Kenanga

KENANGA FUTURES SDN BHD Company No. 353603-X

FBMKLCI FUTURES - OPTION
DAILY PREVIEW
July 22, 2021

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 21	1,513.5	(6.5)	1,522.5	1,526.0	1,510.0	9,843.0	29,855
AUG 21	1,510.5						697
DEC 21	1,499.5	(7.0)	1,506.0	1,509.5	1,498.0	38.0	224
DEC 21	1,499.5	(7.0)	1,506.0	1,509.5	1,498.0	38.0	224

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Jul-21 (8d 7/30/21); CSize 50; IKN1 1513.50																	
IKN1C	1440	73.5	-8.92	-	-	-	-	-	IKN1P	1440	0.1	-87.50	-	-	-	-	-
IKN1C	1450	63.5	-10.94	-	-	-	-	-	IKN1P	1450	0.1	-92.31	-	-	-	-	-
IKN1C	1460	53.5	-13.85	-	-	-	-	-	IKN1P	1460	0.1	-95.24	-	-	-	-	-
IKN1C	1470	43.7	-18.01	-	-	-	-	-	IKN1P	1470	0.2	-93.94	-	-	-	-	-
IKN1C	1480	34.1	-24.22	-	-	-	-	-	IKN1P	1480	0.6	-88.00	-	-	-	-	-
IKN1C	1490	25.2	-32.44	-	-	-	10	-	IKN1P	1490	1.7	-76.71	-	-	-	-	-
IKN1C	1500	17.2	-30.92	-	-	-	48	-	IKN1P	1500	3.8	-60.00	-	-	-	41	-
IKN1C	1510	6.7	-66.33	6.70	6.70	2	3	-	IKN1P	1510	7.3	-48.59	-	-	-	21	-
IKN1C	1520	6.1	-67.55	6.10	6.10	7	62	-	IKN1P	1520	15	-18.03	18.30	18.30	1	9	1.00
IKN1C	1530	3.9	-72.73	3.90	3.90	6	42	-	IKN1P	1530	19.6	-17.30	-	-	-	13	-
IKN1C	1540	1.4	-86.79	-	-	-	90	-	IKN1P	1540	27.8	7.34	-	-	-	14	-
IKN1C	1550	0.5	-93.42	-	-	-	24	-	IKN1P	1550	37	-1.60	-	-	-	40	-
IKN1C	1560	0.2	-96.30	-	-	-	36	-	IKN1P	1560	46.7	2.86	-	-	-	40	-
IKN1C	1570	0.1	-97.30	-	-	-	2	-	IKN1P	1570	56.5	5.21	-	-	-	8	-
IKN1C	1580	0.1	-95.83	-	-	-	-	-	IKN1P	1580	66.5	6.57	-	-	-	20	-
IKN1C	1590	0.1	-93.75	-	-	-	-	-	IKN1P	1590	76.5	6.99	-	-	-	20	-
IKN1C	1600	0.1	-90.00	-	-	-	-	-	IKN1P	1600	86.5	6.79	-	-	-	-	-
IKN1C	1610	0.1	-83.33	-	-	-	-	-	IKN1P	1610	96.5	6.51	-	-	-	-	-
IKN1C	1620	0.1	-75.00	-	-	-	-	-	IKN1P	1620	106.5	6.18	-	-	-	-	-
IKN1C	1630	0.1	-50.00	-	-	-	-	-	IKN1P	1630	116.5	5.72	-	-	-	-	-
IKN1C	1640	0.1	0.00	-	-	-	-	-	IKN1P	1640	126.5	5.33	-	-	-	-	-
IKN1C	1650	0.1	0.00	-	-	-	-	-	IKN1P	1650	136.4	4.92	-	-	-	-	-
Aug-21 (39d 8/30/21); CSize 50; IKQ1 1510.50																	
IKQ1C	1440	71.6	-17.606449	0	0	0	0	0	IKQ1P	1440	1.3	-86.45834	0	0	0	0	0
IKQ1C	1450	62.5	-20.986092	0	0	0	0	0	IKQ1P	1450	2.1	-82.20338	0	0	0	0	0
IKQ1C	1460	53.7	-25.104601	0	0	0	0	0	IKQ1P	1460	3.3	-76.92308	0	0	0	0	0
IKQ1C	1470	45.4	-29.721355	0	0	0	0	0	IKQ1P	1470	5	-70.93023	0	0	0	0	0
IKQ1C	1480	37.7	-34.887737	0	0	0	0	0	IKQ1P	1480	7.2	-64.87804	0	0	0	0	0
IKQ1C	1490	30.7	-40.503872	0	0	0	0	0	IKQ1P	1490	10.2	-57.85124	0	0	0	0	0
IKQ1C	1500	24.5	-46.506546	0	0	0	0	0	IKQ1P	1500	14	-50.53003	0	0	0	20	0
IKQ1C	1510	19.1	-52.722775	0	0	0	0	0	IKQ1P	1510	18.6	-43.46505	0	0	0	0	0
IKQ1C	1520	14.5	-59.039551	0	0	0	0	0	IKQ1P	1520	24	-36.67546	0	0	0	0	0
IKQ1C	1530	10.8	-65.048538	0	0	0	20	0	IKQ1P	1530	30.2	-30.25404	0	0	0	0	0
IKQ1C	1540	7.8	-70.786514	0	0	0	0	0	IKQ1P	1540	37.2	-24.39024	0	0	0	0	0
