KENANGA FUTURES SDN BHD Company No. 353603-X

FBMKLCI FUTURES - OPTION
DAILY PREVIEW
June 13, 2024

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	1,610.0	-1.00	1,609.5	1615.50	1607.50	4,927	41,362
JUL 24	1,615.0	--	1,613.5	1619.50	1612.50	294	551
SEP 24	1,600.0	-1.00	1,599.0	1604.00	1599.00	58	1,425
DEC 24	1,606.5	--	1,607.5	1611.00	1607.50	18	221

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Jun-24 (15d 6/28/24); CSize 50; IKM4 1614.00																	
IKM4C	1360	249.7	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1370	239.7	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0
IKM4C	1380	229.7	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1390	219.7	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0
IKM4C	1400	209.7	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1410	199.7	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0
IKM4C	1420	189.7	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1430	179.8	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0
IKM4C	1440	169.8	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1450	159.8	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0
IKM4C	1460	149.8	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1470	139.8	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0
IKM4C	1480	129.8	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0
IKM4C	1490	119.9	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0
IKM4C	1500	109.9	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0
IKM4C	1510	100	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0
IKM4C	1520	90.1	0	0	0	0	0	0	IKM4P	1520	0.2	0	0	0	0	0	0
IKM4C	1530	80.3	0	0	0	0	0	0	IKM4P	1530	0.4	0	0	0	0	0	0
IKM4C	1540	70.7	0	0	0	0	0	0	IKM4P	1540	0.8	0	0	0	0	0	0
IKM4C	1550	61.4	0	0	0	0	0	0	IKM4P	1550	1.5	0	0	0	0	0	0
IKM4C	1560	52.4	0	0	0	0	0	0	IKM4P	1560	2.4	0	0	0	0	0	0
IKM4C	1570	43.9	0	0	0	0	0	0	IKM4P	1570	3.9	0	0	0	0	0	0
IKM4C	1580	35.9	0	0	0	0	0	0	IKM4P	1580	6	0	0	0	0	0	0
IKM4C	1590	28.8	0	0	0	0	20	0	IKM4P	1590	8.8	0	0	0	0	0	0
IKM4C	1600	22.5	0	0	0	0	60	20	IKM4P	1600	12.5	0	0	0	0	0	0
IKM4C	1610	17.1	0	0	0	0	87	0	IKM4P	1610	17.1	0	0	0	0	24	0
IKM4C	1620	12.6	0	0	0	0	75	0	IKM4P	1620	22.6	0	0	0	0	100	0
IKM4C	1630	9	0	0	0	0	44	0	IKM4P	1630	29	0	0	0	0	175	0
IKM4C	1640	6.2	0	0	0	0	0	0	IKM4P	1640	36.2	0	0	0	0	180	0
IKM4C	1650	4.2	0	0	0	0	0	0	IKM4P	1650	44.1	0	0	0	0	60	0
IKM4C	1660	2.7	0	0	0	0	0	0	IKM4P	1660	52.6	0	0	0	0	0	0
IKM4C	1670	1.7	0	0	0	0	0	0	IKM4P	1670	61.6	0	0	0	0	0	0
IKM4C	1680	1	0	0	0	0	0	0	IKM4P	1680	70.9	0	0	0	0	0	0
IKM4C	1690	0.6	0	0	0	0	0	0	IKM4P	1690	80.5	0	0	0	0	0	0
Jul-24 (48d 7/31/24); CSize 50; IKN4 1619.00																	
IKN4C	1540	80.5	0	0	0	0	0	0	IKN4P	1540	5.9	0	0	0	0	0	0
IKN4C	1550	72.3	0	0	0	0	0	0	IKN4P	1550	7.6	0	0	0	0	0	0
IKN4C	1560	64.5	0	0	0	0	0	0	IKN4P	1560	9.8	0	0	0	0	0	0
IKN4C	1570	57.1	0	0	0	0	0	0	IKN4P	1570	12.3	0	0	0	0	0	0
IKN4C	1580	50.2	0	0	0	0	0	0	IKN4P	1580	15.3	0	0	0	0	0	0
IKN4C	1590	43.7	0	0	0	0	0	0	IKN4P	1590	18.8	0	0	0	0	0	0
IKN4C	1600	37.8	0	0	0	0	0	0	IKN4P	1600	22.9	0	0	0	0	0	0
IKN4C	1610	32.4	0	0	0	0	0	0	IKN4P	1610	27.4	0	0	0	0	0	0
IKN4C	1620	27.5	0	0	0	0	0	0	IKN4P	1620	32.5	0	0	0	0	0	0
