kenanga
KENANGA FUTURES SDN BHD Company No. 353603-X

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 24	1,632.0	-10.00	1,641.0	1642.00	1631.00	12,792	38,860
NOV 24	1,635.0	-10.50	1,644.0	1644.50	1634.50	7,210	6,273
DEC 24	1,639.5	-8.50	1,647.0	1647.00	1638.50	143	1,048
MAR 25	1,628.0	-8.00	1,635.0	1635.00	1627.00	72	451

Calls / **Puts**

Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Oct-24 (5d 10/30/24); CSize 50; IKV4 1630.00																	
IKV4C	1570	62	0	0	0	0	0	0	IKV4P	1570	0.1	0	0	0	0	0	0
IKV4C	1580	52	0	0	0	0	0	0	IKV4P	1580	0.1	0	0	0	0	0	0
IKV4C	1590	42	0	0	0	0	0	0	IKV4P	1590	0.1	0	0	0	0	0	0
IKV4C	1600	32.1	0	0	0	0	0	0	IKV4P	1600	0.1	0	0	0	0	0	0
IKV4C	1610	22.4	0	0	0	0	0	0	IKV4P	1610	0.4	0	0	0	0	0	0
IKV4C	1620	13.7	0	0	0	0	27	0	IKV4P	1620	1.7	0	0	0	0	0	0
IKV4C	1630	6.9	0	0	0	0	60	0	IKV4P	1630	4.9	0	0	0	0	1	0
IKV4C	1640	2.7	0	0	0	0	60	0	IKV4P	1640	10.7	0	0	0	0	0	0
IKV4C	1650	0.8	0	0	0	0	82	0	IKV4P	1650	18.8	0	0	0	0	72	0
IKV4C	1660	0.2	0	0	0	0	121	0	IKV4P	1660	28.2	0	0	0	0	148	0
IKV4C	1670	0.1	0	0	0	0	91	0	IKV4P	1670	38	0	0	0	0	160	0
IKV4C	1680	0.1	0	0	0	0	0	0	IKV4P	1680	48	0	0	0	0	165	0
IKV4C	1690	0.1	0	0	0	0	0	0	IKV4P	1690	58	0	0	0	0	180	0
IKV4C	1700	0.1	0	0	0	0	0	0	IKV4P	1700	68	0	0	0	0	0	0
IKV4C	1710	0.1	0	0	0	0	0	0	IKV4P	1710	78	0	0	0	0	0	0
IKV4C	1720	0.1	0	0	0	0	0	0	IKV4P	1720	88	0	0	0	0	0	0
IKV4C	1730	0.1	0	0	0	0	0	0	IKV4P	1730	98	0	0	0	0	0	0
IKV4C	1740	0.1	0	0	0	0	0	0	IKV4P	1740	108	0	0	0	0	0	0
Nov-24 (35d 11/29/24); CSize 50; IKX4 1634.50																	
IKX4C	1570	65.3	0	0	0	0	0	0	IKX4P	1570	0.5	0	0	0	0	0	0
IKX4C	1580	55.8	0	0	0	0	0	0	IKX4P	1580	0.9	0	0	0	0	0	0
IKX4C	1590	46.6	0	0	0	0	0	0	IKX4P	1590	1.7	0	0	0	0	0	0
IKX4C	1600	38	0	0	0	0	0	0	IKX4P	1600	3.1	0	0	0	0	0	0
IKX4C	1610	30	0	0	0	0	20	0	IKX4P	1610	5.1	0	0	0	0	0	0
IKX4C	1620	23	0	0	0	0	40	40	IKX4P	1620	8	0	0	0	0	0	0
IKX4C	1630	17	0	0	0	0	68	48	IKX4P	1630	12	0	0	0	0	0	0
IKX4C	1640	12	0	0	0	0	40	20	IKX4P	1640	17	0	0	0	0	24	0
IKX4C	1650	8.1	0	0	0	0	20	0	IKX4P	1650	23.1	0	0	0	0	84	20
IKX4C	1660	5.3	0	0	0	0	0	0	IKX4P	1660	30.2	0	0	0	0	140	40
IKX4C	1670	3.3	0	0	0	0	0	0	IKX4P	1670	38.2	0	0	0	0	80	20
IKX4C	1680	1.9	0	0	0	0	0	0	IKX4P	1680	46.8	0	0	0	0	0	0
IKX4C	1690	1.1	0	0	0	0	0	0	IKX4P	1690	55.9	0	0	0	0	0	0
