kenanga
KENANGA FUTURES SDN BHD Company No. 353603-X

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
FEB 25	1,586.5	3.00	1,583.0	1,588.0	1,575.0	6,941	30,952
MAR 25	1,566.5	2.00	1,563.5	1,568.5	1,556.0	532	2,763
JUN 25	1,570.0	1.00	1,561.0	1,571.0	1,561.0	54	572
SEP 25	1,560.5	3.00	1,550.0	1,550.0	1,550.0	6	52

Calls / **Puts**

Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Feb-25 (18d 2/28/25); CSize 50; IKG5 1586.50																	
IKG5C	1490	96.3	0	0	0	0	0	0	IKG5P	1490	0.1	0	0	0	0	0	0
IKG5C	1500	86.4	0	0	0	0	0	0	IKG5P	1500	0.1	0	0	0	0	0	0
IKG5C	1510	76.4	0	0	0	0	0	0	IKG5P	1510	0.1	0	0	0	0	0	0
IKG5C	1520	66.4	0	0	0	0	0	0	IKG5P	1520	0.1	0	0	0	0	0	0
IKG5C	1530	56.5	0	0	0	0	80	0	IKG5P	1530	0.1	0	0	0	0	0	0
IKG5C	1540	46.8	0	0	0	0	60	0	IKG5P	1540	0.4	0	0	0	0	0	0
IKG5C	1550	37.4	0	0	0	0	60	0	IKG5P	1550	0.9	0	0	0	0	0	0
IKG5C	1560	26.6	0	0	0	0	145	20	IKG5P	1560	2.1	0	0	0	0	15	0
IKG5C	1570	23.8	0	0	0	0	40	20	IKG5P	1570	4.2	0	0	0	0	142	0
IKG5C	1580	14	0	0	0	0	0	0	IKG5P	1580	7.5	0	0	0	0	120	0
IKG5C	1590	8.8	0	0	0	0	0	0	IKG5P	1590	12.3	0	0	0	0	120	0
IKG5C	1600	5.1	0	0	0	0	0	0	IKG5P	1600	18.6	0	0	0	0	140	64
IKG5C	1610	2.7	0	0	0	0	0	0	IKG5P	1610	26.2	0	0	0	0	0	0
IKG5C	1620	1.3	0	0	0	0	0	0	IKG5P	1620	34.8	0	0	0	0	0	0
IKG5C	1630	0.6	0	0	0	0	0	0	IKG5P	1630	44	0	0	0	0	0	0
IKG5C	1640	0.2	0	0	0	0	0	0	IKG5P	1640	53.6	0	0	0	0	0	0
IKG5C	1650	0.1	0	0	0	0	0	0	IKG5P	1650	63.5	0	0	0	0	0	0
IKG5C	1660	0.1	0	0	0	0	0	0	IKG5P	1660	73.4	0	0	0	0	0	0
IKG5C	1670	0.1	0	0	0	0	0	0	IKG5P	1670	83.4	0	0	0	0	0	0
IKG5C	1680	0.1	0	0	0	0	0	0	IKG5P	1680	93.3	0	0	0	0	0	0
IKG5C	1690	0.1	0	0	0	0	0	0	IKG5P	1690	103.3	0	0	0	0	0	0
IKG5C	1700	0.1	0	0	0	0	0	0	IKG5P	1700	113.3	0	0	0	0	0	0
Mar-25 (46d 3/28/25); CSize 50; IKH5 1566.50																	
IKH5C	1460	106.1	0	0	0	0	0	0	IKH5P	1460	0.1	0	0	0	0	0	0
IKH5C	1470	96.2	0	0	0	0	0	0	IKH5P	1470	0.1	0	0	0	0	0	0
IKH5C	1480	86.3	0	0	0	0	0	0	IKH5P	1480	0.2	0	0	0	0	0	0
IKH5C	1490	76.5	0	0	0	0	0	0	IKH5P	1490	0.4	0	0	0	0	0	0
IKH5C	1500	66.9	0	0	0	0	0	0	IKH5P	1500	0.7	0	0	0	0	0	0
IKH5C	1510	57.5	0	0	0	0	0	0	IKH5P	1510	1.3	0	0	0	0	0	0
IKH5C	1520	48.5	0	0	0	0	0	0	IKH5P	1520	2.2	0	0	0	0	0	0
IKH5C	1530	40.1	0	0	0	0	0	0	IKH5P	1530	3.7	0	0	0	0	0	0
IKH5C	1540	32.2	0	0	0	0	0	0	IKH5P	1540	5.9	0	0	0	0	0	0
IKH5C	1550	25.2	0	0	0	0	0	0	IKH5P	1550	8.8	0	0	0	0	0	0
IKH5C	1560	19.2	0	0	0	0	0	0	IKH5P	1560	12.7	0	0	0	0	0	0