IKN4C	1630	23.1	0	0	0	0	0	0	IKN4P	1630	38.1	0	0	0	0	0	0
IKN4C	1640	19.3	0	0	0	0	0	0	IKN4P	1640	44.2	0	0	0	0	0	0
IKN4C	1650	15.9	0	0	0	0	0	0	IKN4P	1650	50.8	0	0	0	0	0	0
IKN4C	1660	13	0	0	0	0	0	0	IKN4P	1660	57.8	0	0	0	0	0	0
IKN4C	1670	10.5	0	0	0	0	0	0	IKN4P	1670	65.3	0	0	0	0	0	0
IKN4C	1680	8.4	0	0	0	0	0	0	IKN4P	1680	73.2	0	0	0	0	0	0
IKN4C	1690	6.7	0	0	0	0	0	0	IKN4P	1690	81.4	0	0	0	0	0	0
Sep-24 (109d 9/30/24); CSize 50; IKU4 1604.00																	
IKU4C	1440	161.5	0	0	0	0	0	0	IKU4P	1440	3	0	0	0	0	0	0
IKU4C	1460	143.3	0	0	0	0	0	0	IKU4P	1460	4.7	0	0	0	0	0	0
IKU4C	1480	125.9	0	0	0	0	0	0	IKU4P	1480	7.1	0	0	0	0	0	0
IKU4C	1500	109.3	0	0	0	0	0	0	IKU4P	1500	10.3	0	0	0	0	0	0
IKU4C	1520	93.7	0	0	0	0	0	0	IKU4P	1520	14.5	0	0	0	0	0	0
IKU4C	1540	79.3	0	0	0	0	0	0	IKU4P	1540	19.9	0	0	0	0	0	0
IKU4C	1560	66.2	0	0	0	0	0	0	IKU4P	1560	26.6	0	0	0	0	0	0
IKU4C	1580	54.4	0	0	0	0	0	0	IKU4P	1580	34.6	0	0	0	0	0	0
IKU4C	1600	44.1	0	0	0	0	0	0	IKU4P	1600	44.1	0	0	0	0	0	0
IKU4C	1620	35.2	0	0	0	0	0	0	IKU4P	1620	55	0	0	0	0	0	0
IKU4C	1640	27.6	0	0	0	0	0	0	IKU4P	1640	67.2	0	0	0	0	0	0
IKU4C	1660	21.3	0	0	0	0	0	0	IKU4P	1660	80.8	0	0	0	0	0	0
IKU4C	1680	16.2	0	0	0	0	0	0	IKU4P	1680	95.4	0	0	0	0	0	0
Dec-24 (201d 12/31/24); CSize 50; IKZ4 1613.00																	
IKZ4C	1500	124.3	0	0	0	0	0	0	IKZ4P	1500	19.7	0	0	0	0	0	0
IKZ4C	1520	110	0	0	0	0	0	0	IKZ4P	1520	25.1	0	0	0	0	0	0
IKZ4C	1540	96.6	0	0	0	0	0	0	IKZ4P	1540	31.3	0	0	0	0	0	0
IKZ4C	1560	84.3	0	0	0	0	0	0	IKZ4P	1560	38.6	0	0	0	0	0	0
IKZ4C	1580	72.9	0	0	0	0	0	0	IKZ4P	1580	46.9	0	0	0	0	0	0
IKZ4C	1600	62.6	0	0	0	0	0	0	IKZ4P	1600	56.2	0	0	0	0	0	0
IKZ4C	1620	53.4	0	0	0	0	0	0	IKZ4P	1620	66.6	0	0	0	0	0	0
IKZ4C	1640	45.1	0	0	0	0	0	0	IKZ4P	1640	78	0	0	0	0	0	0
IKZ4C	1660	37.8	0	0	0	0	0	0	IKZ4P	1660	90.3	0	0	0	0	0	0
IKZ4C	1680	31.4	0	0	0	0	0	0	IKZ4P	1680	103.6	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	12.73	5.76	121.01
JUNE PUT	12.73	5.70	123.33
MEAN	12.73	5.73	122.16

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	12.72	5.67	124.34
JULY PUT	12.72	5.67	124.34
MEAN	12.72	5.67	124.34

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

Disclaimer: "This document has been prepared for general circulation based on information obtained from sources believed to be reliable but we do not make any presentations as to its accuracy or completeness. Any recommendation contained in this document does not have regard to the specific investment objectives, financial background and the particular needs of any person who may read this document. This document is for the information of addressees only and is not be taken in substitution for the exercise of judgement and assessment by addressees in relation to any investment decision. Kenanga Futures Sdn Bhd accept no liability whatsoever for any direct or consequential loss arising from any use of this document or any solicitation of an offer to buy or sell any securities/underlying securities. Kenanga Futures Sdn Bhd and its associates, their directors, and/or employees may have positions in, and may effect transactions in securities/underlying securities mentioned herein from time to time in the open market or otherwise, and may receive brokerage fees or act as principal or agent in