kenanga

KENANGA FUTURES SDN BHD Company No. 353603-X

FBMKLCI FUTURES - OPTION
DAILY PREVIEW
July 4, 2024

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	1,621.0	20.50	1,600.0	1621.00	1600.00	7,120	39,913
AUG 24	1,623.5	21.50	1,603.5	1623.50	1602.50	333	997
SEP 24	1,607.0	21.00	1,588.0	1607.50	1588.00	481	2,043
DEC 24	1,614.0	20.55	1,593.0	1614.00	1593.00	447	567

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Jul-24 (27d 7/31/24); CSize 50; IKN4 1622.50																	
IKN4C	1520	100.8	0	0	0	0	0	0	IKN4P	1520	0.1	0	0	0	0	0	0
IKN4C	1530	90.8	0	0	0	0	0	0	IKN4P	1530	0.1	0	0	0	0	0	0
IKN4C	1540	80.9	0	0	0	0	0	0	IKN4P	1540	0.1	0	0	0	0	0	0
IKN4C	1550	71.1	0	0	0	0	0	0	IKN4P	1550	0.2	0	0	0	0	0	0
IKN4C	1560	61.4	0	0	0	0	0	0	IKN4P	1560	0.5	0	0	0	0	0	0
IKN4C	1570	52	0	0	0	0	20	0	IKN4P	1570	1.1	0	0	0	0	0	0
IKN4C	1580	42.9	0	0	0	0	140	20	IKN4P	1580	2	0	0	0	0	0	0
IKN4C	1590	34.5	0	0	0	0	140	20	IKN4P	1590	3.6	0	0	0	0	44	0
IKN4C	1600	26.8	0	0	0	0	84	0	IKN4P	1600	5.9	0	0	0	0	140	0
IKN4C	1610	19.9	0	0	0	0	44	0	IKN4P	1610	12	0	0	0	0	240	20
IKN4C	1620	14.5	0	0	0	0	0	0	IKN4P	1620	13.5	0	0	0	0	160	40
IKN4C	1630	10	0	0	0	0	0	0	IKN4P	1630	19.5	0	0	0	0	60	40
IKN4C	1640	6.6	0	0	0	0	0	0	IKN4P	1640	25.5	0	0	0	0	20	0
IKN4C	1650	4.1	0	0	0	0	0	0	IKN4P	1650	33.1	0	0	0	0	0	0
IKN4C	1660	2.5	0	0	0	0	0	0	IKN4P	1660	41.4	0	0	0	0	0	0
IKN4C	1670	1.4	0	0	0	0	0	0	IKN4P	1670	50.3	0	0	0	0	0	0
IKN4C	1680	0.7	0	0	0	0	0	0	IKN4P	1680	59.6	0	0	0	0	0	0
IKN4C	1690	0.4	0	0	0	0	0	0	IKN4P	1690	69.2	0	0	0	0	0	0
Aug-24 (57d 8/30/24); CSize 50; IKQ4 1624.00																	
IKQ4C	1540	84	0	0	0	0	0	0	IKQ4P	1540	0.9	0	0	0	0	0	0
IKQ4C	1550	74.6	0	0	0	0	0	0	IKQ4P	1550	1.5	0	0	0	0	0	0
IKQ4C	1560	65.5	0	0	0	0	0	0	IKQ4P	1560	2.4	0	0	0	0	0	0
IKQ4C	1570	56.8	0	0	0	0	0	0	IKQ4P	1570	3.6	0	0	0	0	0	0
IKQ4C	1580	48.6	0	0	0	0	0	0	IKQ4P	1580	5.3	0	0	0	0	0	0
IKQ4C	1590	40.9	0	0	0	0	0	0	IKQ4P	1590	7.5	0	0	0	0	0	0
IKQ4C	1600	33.8	0	0	0	0	0	0	IKQ4P	1600	10.4	0	0	0	0	0	0
IKQ4C	1610	27.5	0	0	0	0	0	0	IKQ4P	1610	14	0	0	0	0	0	0
IKQ4C	1620	21.9	0	0	0	0	0	0	IKQ4P	1620	18.4	0	0	0	0	0	0
