

## Underlying Instrument - FKL1

| Cont   | Sett    | Change | Open    | High    | Low     | Volm  | OpenInt |
|--------|---------|--------|---------|---------|---------|-------|---------|
| OCT 26 | 1,607.5 | 16.50  | 1590.50 | 1610.50 | 1589.50 | 8,056 | 38,061  |
| NOV 26 | 1,609.0 | 17.00  | 1592.00 | 1610.00 | 1591.00 | 141   | 507     |
| DEC 26 | 1,615.0 | 17.00  | 1598.00 | 1616.00 | 1598.00 | 52    | 703     |
| MAR 27 | 1,600.5 | 16.00  | 1583.00 | 1602.00 | 1583.00 | 17    | 307     |

| Calls                                         |        |      |     |      |     |      |      |      | Puts       |        |       |     |      |      |      |      |      |
|-----------------------------------------------|--------|------|-----|------|-----|------|------|------|------------|--------|-------|-----|------|------|------|------|------|
| Ticker                                        | Strike | Last | 1D% | High | Low | Volm | OInt | OICH | Ticker     | Strike | Last  | 1D% | High | Low  | Volm | OInt | OICH |
| Oct-26 (18d 10/30/26); CSize 50; IKV6 1607.50 |        |      |     |      |     |      |      |      |            |        |       |     |      |      |      |      |      |
| IKV6C 1530                                    | 1530   | 77.5 | 0   |      |     | 0    | 0    | 0    | IKV6P 1530 | 1530   | 0.1   | 0   |      |      | 0    | 0    | 0    |
| IKV6C 1540                                    | 1540   | 67.6 | 0   |      |     | 0    | 0    | 0    | IKV6P 1540 | 1540   | 0.2   | 0   |      |      | 0    | 0    | 0    |
| IKV6C 1550                                    | 1550   | 57.9 | 0   |      |     | 0    | 0    | 0    | IKV6P 1550 | 1550   | 0.5   | 0   |      |      | 0    | 0    | 0    |
| IKV6C 1560                                    | 1560   | 48.5 | 0   |      |     | 0    | 0    | 0    | IKV6P 1560 | 1560   | 1.1   | 0   |      |      | 0    | 0    | 0    |
| IKV6C 1570                                    | 1570   | 39.5 | 0   |      |     | 0    | 0    | 0    | IKV6P 1570 | 1570   | 2.1   | 0   |      |      | 0    | 0    | 0    |
| IKV6C 1580                                    | 1580   | 31.2 | 0   |      |     | 0    | 0    | 0    | IKV6P 1580 | 1580   | 3.8   | 0   |      |      | 0    | 0    | 0    |
| IKV6C 1590                                    | 1590   | 23.8 | 0   |      |     | 0    | 24   | 0    | IKV6P 1590 | 1590   | 6.3   | 0   |      |      | 0    | 0    | 0    |
| IKV6C 1600                                    | 1600   | 17.3 | 0   |      |     | 0    | 20   | 0    | IKV6P 1600 | 1600   | 9.8   | 0   |      |      | 0    | 0    | 0    |
| IKV6C 1610                                    | 1610   | 12.1 | 0   |      |     | 0    | 66   | 0    | IKV6P 1610 | 1610   | 14.6  | 0   |      |      | 0    | 0    | 0    |
| IKV6C 1620                                    | 1620   | 8    | 0   |      |     | 0    | 44   | 0    | IKV6P 1620 | 1620   | 20.5  | 0   | 20.5 | 20.5 | 0    | 1    | 1    |
| IKV6C 1630                                    | 1630   | 5    | 0   |      |     | 0    | 60   | 0    | IKV6P 1630 | 1630   | 27.5  | 0   |      |      | 0    | 0    | 0    |
| IKV6C 1640                                    | 1640   | 3    | 0   |      |     | 0    | 70   | 0    | IKV6P 1640 | 1640   | 35.4  | 0   |      |      | 0    | 10   | 0    |
| IKV6C 1650                                    | 1650   | 1.7  | 0   |      |     | 0    | 88   | 0    | IKV6P 1650 | 1650   | 44.1  | 0   |      |      | 0    | 5    | 0    |
