KENANGA FUTURES SDN BHD Company No. 353603-X

FBMKLCI FUTURES - OPTION
DAILY PREVIEW
June 25, 2024

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	1,591.0	-1.00	1,591.0	1597.00	1583.50	15,073	42,407
JUL 24	1,597.0	-0.50	1,597.0	1602.00	1590.50	7,055	6,586
SEP 24	1,582.0	-1.50	1,583.0	1587.00	1576.00	59	1,623
DEC 24	1,590.5	-0.50	1,591.0	1593.00	1584.00	42	334

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Jun-24 (3d 6/28/24); CSize 50; IKM4 1591.00																	
IKM4C	1360	230.9	0	0	0	0	0	0	IKM4P	1360	0.1	0	0	0	0	0	0
IKM4C	1370	220.9	0	0	0	0	0	0	IKM4P	1370	0.1	0	0	0	0	0	0
IKM4C	1380	210.9	0	0	0	0	0	0	IKM4P	1380	0.1	0	0	0	0	0	0
IKM4C	1390	200.9	0	0	0	0	0	0	IKM4P	1390	0.1	0	0	0	0	0	0
IKM4C	1400	190.9	0	0	0	0	0	0	IKM4P	1400	0.1	0	0	0	0	0	0
IKM4C	1410	180.9	0	0	0	0	0	0	IKM4P	1410	0.1	0	0	0	0	0	0
IKM4C	1420	170.9	0	0	0	0	0	0	IKM4P	1420	0.1	0	0	0	0	0	0
IKM4C	1430	161	0	0	0	0	0	0	IKM4P	1430	0.1	0	0	0	0	0	0
IKM4C	1440	151	0	0	0	0	0	0	IKM4P	1440	0.1	0	0	0	0	0	0
IKM4C	1450	141	0	0	0	0	0	0	IKM4P	1450	0.1	0	0	0	0	0	0
IKM4C	1460	131	0	0	0	0	0	0	IKM4P	1460	0.1	0	0	0	0	0	0
IKM4C	1470	121	0	0	0	0	0	0	IKM4P	1470	0.1	0	0	0	0	0	0
IKM4C	1480	111	0	0	0	0	0	0	IKM4P	1480	0.1	0	0	0	0	0	0
IKM4C	1490	101	0	0	0	0	0	0	IKM4P	1490	0.1	0	0	0	0	0	0
IKM4C	1500	91	0	0	0	0	0	0	IKM4P	1500	0.1	0	0	0	0	0	0
IKM4C	1510	81	0	0	0	0	0	0	IKM4P	1510	0.1	0	0	0	0	0	0
IKM4C	1520	71	0	0	0	0	0	0	IKM4P	1520	0.1	0	0	0	0	0	0
IKM4C	1530	61	0	0	0	0	0	0	IKM4P	1530	0.1	0	0	0	0	0	0
IKM4C	1540	51	0	0	0	0	0	0	IKM4P	1540	0.1	0	0	0	0	0	0
IKM4C	1550	41	0	0	0	0	0	0	IKM4P	1550	0.1	0	0	0	0	0	0
IKM4C	1560	31	0	0	0	0	0	0	IKM4P	1560	0.1	0	0	0	0	0	0
IKM4C	1570	21	0	0	0	0	0	0	IKM4P	1570	0.1	0	0	0	0	0	0
IKM4C	1580	11.4	0	0	0	0	0	0	IKM4P	1580	0.4	0	0	0	0	0	0
IKM4C	1590	3.9	0	0	0	0	20	0	IKM4P	1590	2.9	0	0	0	0	0	0
IKM4C	1600	0.6	0	0	0	0	60	0	IKM4P	1600	9.6	0	0	0	0	0	0
IKM4C	1610	0.1	0	0	0	0	87	0	IKM4P	1610	19	0	0	0	0	24	0
IKM4C	1620	0.1	0	0	0	0	75	0	IKM4P	1620	29	0	0	0	0	100	0
IKM4C	1630	0.1	0	0	0	0	44	0	IKM4P	1630	39	0	0	0	0	175	0
IKM4C	1640	0.1	0	0	0	0	0	0	IKM4P	1640	49	0	0	0	0	180	0
IKM4C	1650	0.1	0	0	0	0	0	0	IKM4P	1650	59	0	0	0	0	60	0
IKM4C	1660	0.1	0	0	0	0	0	0	IKM4P	1660	69	0	0	0	0	0	0
IKM4C	1670	0.1	0	0	0	0	0	0	IKM4P	1670	79	0	0	0	0	0	0
IKM4C	1680	0.1	0	0	0	0	0	0	IKM4P	1680	89	0	0	0	0	0	0
IKM4C	1690	0.1	0	0	0	0	0	0	IKM4P	1690	99	0	0	0	0	0	0
Jul-24 (36d 7/31/24); CSize 50; IKN4 1597.50																	
IKN4C	1540	56.9	0	0	0	0	0	0	IKN4P	1540	0.1	0	0	0	0	0	0
IKN4C	1550	47.2	0	0	0	0	0	0	IKN4P	1550	0.3	0	0	0	0	0	0