IKQ4C	1630	17.1	0	0	0	0	0	0	IKQ4P	1630	23.6	0	0	0	0	0	0
IKQ4C	1640	13.1	0	0	0	0	0	0	IKQ4P	1640	29.5	0	0	0	0	0	0
IKQ4C	1650	9.8	0	0	0	0	0	0	IKQ4P	1650	36.1	0	0	0	0	0	0
IKQ4C	1660	7.1	0	0	0	0	0	0	IKQ4P	1660	43.4	0	0	0	0	0	0
IKQ4C	1670	0	0	0	0	0	0	0	IKQ4P	1670	0	0	0	0	0	0	0
IKQ4C	1680	0	0	0	0	0	0	0	IKQ4P	1680	0	0	0	0	0	0	0
Sep-24 (88d 9/30/24); CSize 50; IKU4 1608.50																	
IKU4C	1440	165.7	0	0	0	0	0	0	IKU4P	1440	0.1	0	0	0	0	0	0
IKU4C	1460	146	0	0	0	0	0	0	IKU4P	1460	0.1	0	0	0	0	0	0
IKU4C	1480	126.4	0	0	0	0	0	0	IKU4P	1480	0.4	0	0	0	0	0	0
IKU4C	1500	107.1	0	0	0	0	0	0	IKU4P	1500	0.9	0	0	0	0	0	0
IKU4C	1520	88.3	0	0	0	0	0	0	IKU4P	1520	2	0	0	0	0	0	0
IKU4C	1540	70.6	0	0	0	0	0	0	IKU4P	1540	4.1	0	0	0	0	0	0
IKU4C	1560	54.4	0	0	0	0	0	0	IKU4P	1560	7.7	0	0	0	0	0	0
IKU4C	1580	40.1	0	0	0	0	0	0	IKU4P	1580	13.3	0	0	0	0	0	0
IKU4C	1600	28.2	0	0	0	0	0	0	IKU4P	1600	21.2	0	0	0	0	0	0
IKU4C	1620	18.8	0	0	0	0	0	0	IKU4P	1620	31.7	0	0	0	0	0	0
IKU4C	1640	11.8	0	0	0	0	0	0	IKU4P	1640	44.6	0	0	0	0	0	0
IKU4C	1660	7	0	0	0	0	0	0	IKU4P	1660	59.6	0	0	0	0	0	0
IKU4C	1680	3.9	0	0	0	0	0	0	IKU4P	1680	76.4	0	0	0	0	0	0
Dec-24 (180d 12/31/24); CSize 50; IKZ4 1615.00																	
IKZ4C	1500	115.8	0	0	0	0	0	0	IKZ4P	1500	3.6	0	0	0	0	0	0
IKZ4C	1520	98.5	0	0	0	0	0	0	IKZ4P	1520	6	0	0	0	0	0	0
IKZ4C	1540	82.2	0	0	0	0	0	0	IKZ4P	1540	9.4	0	0	0	0	0	0
IKZ4C	1560	67.3	0	0	0	0	0	0	IKZ4P	1560	14.1	0	0	0	0	0	0
IKZ4C	1580	53.8	0	0	0	0	0	0	IKZ4P	1580	20.4	0	0	0	0	0	0
IKZ4C	1600	42.1	0	0	0	0	0	0	IKZ4P	1600	28.3	0	0	0	0	0	0
IKZ4C	1620	32.1	0	0	0	0	0	0	IKZ4P	1620	38	0	0	0	0	0	0
IKZ4C	1640	23.9	0	0	0	0	0	0	IKZ4P	1640	49.5	0	0	0	0	0	0
IKZ4C	1660	17.3	0	0	0	0	0	0	IKZ4P	1660	62.6	0	0	0	0	0	0
IKZ4C	1680	12.2	0	0	0	0	0	0	IKZ4P	1680	77.1	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	7.84	7.94	-1.26
JULY PUT	7.86	7.94	-1.01
MEAN	7.85	7.94	-1.13

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	7.84	7.90	-0.76
AUGUST PUT	7.84	7.90	-0.76
MEAN	7.84	7.90	-0.76

	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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