kenanga
KENANGA FUTURES SDN BHD Company No. 353603-X

FBMKLCI FUTURES - OPTION
DAILY PREVIEW
June 23, 2023

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 23	1,394.5	1.50	1,391.0	1403.50	1389.50	5726	40,210
JUL 23	1,395.0	1.50	1,393.0	1403.50	1391.00	586	1,551
SEP 23	1,381.0	1.00	1,377.0	1389.00	1377.00	104	843
DEC 23	1,382.0	2.00	1,379.0	1388.50	1379.00	16	174

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Jun-23 (7d 6/30/23); CSize 50; IKM3 1398.50																	
IKM3C	1310	84.4	0	0	0	0	0	0	IKM3P	1310	0.1	0	0	0	0	0	0
IKM3C	1320	74.5	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	64.5	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0
IKM3C	1340	54.5	0	0	0	0	0	0	IKM3P	1340	0.1	0	0	0	0	0	0
IKM3C	1350	44.5	0	0	0	0	0	0	IKM3P	1350	0.1	0	0	0	0	0	0
IKM3C	1360	34.5	0	0	0	0	0	0	IKM3P	1360	0.1	0	0	0	0	0	0
IKM3C	1370	24.8	0	0	0	0	20	0	IKM3P	1370	0.3	0	0	0	0	20	0
IKM3C	1380	15.9	0	0	0	0	4	0	IKM3P	1380	1.4	0	0	0	0	0	0
IKM3C	1390	8.6	0	0	0	0	24	0	IKM3P	1390	4.1	0	0	0	0	60	0
IKM3C	1400	3.7	0	0	0	0	46	0	IKM3P	1400	9.2	0	0	0	0	0	0
IKM3C	1410	1.3	0	0	0	0	64	0	IKM3P	1410	16.7	0	0	0	0	0	0
IKM3C	1420	0.3	0	0	0	0	65	0	IKM3P	1420	25.8	0	0	0	0	20	0
IKM3C	1430	0.1	0	0	0	0	4	0	IKM3P	1430	35.5	0	0	0	0	20	0
IKM3C	1440	0.1	0	0	0	0	0	0	IKM3P	1440	45.5	0	0	0	0	60	0
IKM3C	1450	0.1	0	0	0	0	0	0	IKM3P	1450	55.5	0	0	0	0	20	0
IKM3C	1460	0.1	0	0	0	0	0	0	IKM3P	1460	65.5	0	0	0	0	0	0
IKM3C	1470	0.1	0	0	0	0	0	0	IKM3P	1470	75.5	0	0	0	0	0	0
IKM3C	1480	0.1	0	0	0	0	0	0	IKM3P	1480	85.4	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	IKM3P	1490	95.4	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	IKM3P	1500	105.4	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	IKM3P	1510	115.4	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	IKM3P	1520	125.4	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	IKM3P	1530	135.4	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	IKM3P	1540	145.4	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	IKM3P	1550	155.4	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	IKM3P	1560	165.4	0	0	0	0	0	0
Jul-23 (38d 7/31/23); CSize 50; IKN3 1399.00																	
IKN3C	1310	84.8	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	74.9	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0
IKN3C	1330	65.1	0	0	0	0	0	0	IKN3P	1330	0.3	0	0	0	0	0	0
IKN3C	1340	55.5	0	0	0	0	0	0	IKN3P	1340	0.7	0	0	0	0	0	0
IKN3C	1350	46.2	0	0	0	0	0	0	IKN3P	1350	1.3	0	0	0	0	0	0
IKN3C	1360	37.4	0	0	0	0	0	0	IKN3P	1360	2.5	0	0	0	0	0	0
IKN3C	1370	29.3	0	0	0	0	20	20	IKN3P	1370	4.4	0	0	0	0	0	0