IKN4C	1560	37.7	0	0	0	0	0	0	IKN4P	1560	0.8	0	0	0	0	0	0
IKN4C	1570	28.8	0	0	0	0	0	0	IKN4P	1570	1.9	0	0	0	0	0	0
IKN4C	1580	24.5	0	0	0	0	60	20	IKN4P	1580	3.9	0	0	0	0	0	0
IKN4C	1590	14.1	0	0	0	0	80	20	IKN4P	1590	7.1	0	0	0	0	0	0
IKN4C	1600	13	0	0	0	0	84	4	IKN4P	1600	11.8	0	0	0	0	0	0
IKN4C	1610	5.1	0	0	0	0	24	0	IKN4P	1610	18	0	0	0	0	80	40
IKN4C	1620	2.6	0	0	0	0	0	0	IKN4P	1620	24.5	0	0	0	0	100	40
IKN4C	1630	1.3	0	0	0	0	0	0	IKN4P	1630	34.1	0	0	0	0	20	0
IKN4C	1640	0.5	0	0	0	0	0	0	IKN4P	1640	43.4	0	0	0	0	20	0
IKN4C	1650	0.2	0	0	0	0	0	0	IKN4P	1650	53	0	0	0	0	0	0
IKN4C	1660	0.1	0	0	0	0	0	0	IKN4P	1660	62.9	0	0	0	0	0	0
IKN4C	1670	0.1	0	0	0	0	0	0	IKN4P	1670	72.8	0	0	0	0	0	0
IKN4C	1680	0.1	0	0	0	0	0	0	IKN4P	1680	82.7	0	0	0	0	0	0
IKN4C	1690	0.1	0	0	0	0	0	0	IKN4P	1690	92.7	0	0	0	0	0	0
Sep-24 (97d 9/30/24); CSize 50; IKU4 1583.50																	
IKU4C	1440	140.8	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	121	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1480	101.2	0	0	0	0	0	0	IKU4P	1480	0.1	0	0	0	0	0	0
IKU4C	1500	81.6	0	0	0	0	0	0	IKU4P	1500	0.3	0	0	0	0	0	0
IKU4C	1520	62.6	0	0	0	0	0	0	IKU4P	1520	1.1	0	0	0	0	0	0
IKU4C	1540	44.8	0	0	0	0	0	0	IKU4P	1540	3.2	0	0	0	0	0	0
IKU4C	1560	29.4	0	0	0	0	0	0	IKU4P	1560	7.6	0	0	0	0	0	0
IKU4C	1580	17.4	0	0	0	0	0	0	IKU4P	1580	15.4	0	0	0	0	0	0
IKU4C	1600	9.1	0	0	0	0	0	0	IKU4P	1600	26.9	0	0	0	0	0	0
IKU4C	1620	4.1	0	0	0	0	0	0	IKU4P	1620	41.8	0	0	0	0	0	0
IKU4C	1640	1.6	0	0	0	0	0	0	IKU4P	1640	59.1	0	0	0	0	0	0
IKU4C	1660	0.5	0	0	0	0	0	0	IKU4P	1660	77.9	0	0	0	0	0	0
IKU4C	1680	0.2	0	0	0	0	0	0	IKU4P	1680	97.3	0	0	0	0	0	0
Dec-24 (189d 12/31/24); CSize 50; IKZ4 1591.50																	
IKZ4C	1500	90.3	0	0	0	0	0	0	IKZ4P	1500	1.3	0	0	0	0	0	0
IKZ4C	1520	72.2	0	0	0	0	0	0	IKZ4P	1520	2.9	0	0	0	0	0	0
IKZ4C	1540	55.4	0	0	0	0	0	0	IKZ4P	1540	5.8	0	0	0	0	0	0
IKZ4C	1560	40.6	0	0	0	0	0	0	IKZ4P	1560	10.6	0	0	0	0	0	0
IKZ4C	1580	28.2	0	0	0	0	0	0	IKZ4P	1580	17.9	0	0	0	0	0	0
IKZ4C	1600	18.4	0	0	0	0	0	0	IKZ4P	1600	27.8	0	0	0	0	0	0
IKZ4C	1620	11.3	0	0	0	0	0	0	IKZ4P	1620	40.3	0	0	0	0	0	0
IKZ4C	1640	6.5	0	0	0	0	0	0	IKZ4P	1640	55.1	0	0	0	0	0	0
IKZ4C	1660	3.4	0	0	0	0	0	0	IKZ4P	1660	71.8	0	0	0	0	0	0
IKZ4C	1680	1.7	0	0	0	0	0	0	IKZ4P	1680	89.7	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	5.08	7.24	-29.83
JUNE PUT	5.08	7.24	-29.83
MEAN	5.08	7.24	-29.83

	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

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	6.52	7.21	-9.57
JULY PUT	5.06	7.23	-30.01
MEAN	5.79	7.22	-19.81

Source: Bloomberg

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