| IKV6C 1660                                    | 1660   | 0.9  | 0   |      |     | 0    | 54   | 0    | IKV6P 1660 | 1660   | 53.3  | 0   |      |      | 0    | 40   | 0    |
| IKV6C 1670                                    | 1670   | 0.4  | 0   |      |     | 0    | 5    | 0    | IKV6P 1670 | 1670   | 62.8  | 0   |      |      | 0    | 47   | 0    |
| IKV6C 1680                                    | 1680   | 0.2  | 0   |      |     | 0    | 0    | 0    | IKV6P 1680 | 1680   | 72.6  | 0   |      |      | 0    | 100  | 0    |
| IKV6C 1690                                    | 1690   | 0.1  | 0   |      |     | 0    | 20   | 0    | IKV6P 1690 | 1690   | 82.5  | 0   |      |      | 0    | 20   | 0    |
| IKV6C 1700                                    | 1700   | 0.1  | 0   |      |     | 0    | 0    | 0    | IKV6P 1700 | 1700   | 92.4  | 0   |      |      | 0    | 0    | 0    |
| IKV6C 1710                                    | 1710   | 0.1  | 0   |      |     | 0    | 0    | 0    | IKV6P 1710 | 1710   | 102.4 | 0   |      |      | 0    | 0    | 0    |
| IKV6C 1720                                    | 1720   | 0.1  | 0   |      |     | 0    | 0    | 0    | IKV6P 1720 | 1720   | 112.3 | 0   |      |      | 0    | 0    | 0    |
| IKV6C 1730                                    | 1730   | 0.1  | 0   |      |     | 0    | 0    | 0    | IKV6P 1730 | 1730   | 122.3 | 0   |      |      | 0    | 0    | 0    |
| IKV6C 1740                                    | 1740   | 0.1  | 0   |      |     | 0    | 0    | 0    | IKV6P 1740 | 1740   | 132.3 | 0   |      |      | 0    | 0    | 0    |
| IKV6C 1750                                    | 1750   | 0.1  | 0   |      |     | 0    | 0    | 0    | IKV6P 1750 | 1750   | 142.3 | 0   |      |      | 0    | 0    | 0    |
| IKV6C 1760                                    | 1760   | 0.1  | 0   |      |     | 0    | 0    | 0    | IKV6P 1760 | 1760   | 152.3 | 0   |      |      | 0    | 0    | 0    |
| Nov-26 (49d 11/30/26); CSize 50; IKX6 1609.00 |        |      |     |      |     |      |      |      |            |        |       |     |      |      |      |      |      |
| IKX6C 1530                                    | 1530   | 80   | 0   |      |     | 0    | 0    | 0    | IKX6P 1530 | 1530   | 1.4   | 0   |      |      | 0    | 0    | 0    |
| IKX6C 1540                                    | 1540   | 70.9 | 0   |      |     | 0    | 0    | 0    | IKX6P 1540 | 1540   | 2.1   | 0   |      |      | 0    | 0    | 0    |
| IKX6C 1550                                    | 1550   | 62   | 0   |      |     | 0    | 0    | 0    | IKX6P 1550 | 1550   | 3.2   | 0   |      |      | 0    | 0    | 0    |
| IKX6C 1560                                    | 1560   | 53.5 | 0   |      |     | 0    | 0    | 0    | IKX6P 1560 | 1560   | 4.7   | 0   |      |      | 0    | 0    | 0    |
| IKX6C 1570                                    | 1570   | 45.6 | 0   |      |     | 0    | 0    | 0    | IKX6P 1570 | 1570   | 6.8   | 0   |      |      | 0    | 0    | 0    |
| IKX6C 1580                                    | 1580   | 38.3 | 0   |      |     | 0    | 0    | 0    | IKX6P 1580 | 1580   | 9.4   | 0   |      |      | 0    | 0    | 0    |
| IKX6C 1590                                    | 1590   | 31.6 | 0   |      |     | 0    | 0    | 0    | IKX6P 1590 | 1590   | 12.7  | 0   |      |      | 0    | 0    | 0    |
