



KENANGA FUTURES SDN BHD Company No. 353603-X

FBMKLCI FUTURES - OPTION
DAILY PREVIEW
September 5, 2023

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	1,441.5	2.50	1,439.5	1446.50	1439.50	4600	31,486
OCT 23	1,442.5	3.00	1,443.5	1447.00	1441.50	57	99
DEC 23	1,442.5	1.50	1,443.5	1446.50	1442.00	21	518
MAR 24	1,433.0	1.00	1,435.5	1438.00	1433.00	15	306

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	Olnt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	Olnt	OIC
Sep-23 (24d 9/29/23); CSize 50; IKU3 1442.00																		
IKU3C	1300	141.2	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	131.2	0	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	121.3	0	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	111.3	0	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	101.4	0	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	91.6	0	0	0	0	0	0	0	IKU3P	1350	0.3	0	0	0	0	0	0
IKU3C	1360	81.8	0	0	0	0	0	0	0	IKU3P	1360	0.5	0	0	0	0	0	0
IKU3C	1370	72.2	0	0	0	0	0	0	0	IKU3P	1370	0.9	0	0	0	0	0	0
IKU3C	1380	62.9	0	0	0	0	0	0	0	IKU3P	1380	1.5	0	0	0	0	0	0
IKU3C	1390	53.9	0	0	0	0	0	0	0	IKU3P	1390	2.5	0	0	0	0	0	0
IKU3C	1400	45.4	0	0	0	0	0	0	0	IKU3P	1400	4	0	0	0	0	0	0
IKU3C	1410	37.5	0	0	0	0	50	0	0	IKU3P	1410	6.1	0	0	0	0	0	0
IKU3C	1420	30.3	0	0	0	0	60	0	0	IKU3P	1420	8.8	0	0	0	0	1	0
IKU3C	1430	23.9	0	0	0	0	44	0	0	IKU3P	1430	12.4	0	0	0	0	10	0
IKU3C	1440	18.4	0	0	0	0	4	0	0	IKU3P	1440	16.9	0	0	0	0	59	0
IKU3C	1450	13.8	0	0	0	0	0	0	0	IKU3P	1450	21.9	0	0	0	0	44	2
IKU3C	1460	10	0	0	0	0	0	0	0	IKU3P	1460	27.9	0	0	0	0	20	20
IKU3C	1470	7.1	0	0	0	0	0	0	0	IKU3P	1470	35.5	0	0	0	0	0	0
IKU3C	1480	4.9	0	0	0	0	0	0	0	IKU3P	1480	43.3	0	0	0	0	0	0
IKU3C	1490	3.2	0	0	0	0	0	0	0	IKU3P	1490	51.6	0	0	0	0	0	0
IKU3C	1500	2.1	0	0	0	0	0	0	0	IKU3P	1500	60.5	0	0	0	0	0	0
IKU3C	1510	1.3	0	0	0	0	0	0	0	IKU3P	1510	69.7	0	0	0	0	0	0
IKU3C	1520	0.8	0	0	0	0	0	0	0	IKU3P	1520	79.1	0	0	0	0	0	0
IKU3C	1530	0.5	0	0	0	0	0	0	0	IKU3P	1530	88.8	0	0	0	0	0	0
IKU3C	1540	0.3	0	0	0	0	0	0	0	IKU3P	1540	98.6	0	0	0	0	0	0
Oct-23 (56d 10/31/23); CSize 50; IKV3 1442.00																		
IKV3C	1370	76.5	0	0	0	0	0	0	0	IKV3P	1370	4.4	0	0	0	0	0	0
IKV3C	1380	68.1	0	0	0	0	0	0	0	IKV3P	1380	5.9	0	0	0	0	0	0
IKV3C	1390	60.1	0	0	0	0	0	0	0	IKV3P	1390	7.9	0	0	0	0	0	0