IKN3C	1380	22.5	0	0	0	0	30	16	IKN3P	1380	7.2	0	0	0	0	0	0
IKN3C	1390	16	0	0	0	0	20	20	IKN3P	1390	11	0	0	0	0	9	0
IKN3C	1400	11.1	0	0	0	0	0	0	IKN3P	1400	16	0	0	0	0	25	25
IKN3C	1410	7.3	0	0	0	0	0	0	IKN3P	1410	22.2	0	0	0	0	20	20
IKN3C	1420	4.5	0	0	0	0	0	0	IKN3P	1420	29.5	0	0	0	0	0	0
IKN3C	1430	2.7	0	0	0	0	0	0	IKN3P	1430	37.6	0	0	0	0	0	0
IKN3C	1440	1.5	0	0	0	0	0	0	IKN3P	1440	46.4	0	0	0	0	0	0
IKN3C	1450	0.8	0	0	0	0	0	0	IKN3P	1450	55.6	0	0	0	0	0	0
IKN3C	1460	0	0	0	0	0	0	0	IKN3P	1460	0	0	0	0	0	0	0
Sep-23 (98d 9/29/23); CSize 50; IKU3 1381.00																	
IKU3C	1300	81.6	0	0	0	0	0	0	IKU3P	1300	1.3	0	0	0	0	0	0
IKU3C	1320	63.5	0	0	0	0	0	0	IKU3P	1320	3	0	0	0	0	0	0
IKU3C	1340	47.1	0	0	0	0	0	0	IKU3P	1340	6.4	0	0	0	0	0	0
IKU3C	1360	32.9	0	0	0	0	0	0	IKU3P	1360	12.1	0	0	0	0	0	0
IKU3C	1380	21.5	0	0	0	0	0	0	IKU3P	1380	20.5	0	0	0	0	0	0
IKU3C	1400	13	0	0	0	0	0	0	IKU3P	1400	31.9	0	0	0	0	0	0
IKU3C	1420	7.3	0	0	0	0	0	0	IKU3P	1420	46	0	0	0	0	0	0
IKU3C	1440	3.8	0	0	0	0	0	0	IKU3P	1440	62.3	0	0	0	0	0	0
IKU3C	1460	1.8	0	0	0	0	0	0	IKU3P	1460	80.1	0	0	0	0	0	0
IKU3C	1480	0.8	0	0	0	0	0	0	IKU3P	1480	99	0	0	0	0	0	0
IKU3C	1500	0.3	0	0	0	0	0	0	IKU3P	1500	118.3	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	IKU3P	1520	138	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	IKU3P	1540	157.7	0	0	0	0	0	0
Dec-23 (189d 12/29/23); CSize 50; IKZ3 1381.00																	
IKZ3C	1300	85	0	0	0	0	0	0	IKZ3P	1300	4.4	0	0	0	0	0	0
IKZ3C	1320	68.6	0	0	0	0	0	0	IKZ3P	1320	7.6	0	0	0	0	0	0
IKZ3C	1340	53.7	0	0	0	0	0	0	IKZ3P	1340	12.4	0	0	0	0	0	0
IKZ3C	1360	40.8	0	0	0	0	0	0	IKZ3P	1360	19.1	0	0	0	0	0	0
IKZ3C	1380	29.9	0	0	0	0	0	0	IKZ3P	1380	27.9	0	0	0	0	0	0
IKZ3C	1400	21.1	0	0	0	0	0	0	IKZ3P	1400	38.8	0	0	0	0	0	0
IKZ3C	1420	14.3	0	0	0	0	0	0	IKZ3P	1420	51.7	0	0	0	0	0	0
IKZ3C	1440	9.3	0	0	0	0	0	0	IKZ3P	1440	66.4	0	0	0	0	0	0
IKZ3C	1460	5.8	0	0	0	0	0	0	IKZ3P	1460	82.6	0	0	0	0	0	0
IKZ3C	1480	3.5	0	0	0	0	0	0	IKZ3P	1480	99.9	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	7.38	9.54	-22.64
JUNE PUT	7.38	9.54	-22.64
MEAN	7.38	9.54	-22.64

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	7.39	9.55	-22.62
JULY PUT	7.36	8.78	-16.17
MEAN	7.38	9.17	-19.53

	10Days	20Days	30Days	60Days	90Days
Current	9.95	9.38	9.44	11.12	11.35
1 week ago	10.48	13.67	12.65	12.32	13.21
1 month ago	10.21	11.46	11.79	12.55	13.35
3 months ago	13.68	14.29	13.45	17.40	16.82
6 months ago	15.28	17.79	15.90	15.35	16.71

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)
General Line: (603) 2172 3888 Fax: (603) 2172 2729 Email: futures@kenanga.com.my