

**Underlying Instrument - FKLI**

| Cont   | Sett    | Change | Open    | High    | Low     | Volm  | Open Int |
|--------|---------|--------|---------|---------|---------|-------|----------|
| DEC 25 | 1,629.0 | -2.00  | 1631.00 | 1638.00 | 1621.50 | 6,574 | 35,082   |
| JAN 26 | 1,632.5 | -      | 1635.00 | 1640.00 | 1624.50 | 188   | 207      |
| MAR 26 | 1,615.0 | -      | 1616.50 | 1621.00 | 1607.50 | 133   | 788      |
| JUN 26 | 1,619.0 | -      | -       | -       | -       | -     | 33       |

| Calls  |        |       |     |      |     |      |      |      |  | Puts       |        |      |     |      |      |      |      |      |
|--|--------|-------|-----|------|-----|------|------|------|--|------------|--------|------|-----|------|------|------|------|------|
| Ticker   | Strike | Last  | 1D% | High | Low | Volm | OInt | OICl |  | Ticker     | Strike | Last | 1D% | High | Low  | Volm | OInt | OICl |
| <b>Dec-25 (27d 12/31/25); CSize 50; IKZ5 1628.00</b> |        |       |     |      |     |      |      |      |  |            |        |      |     |      |      |      |      |      |
| IKZ5C 142I   | 1420   | 208.6 | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 142C | 1420   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 143I   | 1430   | 198.6 | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 143C | 1430   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 144I   | 1440   | 188.6 | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 144C | 1440   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 145I   | 1450   | 178.6 | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 145C | 1450   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 146I   | 1460   | 168.6 | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 146C | 1460   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 147I   | 1470   | 158.7 | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 147C | 1470   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 148I   | 1480   | 148.7 | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 148C | 1480   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 149I   | 1490   | 138.7 | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 149C | 1490   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 150I   | 1500   | 128.7 | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 150C | 1500   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 151I   | 1510   | 118.8 | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 151C | 1510   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 152I   | 1520   | 108.8 | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 152C | 1520   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 153I   | 1530   | 98.8  | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 153C | 1530   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 154I   | 1540   | 88.8  | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 154C | 1540   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 155I   | 1550   | 78.8  | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 155C | 1550   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 156I   | 1560   | 68.9  | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 156C | 1560   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 157I   | 1570   | 58.9  | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 157C | 1570   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 158I   | 1580   | 49    | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 158C | 1580   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 159I   | 1590   | 39.3  | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 159C | 1590   | 0.4  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 160I   | 1600   | 33    | 0   | 33   | 30  | 0    | 58   | 38   |  | IKZ5P 160C | 1600   | 1.1  | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 161I   | 1610   | 23    | 0   | 23   | 23  | 0    | 85   | 3    |  | IKZ5P 161C | 1610   | 2.6  | 0   |      |      | 0    | 2    | 2    |
| IKZ5C 162I   | 1620   | 14.3  | 0   |      |     | 0    | 27   | 2    |  | IKZ5P 162C | 1620   | 10.5 | 0   | 10.5 | 10.5 | 0    | 12   | 0    |
| IKZ5C 163I   | 1630   | 8.6   | 0   |      |     | 0    | 1    | 0    |  | IKZ5P 163C | 1630   | 9.6  | 0   |      |      | 0    | 42   | 0    |
| IKZ5C 164I   | 1640   | 6.2   | 0   |      |     | 0    | 5    | 1    |  | IKZ5P 164C | 1640   | 15.7 | 0   |      |      | 0    | 55   | 1    |
| IKZ5C 165I   | 1650   | 6     | 0   | 6    | 6   | 0    | 1    | 1    |  | IKZ5P 165C | 1650   | 23.2 | 0   |      |      | 0    | 62   | 41   |
| IKZ5C 166I   | 1660   | 1     | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 166C | 1660   | 31.9 | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 167I   | 1670   | 0.4   | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 167C | 1670   | 41.3 | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 168I   | 1680   | 0.1   | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 168C | 1680   | 51   | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 169I   | 1690   | 0.1   | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 169C | 1690   | 60.9 | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 170I   | 1700   | 0.1   | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 170C | 1700   | 70.9 | 0   |      |      | 0    | 0    | 0    |
