

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	OpenInt
OCT 26	1,614.0	7.00	1605.50	1615.50	1602.50	31,479	15,332
NOV 26	1,613.0	8.50	1605.00	1615.00	1602.00	30,805	32,143
DEC 26	1,617.0	8.00	1607.00	1618.50	1607.00	59	767
MAR 27	1,602.0	9.00	1595.00	1603.00	1591.00	63	350

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn
Oct-26 (1d 10/30/26); CSize 50; IKV6 1610.00																	
IKV6C 1530	1530	84	0			0	0	0	IKV6P 1530	1530	0.1	0			0	0	0
IKV6C 1540	1540	74	0			0	0	0	IKV6P 1540	1540	0.1	0			0	0	0
IKV6C 1550	1550	64	0			0	0	0	IKV6P 1550	1550	0.1	0			0	0	0
IKV6C 1560	1560	54	0			0	0	0	IKV6P 1560	1560	0.1	0			0	0	0
IKV6C 1570	1570	44	0			0	0	0	IKV6P 1570	1570	0.1	0			0	0	0
IKV6C 1580	1580	34	0			0	0	0	IKV6P 1580	1580	0.1	0			0	0	0
IKV6C 1590	1590	24.1	0			0	24	0	IKV6P 1590	1590	0.1	0			0	0	0
IKV6C 1600	1600	14.6	0			0	27	0	IKV6P 1600	1600	0.6	0			0	0	0
IKV6C 1610	1610	6.8	0			0	86	0	IKV6P 1610	1610	2.8	0			0	0	0
IKV6C 1620	1620	2.1	0			0	44	0	IKV6P 1620	1620	8.1	0			0	1	0
IKV6C 1630	1630	0.4	0			0	60	0	IKV6P 1630	1630	16.4	0			0	20	0
IKV6C 1640	1640	0.1	0			0	70	0	IKV6P 1640	1640	26	0			0	10	0
IKV6C 1650	1650	0.1	0			0	88	0	IKV6P 1650	1650	36	0			0	5	0
IKV6C 1660	1660	0.1	0			0	54	0	IKV6P 1660	1660	46	0			0	40	0
IKV6C 1670	1670	0.1	0			0	5	0	IKV6P 1670	1670	56	0			0	47	0
IKV6C 1680	1680	0.1	0			0	0	0	IKV6P 1680	1680	66	0			0	100	0
IKV6C 1690	1690	0.1	0			0	20	0	IKV6P 1690	1690	76	0			0	20	0
IKV6C 1700	1700	0.1	0			0	0	0	IKV6P 1700	1700	86	0			0	0	0
IKV6C 1710	1710	0.1	0			0	0	0	IKV6P 1710	1710	96	0			0	0	0
IKV6C 1720	1720	0.1	0			0	0	0	IKV6P 1720	1720	106	0			0	0	0
IKV6C 1730	1730	0.1	0			0	0	0	IKV6P 1730	1730	116	0			0	0	0
IKV6C 1740	1740	0.1	0			0	0	0	IKV6P 1740	1740	126	0			0	0	0
IKV6C 1750	1750	0.1	0			0	0	0	IKV6P 1750	1750	136	0			0	0	0
IKV6C 1760	1760	0.1	0			0	0	0	IKV6P 1760	1760	146	0			0	0	0
Nov-26 (32d 11/30/26); CSize 50; IKX6 1609.50																	
IKX6C 1530	1530	83.3	0			0	0	0	IKX6P 1530	1530	0.6	0			0	0	0
IKX6C 1540	1540	73.8	0			0	0	0	IKX6P 1540	1540	1	0			0	0	0
IKX6C 1550	1550	64.5	0			0	0	0	IKX6P 1550	1550	1.6	0			0	0	0
IKX6C 1560	1560	55.5	0			0	0	0	IKX6P 1560	1560	2.7	0			0	0	0
IKX6C 1570	1570	47	0			0	0	0	IKX6P 1570	1570	4.1	0			0	0	0
IKX6C 1580	1580	39.1	0			0	30	0	IKX6P 1580	1580	6.2	0			0	0	0
IKX6C 1590	1590	31.9	0			0	90	0	IKX6P 1590	1590	8.9	0			0	0	0
IKX6C 1600	1600	25.4	0			0	62	2	IKX6P 1600	1600	12.4	0			0	0	0
IKX6C 1610	1610	17.5	0	17.5	17.5	0	31	1	IKX6P 1610	1610	16.8	0			0	38	3
IKX6C 1620	1620	15	0			0	2	0	IKX6P 1620	1620	22	0	22	22	0	55	20
IKX6C 1630	1630	11.1	0			0	0	0	IKX6P 1630	1630	29	0	29	29	0	40	20