IKH5C	1570	14.1	0	0	0	0	0	0	IKH5P	1570	17.6	0	0	0	0	0	0
IKH5C	1580	10	0	0	0	0	0	0	IKH5P	1580	23.5	0	0	0	0	0	0
IKH5C	1590	6.8	0	0	0	0	0	0	IKH5P	1590	30.2	0	0	0	0	0	0
IKH5C	1600	4.5	0	0	0	0	0	0	IKH5P	1600	37.9	0	0	0	0	0	0
IKH5C	1610	2.9	0	0	0	0	0	0	IKH5P	1610	46.2	0	0	0	0	0	0
IKH5C	1620	1.7	0	0	0	0	0	0	IKH5P	1620	55	0	0	0	0	0	0
IKH5C	1630	1	0	0	0	0	0	0	IKH5P	1630	64.2	0	0	0	0	0	0
IKH5C	1640	0.6	0	0	0	0	0	0	IKH5P	1640	73.8	0	0	0	0	0	0
IKH5C	1650	0.3	0	0	0	0	0	0	IKH5P	1650	83.5	0	0	0	0	0	0
IKH5C	1660	0.2	0	0	0	0	0	0	IKH5P	1660	93.3	0	0	0	0	0	0
IKH5C	1670	0.1	0	0	0	0	0	0	IKH5P	1670	103.1	0	0	0	0	0	0
IKH5C	1680	0.1	0	0	0	0	0	0	IKH5P	1680	113.1	0	0	0	0	0	0
IKH5C	1690	0.1	0	0	0	0	0	0	IKH5P	1690	123	0	0	0	0	0	0
IKH5C	1700	0.1	0	0	0	0	0	0	IKH5P	1700	133	0	0	0	0	0	0
IKH5C	1710	0.1	0	0	0	0	0	0	IKH5P	1710	142.9	0	0	0	0	0	0
IKH5C	1720	0.1	0	0	0	0	0	0	IKH5P	1720	152.9	0	0	0	0	0	0
Jun-25 (140d 6/30/25); CSize 50; IKM5 1570.00																	
IKM5C	1480	91.5	0	0	0	0	0	0	IKM5P	1480	2.6	0	0	0	0	0	0
IKM5C	1500	74.1	0	0	0	0	0	0	IKM5P	1500	4.9	0	0	0	0	0	0
IKM5C	1520	58.1	0	0	0	0	0	0	IKM5P	1520	8.7	0	0	0	0	0	0
IKM5C	1540	43.9	0	0	0	0	0	0	IKM5P	1540	14.3	0	0	0	0	0	0
IKM5C	1560	31.9	0	0	0	0	0	0	IKM5P	1560	22	0	0	0	0	0	0
IKM5C	1580	22.2	0	0	0	0	0	0	IKM5P	1580	32.1	0	0	0	0	0	0
IKM5C	1600	14.7	0	0	0	0	0	0	IKM5P	1600	44.4	0	0	0	0	0	0
IKM5C	1620	9.3	0	0	0	0	0	0	IKM5P	1620	58.7	0	0	0	0	0	0
IKM5C	1640	5.6	0	0	0	0	0	0	IKM5P	1640	74.8	0	0	0	0	0	0
IKM5C	1660	3.2	0	0	0	0	0	0	IKM5P	1660	92.1	0	0	0	0	0	0
IKM5C	1680	1.8	0	0	0	0	0	0	IKM5P	1680	110.4	0	0	0	0	0	0
IKM5C	1700	0.9	0	0	0	0	0	0	IKM5P	1700	129.3	0	0	0	0	0	0
Sep-25 (232d 9/30/25); CSize 50; IKU5 1560.50																	
IKU5C	1460	103.1	0	0	0	0	0	0	IKU5P	1460	4.6	0	0	0	0	0	0
IKU5C	1480	86.4	0	0	0	0	0	0	IKU5P	1480	7.5	0	0	0	0	0	0
IKU5C	1500	70.9	0	0	0	0	0	0	IKU5P	1500	11.6	0	0	0	0	0	0
IKU5C	1520	56.9	0	0	0	0	0	0	IKU5P	1520	17.2	0	0	0	0	0	0
IKU5C	1540	44.6	0	0	0	0	0	0	IKU5P	1540	24.5	0	0	0	0	0	0
IKU5C	1560	34.1	0	0	0	0	0	0	IKU5P	1560	33.6	0	0	0	0	0	0
IKU5C	1580	25.3	0	0	0	0	0	0	IKU5P	1580	44.4	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JAN CALL	6.89	6.05	13.88
JAN PUT	6.89	7.02	-1.85
MEAN	6.89	6.54	5.43

Implied volatility for ATM		Previous day	1D%CHG
FEB CALL	6.92	6.07	14.00
FEB PUT	6.92	6.07	14.00
MEAN	6.92	6.07	14.00

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