

**Underlying Instrument - FKLI**

| Cont   | Sett    | Change | Open    | High    | Low     | Volm  | Open Int |
|--------|---------|--------|---------|---------|---------|-------|----------|
| FEB 25 | 1,586.5 | 3.00   | 1,583.0 | 1,588.0 | 1,575.0 | 6,941 | 30,952   |
| MAR 25 | 1,566.5 | 2.00   | 1,563.5 | 1,568.5 | 1,556.0 | 532   | 2,763    |
| JUN 25 | 1,570.0 | 1.00   | 1,561.0 | 1,571.0 | 1,561.0 | 54    | 572      |
| SEP 25 | 1,560.5 | 3.00   | 1,550.0 | 1,550.0 | 1,550.0 | 6     | 52       |

| Calls  |        |       |     |      |     |      |      |      |   | Puts   |        |       |     |      |     |      |      |      |
|--|--------|-------|-----|------|-----|------|------|------|---|--------|--------|-------|-----|------|-----|------|------|------|
| Ticker   | Strike | Last  | 1D% | High | Low | Volm | OInt | OICl |   | Ticker | Strike | Last  | 1D% | High | Low | Volm | OInt | OICl |
| <b>Feb-25 (18d 2/28/25); CSize 50; IKG5 1586.50</b>  |        |       |     |      |     |      |      |      |   |        |        |       |     |      |     |      |      |      |
| IKG5C  | 1490   | 96.3  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKG5P  | 1490   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKG5C  | 1500   | 86.4  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKG5P  | 1500   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKG5C  | 1510   | 76.4  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKG5P  | 1510   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKG5C  | 1520   | 66.4  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKG5P  | 1520   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKG5C  | 1530   | 56.5  | 0   | 0    | 0   | 0    | 80   | 0    | 0 | IKG5P  | 1530   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKG5C  | 1540   | 46.8  | 0   | 0    | 0   | 0    | 60   | 0    | 0 | IKG5P  | 1540   | 0.4   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKG5C  | 1550   | 37.4  | 0   | 0    | 0   | 0    | 60   | 0    | 0 | IKG5P  | 1550   | 0.9   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKG5C  | 1560   | 26.6  | 0   | 0    | 0   | 0    | 145  | 20   | 0 | IKG5P  | 1560   | 2.1   | 0   | 0    | 0   | 0    | 15   | 0    |
| IKG5C  | 1570   | 23.8  | 0   | 0    | 0   | 0    | 40   | 20   | 0 | IKG5P  | 1570   | 4.2   | 0   | 0    | 0   | 0    | 142  | 0    |
| IKG5C  | 1580   | 14    | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKG5P  | 1580   | 7.5   | 0   | 0    | 0   | 0    | 120  | 0    |
| IKG5C  | 1590   | 8.8   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKG5P  | 1590   | 12.3  | 0   | 0    | 0   | 0    | 120  | 0    |
| IKG5C  | 1600   | 5.1   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKG5P  | 1600   | 18.6  | 0   | 0    | 0   | 0    | 140  | 64   |
| IKG5C  | 1610   | 2.7   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKG5P  | 1610   | 26.2  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKG5C  | 1620   | 1.3   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKG5P  | 1620   | 34.8  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKG5C  | 1630   | 0.6   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKG5P  | 1630   | 44    | 0   | 0    | 0   | 0    | 0    | 0    |
| IKG5C  | 1640   | 0.2   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKG5P  | 1640   | 53.6  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKG5C  | 1650   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKG5P  | 1650   | 63.5  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKG5C  | 1660   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKG5P  | 1660   | 73.4  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKG5C  | 1670   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKG5P  | 1670   | 83.4  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKG5C  | 1680   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKG5P  | 1680   | 93.3  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKG5C  | 1690   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKG5P  | 1690   | 103.3 | 0   | 0    | 0   | 0    | 0    | 0    |
| IKG5C  | 1700   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKG5P  | 1700   | 113.3 | 0   | 0    | 0   | 0    | 0    | 0    |
| <b>Mar-25 (46d 3/28/25); CSize 50; IKH5 1566.50</b>  |        |       |     |      |     |      |      |      |   |        |        |       |     |      |     |      |      |      |
| IKH5C  | 1460   | 106.1 | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1460   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1470   | 96.2  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1470   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1480   | 86.3  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1480   | 0.2   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1490   | 76.5  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1490   | 0.4   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1500   | 66.9  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1500   | 0.7   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1510   | 57.5  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1510   | 1.3   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1520   | 48.5  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1520   | 2.2   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1530   | 40.1  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1530   | 3.7   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1540   | 32.2  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1540   | 5.9   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1550   | 25.2  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1550   | 8.8   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1560   | 19.2  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1560   | 12.7  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1570   | 14.1  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1570   | 17.6  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1580   | 10    | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1580   | 23.5  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1590   | 6.8   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1590   | 30.2  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1600   | 4.5   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1600   | 37.9  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1610   | 2.9   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1610   | 46.2  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1620   | 1.7   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1620   | 55    | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1630   | 1     | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1630   | 64.2  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1640   | 0.6   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1640   | 73.8  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1650   | 0.3   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1650   | 83.5  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1660   | 0.2   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1660   | 93.3  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1670   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1670   | 103.1 | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1680   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1680   | 113.1 | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1690   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1690   | 123   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1700   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1700   | 133   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1710   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1710   | 142.9 | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH5C  | 1720   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKH5P  | 1720   | 152.9 | 0   | 0    | 0   | 0    | 0    | 0    |
| <b>Jun-25 (140d 6/30/25); CSize 50; IKM5 1570.00</b> |        |       |     |      |     |      |      |      |   |        |        |       |     |      |     |      |      |      |
| IKM5C  | 1480   | 91.5  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKM5P  | 1480   | 2.6   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM5C  | 1500   | 74.1  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKM5P  | 1500   | 4.9   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM5C  | 1520   | 58.1  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKM5P  | 1520   | 8.7   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM5C  | 1540   | 43.9  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKM5P  | 1540   | 14.3  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM5C  | 1560   | 31.9  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKM5P  | 1560   | 22    | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM5C  | 1580   | 22.2  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKM5P  | 1580   | 32.1  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM5C  | 1600   | 14.7  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKM5P  | 1600   | 44.4  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM5C  | 1620   | 9.3   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKM5P  | 1620   | 58.7  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM5C  | 1640   | 5.6   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKM5P  | 1640   | 74.8  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM5C  | 1660   | 3.2   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKM5P  | 1660   | 92.1  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM5C  | 1680   | 1.8   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKM5P  | 1680   | 110.4 | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM5C  | 1700   | 0.9   | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKM5P  | 1700   | 129.3 | 0   | 0    | 0   | 0    | 0    | 0    |
| <b>Sep-25 (232d 9/30/25); CSize 50; IKU5 1560.50</b> |        |       |     |      |     |      |      |      |   |        |        |       |     |      |     |      |      |      |
| IKU5C  | 1460   | 103.1 | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKU5P  | 1460   | 4.6   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKU5C  | 1480   | 86.4  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKU5P  | 1480   | 7.5   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKU5C  | 1500   | 70.9  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKU5P  | 1500   | 11.6  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKU5C  | 1520   | 56.9  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKU5P  | 1520   | 17.2  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKU5C  | 1540   | 44.6  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKU5P  | 1540   | 24.5  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKU5C  | 1560   | 34.1  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKU5P  | 1560   | 33.6  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKU5C  | 1580   | 25.3  | 0   | 0    | 0   | 0    | 0    | 0    | 0 | IKU5P  | 1580   | 44.4  | 0   | 0    | 0   | 0    | 0    | 0    |

| Implied volatility for ATM |      | Previous day | 1D%CHG |
|----------------------------|------|--------------|--------|
| JAN CALL                   | 6.89 | 6.05         | 13.88  |
| JAN PUT                    | 6.89 | 7.02         | -1.85  |
| MEAN                       | 6.89 | 6.54         | 5.43   |

|              | 10Days | 20Days | 30Days | 60Days | 90Days |
|--------------|--------|--------|--------|--------|--------|
| Current      | 12.31  | 10.55  | 10.43  | 11.49  | 11.63  |
| 1 week ago   | 7.42   | 13.80  | 12.51  | 12.31  | 12.70  |
| 1 month ago  | 18.61  | 14.46  | 14.07  | 13.71  | 14.04  |
| 3 months ago | 9.99   | 14.21  | 13.07  | 17.46  | 16.65  |
| 6 months ago | 11.21  | 17.06  | 14.96  | 15.26  | 16.76  |

| Implied volatility for ATM |      | Previous day | 1D%CHG |
|----------------------------|------|--------------|--------|
| FEB CALL                   | 6.92 | 6.07         | 14.00  |
| FEB PUT                    | 6.92 | 6.07         | 14.00  |
| MEAN                       | 6.92 | 6.07         | 14.00  |

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

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

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