IKX6C 1640	1640	8	0			0	0	0	IKX6P 1640	1640	34.9	0			0	0	0
IKX6C 1650	1650	5.6	0			0	0	0	IKX6P 1650	1650	42.5	0			0	0	0
IKX6C 1660	1660	3.8	0			0	0	0	IKX6P 1660	1660	50.7	0			0	0	0
IKX6C 1670	1670	2.5	0			0	0	0	IKX6P 1670	1670	59.4	0			0	0	0
IKX6C 1680	1680	1.6	0			0	0	0	IKX6P 1680	1680	68.4	0			0	0	0
IKX6C 1690	1690	1	0			0	0	0	IKX6P 1690	1690	77.8	0			0	0	0
IKX6C 1700	1700	0.6	0			0	0	0	IKX6P 1700	1700	87.4	0			0	0	0
Dec-26 (63d 12/31/26); CSize 50; IKZ6 1616.50																	
IKZ6C 1540	1540	79.9	0			0	0	0	IKZ6P 1540	1540	3.3	0			0	0	0
IKZ6C 1560	1560	62.9	0			0	0	0	IKZ6P 1560	1560	6.2	0			0	0	0
IKZ6C 1580	1580	47.7	0			0	0	0	IKZ6P 1580	1580	10.9	0			0	0	0
IKZ6C 1600	1600	34.6	0			0	0	0	IKZ6P 1600	1600	17.7	0			0	0	0
IKZ6C 1620	1620	24	0			0	0	0	IKZ6P 1620	1620	27	0			0	0	0
IKZ6C 1640	1640	15.8	0			0	0	0	IKZ6P 1640	1640	38.7	0			0	0	0
IKZ6C 1660	1660	9.8	0			0	0	0	IKZ6P 1660	1660	52.6	0			0	0	0
IKZ6C 1680	1680	5.8	0			0	0	0	IKZ6P 1680	1680	68.5	0			0	0	0
IKZ6C 1700	1700	3.2	0			0	0	0	IKZ6P 1700	1700	85.8	0			0	0	0
IKZ6C 1720	1720	1.7	0			0	0	0	IKZ6P 1720	1720	104.2	0			0	0	0
IKZ6C 1740	1740	0.8	0			0	0	0	IKZ6P 1740	1740	123.2	0			0	0	0
IKZ6C 1760	1760	0.4	0			0	0	0	IKZ6P 1760	1760	142.7	0			0	0	0
IKZ6C 1780	1780	0.2	0			0	0	0	IKZ6P 1780	1780	162.4	0			0	0	0
IKZ6C 1800	1800	0.1	0			0	0	0	IKZ6P 1800	1800	182.2	0			0	0	0
Mar-27 (153d 3/31/27); CSize 50; IKH7 1601.50																	
IKH7C 1520	1520	91.3	0			0	0	0	IKH7P 1520	1520	10.3	0			0	0	0
IKH7C 1540	1540	76.2	0			0	0	0	IKH7P 1540	1540	15	0			0	0	0
IKH7C 1560	1560	62.5	0			0	0	0	IKH7P 1560	1560	21.1	0			0	0	0
IKH7C 1580	1580	50.3	0			0	0	0	IKH7P 1580	1580	28.6	0			0	0	0
IKH7C 1600	1600	39.7	0			0	0	0	IKH7P 1600	1600	37.8	0			0	0	0
IKH7C 1620	1620	30.7	0			0	0	0	IKH7P 1620	1620	48.5	0			0	0	0
IKH7C 1640	1640	23.3	0			0	0	0	IKH7P 1640	1640	60.8	0			0	0	0
IKH7C 1660	1660	17.3	0			0	0	0	IKH7P 1660	1660	74.5	0			0	0	0
IKH7C 1680	1680	12.5	0			0	0	0	IKH7P 1680	1680	89.5	0			0	0	0
IKH7C 1700	1700	8.9	0			0	0	0	IKH7P 1700	1700	105.7	0			0	0	0
IKH7C 1720	1720	6.2	0			0	0	0	IKH7P 1720	1720	122.7	0			0	0	0
IKH7C 1740	1740	4.2	0			0	0	0	IKH7P 1740	1740	140.4	0			0	0	0
IKH7C 1760	1760	2.8	0			0	0	0	IKH7P 1760	1760	158.8	0			0	0	0
IKH7C 1780	1780	1.8	0			0	0	0	IKH7P 1780	1780	177.6	0			0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCT CALL	9.45	5.62	68.15
OCT PUT	9.45	6.76	39.79
MEAN	9.45	6.19	52.67

Implied volatility for ATM		Previous day	1D%CHG
NOV CALL	8.63	6.75	27.85
NOV PUT	9.47	7.66	23.63
MEAN	9.05	7.21	25.61

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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