

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	OpenInt
JUN 26	1,680.0	-11.00	1691.00	1698.00	1679.00	14,249	32,482
JUL 26	1,680.0	-	-	-	-	-	-
SEP 26	1,662.0	-10.50	1673.00	1678.00	1660.50	185	550
DEC 26	1,664.5	-10.00	1676.50	1677.00	1663.00	33	91

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jun-26 (27d 6/30/26); CSize 50; IKM6 1680.00																	
IKM6C 1540	1540	139.7	0			0	0	0	IKM6P 1540	1540	0.1	0			0	0	0
IKM6C 1550	1550	129.7	0			0	0	0	IKM6P 1550	1550	0.1	0			0	0	0
IKM6C 1560	1560	119.7	0			0	0	0	IKM6P 1560	1560	0.1	0			0	0	0
IKM6C 1570	1570	109.8	0			0	0	0	IKM6P 1570	1570	0.1	0			0	0	0
IKM6C 1580	1580	99.9	0			0	0	0	IKM6P 1580	1580	0.1	0			0	0	0
IKM6C 1590	1590	90.1	0			0	0	0	IKM6P 1590	1590	0.3	0			0	0	0
IKM6C 1600	1600	80.3	0			0	0	0	IKM6P 1600	1600	0.5	0			0	0	0
IKM6C 1610	1610	70.8	0			0	0	0	IKM6P 1610	1610	0.9	0			0	0	0
IKM6C 1620	1620	61.5	0			0	0	0	IKM6P 1620	1620	1.6	0			0	0	0
IKM6C 1630	1630	52.5	0			0	0	0	IKM6P 1630	1630	2.7	0			0	0	0
IKM6C 1640	1640	44.1	0			0	0	0	IKM6P 1640	1640	4.2	0			0	0	0
IKM6C 1650	1650	36.3	0			0	0	0	IKM6P 1650	1650	6.3	0			0	0	0
IKM6C 1660	1660	29.2	0			0	0	0	IKM6P 1660	1660	9.2	0			0	0	0
IKM6C 1670	1670	22.9	0			0	0	0	IKM6P 1670	1670	12.9	0			0	0	0
IKM6C 1680	1680	17.5	0			0	20	0	IKM6P 1680	1680	17.5	0	17.5	17.5	0	4	0
IKM6C 1690	1690	13	0			0	70	0	IKM6P 1690	1690	23	0			0	5	0
IKM6C 1700	1700	9.4	0			0	29	0	IKM6P 1700	1700	29.4	0			0	0	0
IKM6C 1710	1710	6.6	0			0	20	0	IKM6P 1710	1710	36.5	0			0	0	0
IKM6C 1720	1720	4.5	0			0	22	0	IKM6P 1720	1720	44.4	0			0	0	0
IKM6C 1730	1730	2.9	0			0	20	0	IKM6P 1730	1730	52.8	0			0	0	0
IKM6C 1740	1740	1.9	0			0	10	0	IKM6P 1740	1740	61.7	0			0	0	0
IKM6C 1750	1750	1.1	0			0	20	0	IKM6P 1750	1750	71	0			0	20	0
IKM6C 1760	1760	0.7	0			0	0	0	IKM6P 1760	1760	80.5	0			0	0	0
IKM6C 1770	1770	0.4	0			0	0	0	IKM6P 1770	1770	90.2	0			0	0	0
IKM6C 1780	1780	0.2	0			0	0	0	IKM6P 1780	1780	100	0			0	0	0
IKM6C 1790	1790	0.1	0			0	0	0	IKM6P 1790	1790	109.9	0			0	0	0
IKM6C 1800	1800	0.1	0			0	0	0	IKM6P 1800	1800	119.8	0			0	0	0
IKM6C 1810	1810	0.1	0			0	0	0	IKM6P 1810	1810	129.7	0			0	0	0
IKM6C 1820	1820	0.1	0			0	0	0	IKM6P 1820	1820	139.7	0			0	0	0
IKM6C 1830	1830	0.1	0			0	0	0	IKM6P 1830	1830	149.6	0			0	0	0
Jul-26 (58d 7/31/26); CSize 50; IKN6 1680.00																	
IKN6C 1620	1620	0	0			0	0	0	IKN6P 1620	1620	0	0			0	0	0
IKN6C 1630	1630	0	0			0	0	0	IKN6P 1630	1630	0	0			0	0	0
IKN6C 1640	1640	0	0			0	0	0	IKN6P 1640	1640	0	0			0	0	0
IKN6C 1650	1650	0	0			0	0	0	IKN6P 1650	1650	1641.9	0			0	0	0
IKN6C 1660	1660	0	0			0	0	0	IKN6P 1660	1660	1651.9	0			0	0	0
IKN6C 1670	1670	0	0			0	0	0	IKN6P 1670	1670	1661.8	0			0	0	0