IKV3C	1400	52.6	0	0	0	0	0	0	0	IKV3P	1400	10.3	0	0	0	0	0	0
IKV3C	1410	45.6	0	0	0	0	0	0	0	IKV3P	1410	13.2	0	0	0	0	0	0
IKV3C	1420	39.1	0	0	0	0	0	0	0	IKV3P	1420	16.7	0	0	0	0	0	0
IKV3C	1430	33.2	0	0	0	0	0	0	0	IKV3P	1430	20.7	0	0	0	0	0	0
IKV3C	1440	27.8	0	0	0	0	0	0	0	IKV3P	1440	25.3	0	0	0	0	0	0
IKV3C	1450	23.1	0	0	0	0	0	0	0	IKV3P	1450	30.6	0	0	0	0	0	0
IKV3C	1460	18.9	0	0	0	0	0	0	0	IKV3P	1460	36.4	0	0	0	0	0	0
IKV3C	1470	15.4	0	0	0	0	0	0	0	IKV3P	1470	42.7	0	0	0	0	0	0
IKV3C	1480	12.3	0	0	0	0	0	0	0	IKV3P	1480	49.6	0	0	0	0	0	0
IKV3C	1490	9.7	0	0	0	0	0	0	0	IKV3P	1490	57	0	0	0	0	0	0
IKV3C	1500	7.6	0	0	0	0	0	0	0	IKV3P	1500	64.8	0	0	0	0	0	0
Dec-23 (115d 12/29/23); CSize 50; IKZ3 1444.00																		
IKZ3C	1300	143.3	0	0	0	0	0	0	0	IKZ3P	1300	2.2	0	0	0	0	0	0
IKZ3C	1320	125.1	0	0	0	0	0	0	0	IKZ3P	1320	3.8	0	0	0	0	0	0
IKZ3C	1340	107.6	0	0	0	0	0	0	0	IKZ3P	1340	6.1	0	0	0	0	0	0
IKZ3C	1360	91.1	0	0	0	0	0	0	0	IKZ3P	1360	9.4	0	0	0	0	0	0
IKZ3C	1380	75.8	0	0	0	0	0	0	0	IKZ3P	1380	13.9	0	0	0	0	0	0
IKZ3C	1400	61.9	0	0	0	0	0	0	0	IKZ3P	1400	19.9	0	0	0	0	0	0
IKZ3C	1420	49.6	0	0	0	0	0	0	0	IKZ3P	1420	27.4	0	0	0	0	0	0
IKZ3C	1440	39	0	0	0	0	0	0	0	IKZ3P	1440	36.5	0	0	0	0	0	0
IKZ3C	1460	29.9	0	0	0	0	0	0	0	IKZ3P	1460	47.3	0	0	0	0	0	0
IKZ3C	1480	22.5	0	0	0	0	0	0	0	IKZ3P	1480	59.6	0	0	0	0	0	0
IKZ3C	1500	16.5	0	0	0	0	0	0	0	IKZ3P	1500	73.5	0	0	0	0	0	0
IKZ3C	1520	11.9	0	0	0	0	0	0	0	IKZ3P	1520	88.6	0	0	0	0	0	0
Mar-24 (206d 3/29/24); CSize 50; IKH4 1434.00																		
IKH4C	1360	92.4	0	0	0	0	0	0	0	IKH4P	1360	20.8	0	0	0	0	0	0
IKH4C	1380	79.1	0	0	0	0	0	0	0	IKH4P	1380	27.1	0	0	0	0	0	0
IKH4C	1400	67	0	0	0	0	0	0	0	IKH4P	1400	34.6	0	0	0	0	0	0
IKH4C	1420	56.1	0	0	0	0	0	0	0	IKH4P	1420	43.3	0	0	0	0	0	0
IKH4C	1440	46.4	0	0	0	0	0	0	0	IKH4P	1440	53.3	0	0	0	0	0	0
IKH4C	1460	38	0	0	0	0	0	0	0	IKH4P	1460	64.5	0	0	0	0	0	0
IKH4C	1480	30.7	0	0	0	0	0	0	0	IKH4P	1480	76.9	0	0	0	0	0	0
IKH4C	1500	24.6	0	0	0	0	0	0	0	IKH4P	1500	90.3	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
AUGUST CALL	11.76	6.67	76.31
AUGUST PUT	11.72	6.83	71.60
MEAN	11.74	6.75	73.93
Implied volatility for ATM			
SEPTEMBER CALL	11.74	6.67	76.01
SEPTEMBER PUT	11.74	6.67	76.01
MEAN	11.74	6.67	76.01

	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

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