| IKX6C 1600                                    | 1600   | 25.6 | 0   |      |     | 0    | 40   | 0    | IKX6P 1600 | 1600   | 16.6  | 0   |      |      | 0    | 0    | 0    |
| IKX6C 1610                                    | 1610   | 20.4 | 0   |      |     | 0    | 20   | 0    | IKX6P 1610 | 1610   | 21.4  | 0   |      |      | 0    | 0    | 0    |
| IKX6C 1620                                    | 1620   | 15.9 | 0   |      |     | 0    | 0    | 0    | IKX6P 1620 | 1620   | 26.9  | 0   |      |      | 0    | 0    | 0    |
| IKX6C 1630                                    | 1630   | 12.2 | 0   |      |     | 0    | 0    | 0    | IKX6P 1630 | 1630   | 33.1  | 0   |      |      | 0    | 0    | 0    |
| IKX6C 1640                                    | 1640   | 9.1  | 0   |      |     | 0    | 0    | 0    | IKX6P 1640 | 1640   | 40    | 0   |      |      | 0    | 0    | 0    |
| IKX6C 1650                                    | 1650   | 6.7  | 0   |      |     | 0    | 0    | 0    | IKX6P 1650 | 1650   | 47.5  | 0   |      |      | 0    | 0    | 0    |
| IKX6C 1660                                    | 1660   | 4.8  | 0   |      |     | 0    | 0    | 0    | IKX6P 1660 | 1660   | 55.6  | 0   |      |      | 0    | 0    | 0    |
| IKX6C 1670                                    | 1670   | 3.4  | 0   |      |     | 0    | 0    | 0    | IKX6P 1670 | 1670   | 64.1  | 0   |      |      | 0    | 0    | 0    |
| IKX6C 1680                                    | 1680   | 2.3  | 0   |      |     | 0    | 0    | 0    | IKX6P 1680 | 1680   | 73    | 0   |      |      | 0    | 0    | 0    |
| IKX6C 1690                                    | 1690   | 1.6  | 0   |      |     | 0    | 0    | 0    | IKX6P 1690 | 1690   | 82.2  | 0   |      |      | 0    | 0    | 0    |
| IKX6C 1700                                    | 1700   | 1    | 0   |      |     | 0    | 0    | 0    | IKX6P 1700 | 1700   | 91.7  | 0   |      |      | 0    | 0    | 0    |
| Dec-26 (80d 12/31/26); CSize 50; IKZ6 1615.00 |        |      |     |      |     |      |      |      |            |        |       |     |      |      |      |      |      |
| IKZ6C 1540                                    | 1540   | 78.5 | 0   |      |     | 0    | 0    | 0    | IKZ6P 1540 | 1540   | 4     | 0   |      |      | 0    | 0    | 0    |
| IKZ6C 1560                                    | 1560   | 61.9 | 0   |      |     | 0    | 0    | 0    | IKZ6P 1560 | 1560   | 7.3   | 0   |      |      | 0    | 0    | 0    |
| IKZ6C 1580                                    | 1580   | 47.1 | 0   |      |     | 0    | 0    | 0    | IKZ6P 1580 | 1580   | 12.3  | 0   |      |      | 0    | 0    | 0    |
| IKZ6C 1600                                    | 1600   | 34.4 | 0   |      |     | 0    | 0    | 0    | IKZ6P 1600 | 1600   | 19.5  | 0   |      |      | 0    | 0    | 0    |
| IKZ6C 1620                                    | 1620   | 24   | 0   |      |     | 0    | 0    | 0    | IKZ6P 1620 | 1620   | 29    | 0   |      |      | 0    | 0    | 0    |
| IKZ6C 1640                                    | 1640   | 16   | 0   |      |     | 0    | 0    | 0    | IKZ6P 1640 | 1640   | 40.8  | 0   |      |      | 0    | 0    | 0    |
| IKZ6C 1660                                    | 1660   | 10.1 | 0   |      |     | 0    | 0    | 0    | IKZ6P 1660 | 1660   | 54.8  | 0   |      |      | 0    | 0    | 0    |
| IKZ6C 1680                                    | 1680   | 6.1  | 0   |      |     | 0    | 0    | 0    | IKZ6P 1680 | 1680   | 70.7  | 0   |      |      | 0    | 0    | 0    |