IKQ1C	1550	5.5	-76.08696	0	0	0	0	0	IKQ1P	1550	44.9	-19.0991	0	0	0	0	0
IKQ1C	1560	3.8	-80.710663	0	0	0	0	0	IKQ1P	1560	53.2	-14.33172	0	0	0	0	0
IKQ1C	1570	2.5	-85.119041	0	0	0	0	0	IKQ1P	1570	61.9	-10.54913	0	0	0	0	0
IKQ1C	1580	1.6	-88.732391	0	0	0	0	0	IKQ1P	1580	71	-7.189542	0	0	0	0	0
IKQ1C	1590	1	-91.596642	0	0	0	0	0	IKQ1P	1590	80.4	-4.626334	0	0	0	0	0
Sep-21 (70d 9/30/21); CSize 50; IKU1 1505.00																	
IKU1C	1440	69.3	-24.013149	0	0	0	0	0	IKU1P	1440	4.5	-76.92308	0	0	0	0	0
IKU1C	1460	53.2	-31.443298	0	0	0	0	0	IKU1P	1460	8.4	-67.31517	0	0	0	0	0
IKU1C	1480	39.2	-39.877296	0	0	0	0	0	IKU1P	1480	14.2	-57.35736	0	0	0	0	0
IKU1C	1500	27.5	-49.168205	0	0	0	0	0	IKU1P	1500	22.5	-46.55582	0	0	0	0	0
IKU1C	1520	18.3	-58.690746	0	0	0	0	0	IKU1P	1520	33.2	-36.39846	0	0	0	0	0
IKU1C	1540	11.5	-67.87709	0	0	0	0	0	IKU1P	1540	46.4	-27.15855	0	0	0	0	0
IKU1C	1560	6.9	-75.874123	0	0	0	0	0	IKU1P	1560	61.7	-19.24084	0	0	0	0	0
IKU1C	1580	3.8	-83.111115	0	0	0	0	0	IKU1P	1580	78.6	-12.86031	0	0	0	0	0
IKU1C	1600	2	-88.571426	0	0	0	0	0	IKU1P	1600	96.7	-7.992387	0	0	0	0	0
IKU1C	1620	1	-92.537315	0	0	0	0	0	IKU1P	1620	115.6	-4.462809	0	0	0	0	0
IKU1C	1640	0.5	-95.049507	0	0	0	0	0	IKU1P	1640	135	-1.960784	0	0	0	0	0
IKU1C	1660	0.2	-97.333336	0	0	0	0	0	IKU1P	1660	154.7	-0.193548	0	0	0	0	0
Dec-21 (162d 12/31/21); CSize 50; IKZ1 1499.50																	
IKZ1C	1420	88.7	-26.512014	0	0	0	0	0	IKZ1P	1420	9.8	-71.91978	0	0	0	0	0
IKZ1C	1440	73.5	-31.881374	0	0	0	0	0	IKZ1P	1440	14.5	-65.39379	0	0	0	0	0
IKZ1C	1460	59.8	-37.643379	0	0	0	0	0	IKZ1P	1460	20.6	-58.63454	0	0	0	0	0
IKZ1C	1480	47.7	-43.816257	0	0	0	0	0	IKZ1P	1480	28.4	-51.53583	0	0	0	0	0
IKZ1C	1500	37.2	-50.200798	0	0	0	0	0	IKZ1P	1500	37.7	-44.80235	0	0	0	0	0
IKZ1C	1520	28.4	-56.574928	0	0	0	0	0	IKZ1P	1520	48.8	-38.07107	0	0	0	0	0
IKZ1C	1540	21.2	-62.807018	0	0	0	0	0	IKZ1P	1540	61.4	-31.92904	0	0	0	0	0
IKZ1C	1560	15.5	-68.623482	0	0	0	0	0	IKZ1P	1560	75.5	-26.26953	0	0	0	0	0
IKZ1C	1580	11	-74.178406	0	0	0	0	0	IKZ1P	1580	90.9	-21.2987	0	0	0	0	0
IKZ1C	1600	7.7	-78.904114	0	0	0	0	0	IKZ1P	1600	107.4	-16.93736	0	0	0	0	0
IKZ1C	1620	5.2	-83.279739	0	0	0	0	0	IKZ1P	1620	124.8	-13.1524	0	0	0	0	0
IKZ1C	1640	3.5	-86.742424	0	0	0	0	0	IKZ1P	1640	142.9	-10.06923	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUL CALL	6.57	17.87	-63.23
JUL PUT	10.36	17.39	-40.43
MEAN	8.47	17.63	-51.99

	10Days	20Days	30Days	60Days	90Days
Current	13.32	14.17	16.84	18.52	18.79
1 week ago	19.55	16.47	20.18	19.69	29.89
1 month ago	22.29	21.08	18.64	25.15	29.83
3 months ago	19.49	42.54	44.01	32.57	27.14
6 months ago	7.48	11.48	10.73	9.66	8.66

Implied volatility for ATM		Previous day	1D%CHG
AUG CALL	6.57	17.87	-63.23
AUG PUT	10.36	17.39	-40.43
MEAN	8.47	17.63	-51.99

Source: Bloomberg

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