

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	OpenInt
OCT 26	1,621.5	2.00	1620.00	1628.50	1610.50	6,205	38,522
NOV 26	1,622.0	0.50	1622.00	1629.00	1614.00	149	566
DEC 26	1,627.0	-	1627.50	1633.00	1618.00	66	700
MAR 27	1,612.0	1.00	1609.00	1618.50	1609.00	38	309

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Oct-26 (15d 10/30/26); CSize 50; IKV6 1615.50																	
IKV6C 1530	1530	91.4	0			0	0	0	IKV6P 1530	1530	0.1	0			0	0	0
IKV6C 1540	1540	81.4	0			0	0	0	IKV6P 1540	1540	0.1	0			0	0	0
IKV6C 1550	1550	71.4	0			0	0	0	IKV6P 1550	1550	0.1	0			0	0	0
IKV6C 1560	1560	61.4	0			0	0	0	IKV6P 1560	1560	0.1	0			0	0	0
IKV6C 1570	1570	51.5	0			0	0	0	IKV6P 1570	1570	0.1	0			0	0	0
IKV6C 1580	1580	41.6	0			0	0	0	IKV6P 1580	1580	0.2	0			0	0	0
IKV6C 1590	1590	32	0			0	24	0	IKV6P 1590	1590	0.6	0			0	0	0
IKV6C 1600	1600	21	0	21	21	0	23	3	IKV6P 1600	1600	1.6	0			0	0	0
IKV6C 1610	1610	14	0	14.5	14	0	86	20	IKV6P 1610	1610	3.8	0			0	0	0
IKV6C 1620	1620	9.1	0	9.1	9.1	0	44	0	IKV6P 1620	1620	7.6	0			0	1	0
IKV6C 1630	1630	4.8	0			0	60	0	IKV6P 1630	1630	13.3	0			0	0	0
IKV6C 1640	1640	2.2	0			0	70	0	IKV6P 1640	1640	21.6	0	21.6	21.6	0	10	0
IKV6C 1650	1650	0.9	0			0	88	0	IKV6P 1650	1650	29.3	0			0	5	0
IKV6C 1660	1660	0.3	0			0	54	0	IKV6P 1660	1660	40.2	0	40.2	40.2	0	40	0
IKV6C 1670	1670	0.1	0			0	5	0	IKV6P 1670	1670	50.2	0	50.2	50.2	0	47	0
IKV6C 1680	1680	0.1	0			0	0	0	IKV6P 1680	1680	60.2	0	60.2	60.2	0	100	0
IKV6C 1690	1690	0.1	0			0	20	0	IKV6P 1690	1690	68.4	0			0	20	0
IKV6C 1700	1700	0.1	0			0	0	0	IKV6P 1700	1700	78.4	0			0	0	0
IKV6C 1710	1710	0.1	0			0	0	0	IKV6P 1710	1710	88.4	0			0	0	0
IKV6C 1720	1720	0.1	0			0	0	0	IKV6P 1720	1720	98.4	0			0	0	0
IKV6C 1730	1730	0.1	0			0	0	0	IKV6P 1730	1730	108.4	0			0	0	0
IKV6C 1740	1740	0.1	0			0	0	0	IKV6P 1740	1740	118.4	0			0	0	0
IKV6C 1750	1750	0.1	0			0	0	0	IKV6P 1750	1750	128.3	0			0	0	0
IKV6C 1760	1760	0.1	0			0	0	0	IKV6P 1760	1760	138.3	0			0	0	0
Nov-26 (46d 11/30/26); CSize 50; IKX6 1616.50																	
IKX6C 1530	1530	91.7	0			0	0	0	IKX6P 1530	1530	0.1	0			0	0	0
IKX6C 1540	1540	81.8	0			0	0	0	IKX6P 1540	1540	0.1	0			0	0	0
IKX6C 1550	1550	72	0			0	0	0	IKX6P 1550	1550	0.3	0			0	0	0
IKX6C 1560	1560	62.3	0			0	0	0	IKX6P 1560	1560	0.6	0			0	0	0
IKX6C 1570	1570	52.9	0			0	0	0	IKX6P 1570	1570	1.1	0			0	0	0
IKX6C 1580	1580	43.9	0			0	0	0	IKX6P 1580	1580	2	0			0	0	0
IKX6C 1590	1590	35.4	0			0	0	0	IKX6P 1590	1590	3.5	0			0	0	0
IKX6C 1600	1600	22.5	0	22.5	22.5	0	40	0	IKX6P 1600	1600	5.8	0			0	0	0
IKX6C 1610	1610	16.8	0	16.8	16.8	0	20	0	IKX6P 1610	1610	9	0			0	0	0
IKX6C 1620	1620	15.3	0			0	0	0	IKX6P 1620	1620	13.3	0			0	0	0
IKX6C 1630	1630	10.7	0			0	0	0	IKX6P 1630	1630	18.6	0			0	0	0
IKX6C 1640	1640	7.1	0			0	0	0	IKX6P 1640	1640	25.1	0			0	0	0
IKX6C 1650	1650	4.5	0			0	0	0	IKX6P 1650	1650	32.4	0			0	0	0
IKX6C 1660	1660	2.8	0			0	0	0	IKX6P 1660	1660	40.6	0			0	0	0
IKX6C 1670	1670	1.6	0			0	0	0	IKX6P 1670	1670	49.4	0			0	0	0
IKX6C 1680	1680	0.9	0			0	0	0	IKX6P 1680	1680	58.7	0			0	0	0