| IKZ6C 1700                                    | 1700   | 3.5  | 0   |      |     | 0    | 0    | 0    | IKZ6P 1700 | 1700   | 87.9  | 0   |      |      | 0    | 0    | 0    |
| IKZ6C 1720                                    | 1720   | 1.9  | 0   |      |     | 0    | 0    | 0    | IKZ6P 1720 | 1720   | 106.2 | 0   |      |      | 0    | 0    | 0    |
| IKZ6C 1740                                    | 1740   | 1    | 0   |      |     | 0    | 0    | 0    | IKZ6P 1740 | 1740   | 125.1 | 0   |      |      | 0    | 0    | 0    |
| IKZ6C 1760                                    | 1760   | 0.5  | 0   |      |     | 0    | 0    | 0    | IKZ6P 1760 | 1760   | 144.5 | 0   |      |      | 0    | 0    | 0    |
| IKZ6C 1780                                    | 1780   | 0.2  | 0   |      |     | 0    | 0    | 0    | IKZ6P 1780 | 1780   | 164.1 | 0   |      |      | 0    | 0    | 0    |
| IKZ6C 1800                                    | 1800   | 0.1  | 0   |      |     | 0    | 0    | 0    | IKZ6P 1800 | 1800   | 183.9 | 0   |      |      | 0    | 0    | 0    |
| Mar-27 (170d 3/31/27); CSize 50; IKH7 1600.50 |        |      |     |      |     |      |      |      |            |        |       |     |      |      |      |      |      |
| IKH7C 1520                                    | 1520   | 89.1 | 0   |      |     | 0    | 0    | 0    | IKH7P 1520 | 1520   | 9.8   | 0   |      |      | 0    | 0    | 0    |
| IKH7C 1540                                    | 1540   | 74   | 0   |      |     | 0    | 0    | 0    | IKH7P 1540 | 1540   | 14.4  | 0   |      |      | 0    | 0    | 0    |
| IKH7C 1560                                    | 1560   | 60.3 | 0   |      |     | 0    | 0    | 0    | IKH7P 1560 | 1560   | 20.4  | 0   |      |      | 0    | 0    | 0    |
| IKH7C 1580                                    | 1580   | 48.2 | 0   |      |     | 0    | 0    | 0    | IKH7P 1580 | 1580   | 28    | 0   |      |      | 0    | 0    | 0    |
| IKH7C 1600                                    | 1600   | 37.7 | 0   |      |     | 0    | 0    | 0    | IKH7P 1600 | 1600   | 37.2  | 0   |      |      | 0    | 0    | 0    |
| IKH7C 1620                                    | 1620   | 28.9 | 0   |      |     | 0    | 0    | 0    | IKH7P 1620 | 1620   | 48.1  | 0   |      |      | 0    | 0    | 0    |
| IKH7C 1640                                    | 1640   | 21.6 | 0   |      |     | 0    | 0    | 0    | IKH7P 1640 | 1640   | 60.6  | 0   |      |      | 0    | 0    | 0    |
| IKH7C 1660                                    | 1660   | 15.8 | 0   |      |     | 0    | 0    | 0    | IKH7P 1660 | 1660   | 74.5  | 0   |      |      | 0    | 0    | 0    |

| Implied volatility for ATM |      | Previous day | 1D%CHG |
|----------------------------|------|--------------|--------|
| OCT CALL                   | 8.65 | 7.86         | 10.05  |
| OCT PUT                    | 8.65 | 6.23         | 38.84  |
| MEAN                       | 8.65 | 7.05         | 22.78  |

| Implied volatility for ATM |      | Previous day | 1D%CHG |
|----------------------------|------|--------------|--------|
| NOV CALL                   | 8.66 | 6.22         | 39.23  |
| NOV PUT                    | 8.66 | 6.22         | 39.23  |
| MEAN                       | 8.66 | 6.22         | 39.23  |

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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