IKH5P	1480	3.5	0	0	0	0	0	0
IKH5C	1500	126.1	0	0	0	0	0	0	IKH5P	1500	5.5	0	0	0	0	0	0
IKH5C	1520	109.3	0	0	0	0	0	0	IKH5P	1520	8.3	0	0	0	0	0	0
IKH5C	1540	93.5	0	0	0	0	0	0	IKH5P	1540	12	0	0	0	0	0	0
IKH5C	1560	78.8	0	0	0	0	0	0	IKH5P	1560	17	0	0	0	0	0	0
IKH5C	1580	65.4	0	0	0	0	0	0	IKH5P	1580	23.2	0	0	0	0	0	0
IKH5C	1600	53.4	0	0	0	0	0	0	IKH5P	1600	30.8	0	0	0	0	0	0
IKH5C	1620	42.8	0	0	0	0	0	0	IKH5P	1620	39.9	0	0	0	0	0	0
IKH5C	1640	33.8	0	0	0	0	0	0	IKH5P	1640	50.5	0	0	0	0	0	0
IKH5C	1660	26.2	0	0	0	0	0	0	IKH5P	1660	62.5	0	0	0	0	0	0
IKH5C	1680	19.9	0	0	0	0	0	0	IKH5P	1680	75.8	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	8.38	8.29	1.09
JULY PUT	8.38	8.29	1.09
MEAN	8.38	8.29	1.09

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	8.33	8.27	0.73
AUGUST PUT	10.53	8.32	26.56
MEAN	9.43	8.30	13.68

	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