IKX6C 1690	1690	0.5	0			0	0	0	IKX6P 1690	1690	68.2	0			0	0	0
IKX6C 1700	1700	0.2	0			0	0	0	IKX6P 1700	1700	77.9	0			0	0	0
Dec-26 (77d 12/31/26); CSize 50; IKZ6 1622.50																	
IKZ6C 1540	1540	86.9	0			0	0	0	IKZ6P 1540	1540	0.5	0			0	0	0
IKZ6C 1560	1560	68	0			0	0	0	IKZ6P 1560	1560	1.4	0			0	0	0
IKZ6C 1580	1580	50.3	0			0	0	0	IKZ6P 1580	1580	3.6	0			0	0	0
IKZ6C 1600	1600	34.7	0			0	0	0	IKZ6P 1600	1600	7.9	0			0	0	0
IKZ6C 1620	1620	22	0			0	0	0	IKZ6P 1620	1620	15.1	0			0	0	0
IKZ6C 1640	1640	12.7	0			0	0	0	IKZ6P 1640	1640	25.6	0			0	0	0
IKZ6C 1660	1660	6.6	0			0	0	0	IKZ6P 1660	1660	39.4	0			0	0	0
IKZ6C 1680	1680	3.1	0			0	0	0	IKZ6P 1680	1680	55.7	0			0	0	0
IKZ6C 1700	1700	1.3	0			0	0	0	IKZ6P 1700	1700	73.8	0			0	0	0
IKZ6C 1720	1720	0.5	0			0	0	0	IKZ6P 1720	1720	92.9	0			0	0	0
IKZ6C 1740	1740	0.2	0			0	0	0	IKZ6P 1740	1740	112.4	0			0	0	0
IKZ6C 1760	1760	0.1	0			0	0	0	IKZ6P 1760	1760	132.2	0			0	0	0
IKZ6C 1780	1780	0.1	0			0	0	0	IKZ6P 1780	1780	152.1	0			0	0	0
IKZ6C 1800	1800	0.1	0			0	0	0	IKZ6P 1800	1800	171.9	0			0	0	0
Mar-27 (167d 3/31/27); CSize 50; IKH7 1608.50																	
IKH7C 1520	1520	93.1	0			0	0	0	IKH7P 1520	1520	2.3	0			0	0	0
IKH7C 1540	1540	75.5	0			0	0	0	IKH7P 1540	1540	4.5	0			0	0	0
IKH7C 1560	1560	59.4	0			0	0	0	IKH7P 1560	1560	8.1	0			0	0	0
IKH7C 1580	1580	45	0			0	0	0	IKH7P 1580	1580	13.4	0			0	0	0
IKH7C 1600	1600	32.7	0			0	0	0	IKH7P 1600	1600	20.9	0			0	0	0
IKH7C 1620	1620	22.8	0			0	0	0	IKH7P 1620	1620	30.7	0			0	0	0
IKH7C 1640	1640	15.2	0			0	0	0	IKH7P 1640	1640	42.8	0			0	0	0
IKH7C 1660	1660	9.6	0			0	0	0	IKH7P 1660	1660	56.9	0			0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCT CALL	6.16	6.02	2.33
OCT PUT	6.16	5.49	12.20
MEAN	6.16	5.76	7.04

Implied volatility for ATM		Previous day	1D%CHG
NOV CALL	6.18	5.45	13.39
NOV PUT	6.17	5.45	13.21
MEAN	6.18	5.45	13.30

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

Disclaimer: This document has been prepared for general circulation based on information obtained from sources believed to be reliable but we do not make any representations as to its accuracy or completeness. Any recommendation contained in this document does not have regard to the specific investment objectives, financial background and the particular needs of any person who may read this document. This document is for the information of addressees only and is not to be taken in substitution for the exercise of judgment and assessment by addressees in relation to any investment decision. Kenanga Futures Sdn Bhd accept no liability whatsoever for any direct or consequential loss arising from any use of this document or any solicitation of an offer to buy or sell any securities/underlying securities. Kenanga Futures Sdn Bhd and its associates, their directors, and/or employees may have positions in, and may effect transactions in securities/underlying securities mentioned herein from time to time in the open market or otherwise, and may receive brokerage fees or act as principal or agent in