KENANGA FUTURES SDN BHD Company No. 353603-X

FBMKLCI FUTURES - OPTION
DAILY PREVIEW
June 14, 2024

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	1,612.5	2.50	1,614.0	1617.00	1611.50	3,483	40,628
JUL 24	1,617.0	2.00	1,616.5	1621.00	1616.00	179	568
SEP 24	1,602.5	2.50	1,603.5	1606.00	1601.50	35	1,435
DEC 24	1,609.0	2.50	1,613.0	1613.00	1608.50	17	220

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Jun-24 (14d 6/28/24); CSize 50; IKM4 1611.00																	
IKM4C	1360	252.2	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1370	242.2	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0
IKM4C	1380	232.2	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1390	222.2	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0
IKM4C	1400	212.2	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1410	202.2	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0
IKM4C	1420	192.3	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1430	182.3	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0
IKM4C	1440	172.3	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1450	162.3	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0
IKM4C	1460	152.3	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1470	142.3	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0
IKM4C	1480	132.3	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0
IKM4C	1490	122.4	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0
IKM4C	1500	112.4	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0
IKM4C	1510	102.4	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0
IKM4C	1520	92.5	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0
IKM4C	1530	82.7	0	0	0	0	0	0	IKM4P	1530	0.3	0	0	0	0	0	0
IKM4C	1540	72.9	0	0	0	0	0	0	IKM4P	1540	0.5	0	0	0	0	0	0
IKM4C	1550	63.4	0	0	0	0	0	0	IKM4P	1550	1	0	0	0	0	0	0
IKM4C	1560	54.2	0	0	0	0	0	0	IKM4P	1560	1.8	0	0	0	0	0	0
IKM4C	1570	45.4	0	0	0	0	0	0	IKM4P	1570	3	0	0	0	0	0	0
IKM4C	1580	37.2	0	0	0	0	0	0	IKM4P	1580	4.8	0	0	0	0	0	0
IKM4C	1590	29.7	0	0	0	0	20	0	IKM4P	1590	7.3	0	0	0	0	0	0
IKM4C	1600	23.1	0	0	0	0	60	0	IKM4P	1600	10.6	0	0	0	0	0	0
IKM4C	1610	17.4	0	0	0	0	87	0	IKM4P	1610	15	0	0	0	0	24	0
IKM4C	1620	12.7	0	0	0	0	75	0	IKM4P	1620	20.2	0	0	0	0	100	0
IKM4C	1630	9	0	0	0	0	44	0	IKM4P	1630	26.5	0	0	0	0	175	0
IKM4C	1640	6.1	0	0	0	0	0	0	IKM4P	1640	33.6	0	0	0	0	180	0
IKM4C	1650	4	0	0	0	0	0	0	IKM4P	1650	41.5	0	0	0	0	60	0
IKM4C	1660	2.5	0	0	0	0	0	0	IKM4P	1660	50	0	0	0	0	0	0
IKM4C	1670	1.5	0	0	0	0	0	0	IKM4P	1670	59	0	0	0	0	0	0
IKM4C	1680	0.9	0	0	0	0	0	0	IKM4P	1680	68.3	0	0	0	0	0	0
IKM4C	1690	0.5	0	0	0	0	0	0	IKM4P	1690	77.9	0	0	0	0	0	0
Jul-24 (47d 7/31/24); CSize 50; IKN4 1616.00																	