IKN6C 1680	1680	0	0			0	0	0	IKN6P 1680	1680	1671.8	0			0	0	0
IKN6C 1690	1690	0	0			0	0	0	IKN6P 1690	1690	1681.7	0			0	0	0
IKN6C 1700	1700	0	0			0	0	0	IKN6P 1700	1700	1691.7	0			0	0	0
IKN6C 1710	1710	0	0			0	0	0	IKN6P 1710	1710	1701.6	0			0	0	0
IKN6C 1720	1720	0	0			0	0	0	IKN6P 1720	1720	1711.6	0			0	0	0
IKN6C 1730	1730	0	0			0	0	0	IKN6P 1730	1730	1721.5	0			0	0	0
IKN6C 1740	1740	0	0			0	0	0	IKN6P 1740	1740	1731.5	0			0	0	0
Sep-26 (119d 9/30/26); CSize 50; IKU6 1662.00																	
IKU6C 1560	1560	105.3	0			0	0	0	IKU6P 1560	1560	4.3	0			0	0	0
IKU6C 1580	1580	88.3	0			0	0	0	IKU6P 1580	1580	7.1	0			0	0	0
IKU6C 1600	1600	72.5	0			0	0	0	IKU6P 1600	1600	11.1	0			0	0	0
IKU6C 1620	1620	58.2	0			0	0	0	IKU6P 1620	1620	16.6	0			0	0	0
IKU6C 1640	1640	45.6	0			0	0	0	IKU6P 1640	1640	23.8	0			0	0	0
IKU6C 1660	1660	34.8	0			0	0	0	IKU6P 1660	1660	32.8	0			0	0	0
IKU6C 1680	1680	25.8	0			0	0	0	IKU6P 1680	1680	43.7	0			0	0	0
IKU6C 1700	1700	18.6	0			0	0	0	IKU6P 1700	1700	56.3	0			0	0	0
IKU6C 1720	1720	13.1	0			0	0	0	IKU6P 1720	1720	70.5	0			0	0	0
IKU6C 1740	1740	8.9	0			0	0	0	IKU6P 1740	1740	86.1	0			0	0	0
IKU6C 1760	1760	5.9	0			0	0	0	IKU6P 1760	1760	102.9	0			0	0	0
IKU6C 1780	1780	3.7	0			0	0	0	IKU6P 1780	1780	120.6	0			0	0	0
IKU6C 1800	1800	2.3	0			0	0	0	IKU6P 1800	1800	138.9	0			0	0	0
Dec-26 (211d 12/31/26); CSize 50; IKZ6 1664.50																	
IKZ6C 1600	1600	0	0			0	0	0	IKZ6P 1600	1600	19	0			0	0	0
IKZ6C 1620	1620	69.1	0			0	0	0	IKZ6P 1620	1620	25.3	0			0	0	0
IKZ6C 1640	1640	57.1	0			0	0	0	IKZ6P 1640	1640	33	0			0	0	0
IKZ6C 1660	1660	46.6	0			0	0	0	IKZ6P 1660	1660	42.1	0			0	0	0
IKZ6C 1680	1680	37.4	0			0	0	0	IKZ6P 1680	1680	52.6	0			0	0	0
IKZ6C 1700	1700	29.5	0			0	0	0	IKZ6P 1700	1700	64.4	0			0	0	0
IKZ6C 1720	1720	23	0			0	0	0	IKZ6P 1720	1720	77.5	0			0	0	0
IKZ6C 1740	1740	17.6	0			0	0	0	IKZ6P 1740	1740	91.8	0			0	0	0
IKZ6C 1760	1760	13.3	0			0	0	0	IKZ6P 1760	1760	107.1	0			0	0	0
IKZ6C 1780	1780	9.8	0			0	0	0	IKZ6P 1780	1780	123.3	0			0	0	0
IKZ6C 1800	1800	7.2	0			0	0	0	IKZ6P 1800	1800	140.3	0			0	0	0

Implied volatility for ATM		Previous day	1D%CHG
MAY CALL	7.58	5.55	36.58
MAY PUT	7.58	6.55	15.73
MEAN	7.58	6.05	25.29

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	8.84	7.66	15.40
JUNE PUT	8.84	7.66	15.40
MEAN	8.84	7.66	15.40

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	12.46	12.81	12.51	12.79	15.81
1 week ago	9.65	14.07	12.94	17.39	16.68
1 month ago	10.94	14.34	14.89	17.34	17.36
3 months ago	18.52	19.18	16.85	16.23	17.28
6 months ago	16.48	18.84	19.48	18.43	20.04

Kenanga Futures Sdn Bhd (353603-X)

General Line: (603) 2172 3888 Fax: (603) 2172 2729 Email: futures@kenanga.com.my

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