IKX4C	1700	0.6	0	0	0	0	0	0	IKX4P	1700	65.4	0	0	0	0	0	0
IKX4C	1710	0.3	0	0	0	0	0	0	IKX4P	1710	75.1	0	0	0	0	0	0
IKX4C	1720	0.1	0	0	0	0	0	0	IKX4P	1720	84.9	0	0	0	0	0	0
Dec-24 (67d 12/31/24); CSize 50; IKZ4 1637.00																	
IKZ4C	1460	178.5	0	0	0	0	0	0	IKZ4P	1460	0.1	0	0	0	0	0	0
IKZ4C	1480	158.6	0	0	0	0	0	0	IKZ4P	1480	0.1	0	0	0	0	0	0
IKZ4C	1500	138.7	0	0	0	0	0	0	IKZ4P	1500	0.1	0	0	0	0	0	0
IKZ4C	1520	118.9	0	0	0	0	0	0	IKZ4P	1520	0.1	0	0	0	0	0	0
IKZ4C	1540	99.3	0	0	0	0	0	0	IKZ4P	1540	0.3	0	0	0	0	0	0
IKZ4C	1560	80.1	0	0	0	0	0	0	IKZ4P	1560	1	0	0	0	0	0	0
IKZ4C	1580	61.8	0	0	0	0	0	0	IKZ4P	1580	2.6	0	0	0	0	0	0
IKZ4C	1600	45.1	0	0	0	0	0	0	IKZ4P	1600	5.8	0	0	0	0	0	0
IKZ4C	1620	30.8	0	0	0	0	0	0	IKZ4P	1620	11.4	0	0	0	0	0	0
IKZ4C	1640	19.5	0	0	0	0	0	0	IKZ4P	1640	20	0	0	0	0	0	0
IKZ4C	1660	11.3	0	0	0	0	0	0	IKZ4P	1660	31.7	0	0	0	0	0	0
IKZ4C	1680	6	0	0	0	0	0	0	IKZ4P	1680	46.2	0	0	0	0	0	0
IKZ4C	1700	2.8	0	0	0	0	0	0	IKZ4P	1700	63	0	0	0	0	0	0
IKZ4C	1720	1.2	0	0	0	0	0	0	IKZ4P	1720	81.3	0	0	0	0	0	0
IKZ4C	1740	0.5	0	0	0	0	0	0	IKZ4P	1740	100.4	0	0	0	0	0	0
Mar-25 (157d 3/31/25); CSize 50; IKH5 1626.00																	
IKH5C	1460	165.9	0	0	0	0	0	0	IKH5P	1460	0.2	0	0	0	0	0	0
IKH5C	1480	146.5	0	0	0	0	0	0	IKH5P	1480	0.5	0	0	0	0	0	0
IKH5C	1500	127.4	0	0	0	0	0	0	IKH5P	1500	1.1	0	0	0	0	0	0
IKH5C	1520	108.7	0	0	0	0	0	0	IKH5P	1520	2.2	0	0	0	0	0	0
IKH5C	1540	90.8	0	0	0	0	0	0	IKH5P	1540	4	0	0	0	0	0	0
IKH5C	1560	74.1	0	0	0	0	0	0	IKH5P	1560	7	0	0	0	0	0	0
IKH5C	1580	58.7	0	0	0	0	0	0	IKH5P	1580	11.4	0	0	0	0	0	0
IKH5C	1600	45.2	0	0	0	0	0	0	IKH5P	1600	17.6	0	0	0	0	0	0
IKH5C	1620	33.6	0	0	0	0	0	0	IKH5P	1620	25.7	0	0	0	0	0	0
IKH5C	1640	24.2	0	0	0	0	0	0	IKH5P	1640	36	0	0	0	0	0	0
IKH5C	1660	16.7	0	0	0	0	0	0	IKH5P	1660	48.3	0	0	0	0	0	0
IKH5C	1680	11.1	0	0	0	0	0	0	IKH5P	1680	62.4	0	0	0	0	0	0
IKH5C	1700	7.1	0	0	0	0	0	0	IKH5P	1700	78.1	0	0	0	0	0	0
IKH5C	1720	4.4	0	0	0	0	0	0	IKH5P	1720	95.1	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCT CALL	7.01	6.22	12.70
OCT PUT	7.01	6.22	12.70
MEAN	7.01	6.22	12.70

Implied volatility for ATM		Previous day	1D%CHG
NOV CALL	7.03	6.24	12.66
NOV PUT	7.03	6.53	7.66
MEAN	7.03	6.39	10.10

	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