IKN4C	1540	81.7	0	0	0	0	0	0	IKN4P	1540	5	0	0	0	0	0	0
IKN4C	1550	73.3	0	0	0	0	0	0	IKN4P	1550	6.6	0	0	0	0	0	0
IKN4C	1560	65.4	0	0	0	0	0	0	IKN4P	1560	8.6	0	0	0	0	0	0
IKN4C	1570	57.8	0	0	0	0	0	0	IKN4P	1570	11	0	0	0	0	0	0
IKN4C	1580	50.7	0	0	0	0	0	0	IKN4P	1580	13.9	0	0	0	0	0	0
IKN4C	1590	44.1	0	0	0	0	0	0	IKN4P	1590	17.2	0	0	0	0	0	0
IKN4C	1600	38	0	0	0	0	0	0	IKN4P	1600	21.1	0	0	0	0	0	0
IKN4C	1610	32.5	0	0	0	0	0	0	IKN4P	1610	25.5	0	0	0	0	0	0
IKN4C	1620	27.5	0	0	0	0	0	0	IKN4P	1620	30.5	0	0	0	0	0	0
IKN4C	1630	23	0	0	0	0	0	0	IKN4P	1630	36	0	0	0	0	0	0
IKN4C	1640	19.1	0	0	0	0	0	0	IKN4P	1640	42	0	0	0	0	0	0
IKN4C	1650	15.7	0	0	0	0	0	0	IKN4P	1650	48.6	0	0	0	0	0	0
IKN4C	1660	12.7	0	0	0	0	0	0	IKN4P	1660	55.6	0	0	0	0	0	0
IKN4C	1670	10.3	0	0	0	0	0	0	IKN4P	1670	63	0	0	0	0	0	0
IKN4C	1680	8.2	0	0	0	0	0	0	IKN4P	1680	70.9	0	0	0	0	0	0
IKN4C	1690	6.4	0	0	0	0	0	0	IKN4P	1690	79.1	0	0	0	0	0	0
Sep-24 (108d 9/30/24); CSize 50; IKU4 1601.00																	
IKU4C	1440	163.5	0	0	0	0	0	0	IKU4P	1440	2.5	0	0	0	0	0	0
IKU4C	1460	145.2	0	0	0	0	0	0	IKU4P	1460	4	0	0	0	0	0	0
IKU4C	1480	127.5	0	0	0	0	0	0	IKU4P	1480	6.2	0	0	0	0	0	0
IKU4C	1500	110.7	0	0	0	0	0	0	IKU4P	1500	9.1	0	0	0	0	0	0
IKU4C	1520	94.8	0	0	0	0	0	0	IKU4P	1520	13.1	0	0	0	0	0	0
IKU4C	1540	80.1	0	0	0	0	0	0	IKU4P	1540	18.2	0	0	0	0	0	0
IKU4C	1560	66.7	0	0	0	0	0	0	IKU4P	1560	24.6	0	0	0	0	0	0
IKU4C	1580	54.7	0	0	0	0	0	0	IKU4P	1580	32.5	0	0	0	0	0	0
IKU4C	1600	44.2	0	0	0	0	0	0	IKU4P	1600	41.7	0	0	0	0	0	0
IKU4C	1620	35.1	0	0	0	0	0	0	IKU4P	1620	52.4	0	0	0	0	0	0
IKU4C	1640	27.4	0	0	0	0	0	0	IKU4P	1640	64.5	0	0	0	0	0	0
IKU4C	1660	21	0	0	0	0	0	0	IKU4P	1660	78	0	0	0	0	0	0
IKU4C	1680	15.9	0	0	0	0	0	0	IKU4P	1680	92.6	0	0	0	0	0	0
Dec-24 (200d 12/31/24); CSize 50; IKZ4 1607.00																	
IKZ4C	1500	125.1	0	0	0	0	0	0	IKZ4P	1500	18.1	0	0	0	0	0	0
IKZ4C	1520	110.6	0	0	0	0	0	0	IKZ4P	1520	23.2	0	0	0	0	0	0
IKZ4C	1540	97	0	0	0	0	0	0	IKZ4P	1540	29.3	0	0	0	0	0	0
IKZ4C	1560	84.5	0	0	0	0	0	0	IKZ4P	1560	36.3	0	0	0	0	0	0
IKZ4C	1580	72.9	0	0	0	0	0	0	IKZ4P	1580	44.4	0	0	0	0	0	0
IKZ4C	1600	62.5	0	0	0	0	0	0	IKZ4P	1600	53.6	0	0	0	0	0	0
IKZ4C	1620	53	0	0	0	0	0	0	IKZ4P	1620	63.9	0	0	0	0	0	0
IKZ4C	1640	44.7	0	0	0	0	0	0	IKZ4P	1640	75.1	0	0	0	0	0	0
IKZ4C	1660	37.3	0	0	0	0	0	0	IKZ4P	1660	87.4	0	0	0	0	0	0
IKZ4C	1680	30.9	0	0	0	0	0	0	IKZ4P	1680	100.6	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	12.39	12.73	-2.67
JUNE PUT	12.45	12.73	-2.20
MEAN	12.42	12.73	-2.44

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	12.43	12.72	-2.28
JULY PUT	12.43	12.72	-2.28
MEAN	12.43	12.72	-2.28

	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

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