| IKZ5C 171I   | 1710   | 0.1   | 0   |      |     | 0    | 0    | 0    |  | IKZ5P 171C | 1710   | 80.8 | 0   |      |      | 0    | 0    | 0    |
| <b>Jan-26 (57d 1/30/26); CSize 50; IKF6 1631.00</b>  |        |       |     |      |     |      |      |      |  |            |        |      |     |      |      |      |      |      |
| IKF6C 156I   | 1560   | 72.3  | 0   |      |     | 0    | 0    | 0    |  | IKF6P 156C | 1560   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKF6C 157I   | 1570   | 62.6  | 0   |      |     | 0    | 0    | 0    |  | IKF6P 157C | 1570   | 0.3  | 0   |      |      | 0    | 0    | 0    |
| IKF6C 158I   | 1580   | 53    | 0   |      |     | 0    | 0    | 0    |  | IKF6P 158C | 1580   | 0.7  | 0   |      |      | 0    | 0    | 0    |
| IKF6C 159I   | 1590   | 43.8  | 0   |      |     | 0    | 0    | 0    |  | IKF6P 159C | 1590   | 1.5  | 0   |      |      | 0    | 0    | 0    |
| IKF6C 160I   | 1600   | 35.1  | 0   |      |     | 0    | 0    | 0    |  | IKF6P 160C | 1600   | 2.7  | 0   |      |      | 0    | 0    | 0    |
| IKF6C 161I   | 1610   | 27.2  | 0   |      |     | 0    | 0    | 0    |  | IKF6P 161C | 1610   | 4.8  | 0   |      |      | 0    | 0    | 0    |
| IKF6C 162I   | 1620   | 20.2  | 0   |      |     | 0    | 0    | 0    |  | IKF6P 162C | 1620   | 7.8  | 0   |      |      | 0    | 0    | 0    |
| IKF6C 163I   | 1630   | 14.4  | 0   |      |     | 0    | 0    | 0    |  | IKF6P 163C | 1630   | 11.9 | 0   |      |      | 0    | 0    | 0    |
| IKF6C 164I   | 1640   | 9.7   | 0   |      |     | 0    | 0    | 0    |  | IKF6P 164C | 1640   | 17.2 | 0   |      |      | 0    | 0    | 0    |
| IKF6C 165I   | 1650   | 6.3   | 0   |      |     | 0    | 0    | 0    |  | IKF6P 165C | 1650   | 23.7 | 0   |      |      | 0    | 0    | 0    |
| IKF6C 166I   | 1660   | 3.8   | 0   |      |     | 0    | 0    | 0    |  | IKF6P 166C | 1660   | 31.2 | 0   |      |      | 0    | 0    | 0    |
| IKF6C 167I   | 1670   | 2.2   | 0   |      |     | 0    | 0    | 0    |  | IKF6P 167C | 1670   | 39.5 | 0   |      |      | 0    | 0    | 0    |
| IKF6C 168I   | 1680   | 1.2   | 0   |      |     | 0    | 0    | 0    |  | IKF6P 168C | 1680   | 48.5 | 0   |      |      | 0    | 0    | 0    |
| IKF6C 169I   | 1690   | 0.6   | 0   |      |     | 0    | 0    | 0    |  | IKF6P 169C | 1690   | 57.8 | 0   |      |      | 0    | 0    | 0    |
| <b>Mar-26 (117d 3/31/26); CSize 50; IKH6 1614.00</b> |        |       |     |      |     |      |      |      |  |            |        |      |     |      |      |      |      |      |
| IKH6C 144I   | 1440   | 173.4 | 0   |      |     | 0    | 0    | 0    |  | IKH6P 144I | 1440   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKH6C 146I   | 1460   | 153.6 | 0   |      |     | 0    | 0    | 0    |  | IKH6P 146I | 1460   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKH6C 148I   | 1480   | 133.8 | 0   |      |     | 0    | 0    | 0    |  | IKH6P 148I | 1480   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKH6C 150I   | 1500   | 114   | 0   |      |     | 0    | 0    | 0    |  | IKH6P 150I | 1500   | 0.1  | 0   |      |      | 0    | 0    | 0    |
| IKH6C 152I   | 1520   | 94.4  | 0   |      |     | 0    | 0    | 0    |  | IKH6P 152I | 1520   | 0.3  | 0   |      |      | 0    | 0    | 0    |
| IKH6C 154I   | 1540   | 75.3  | 0   |      |     | 0    | 0    | 0    |  | IKH6P 154I | 1540   | 0.9  | 0   |      |      | 0    | 0    | 0    |
| IKH6C 156I   | 1560   | 57    | 0   |      |     | 0    | 0    | 0    |  | IKH6P 156I | 1560   | 2.5  | 0   |      |      | 0    | 0    | 0    |
| IKH6C 158I   | 1580   | 40.6  | 0   |      |     | 0    | 0    | 0    |  | IKH6P 158I | 1580   | 5.9  | 0   |      |      | 0    | 0    | 0    |
| IKH6C 160I   | 1600   | 26.7  | 0   |      |     | 0    | 0    | 0    |  | IKH6P 160I | 1600   | 11.8 | 0   |      |      | 0    | 0    | 0    |
| IKH6C 162I   | 1620   | 16.1  | 0   |      |     | 0    | 0    | 0    |  | IKH6P 162I | 1620   | 21   | 0   |      |      | 0    | 0    | 0    |
| IKH6C 164I   | 1640   | 8.7   | 0   |      |     | 0    | 0    | 0    |  | IKH6P 164I | 1640   | 33.5 | 0   |      |      | 0    | 0    | 0    |
| IKH6C 166I   | 1660   | 4.3   | 0   |      |     | 0    | 0    | 0    |  | IKH6P 166I | 1660   | 48.8 | 0   |      |      | 0    | 0    | 0    |
| IKH6C 168I   | 1680   | 1.9   | 0   |      |     | 0    | 0    | 0    |  | IKH6P 168I | 1680   | 66.3 | 0   |      |      | 0    | 0    | 0    |
| <b>Jun-26 (208d 6/30/26); CSize 50; IKM6 1619.00</b> |        |       |     |      |     |      |      |      |  |            |        |      |     |      |      |      |      |      |
| IKM6C 154I   | 1540   | 80.4  | 0   |      |     | 0    | 0    | 0    |  | IKM6P 154I | 1540   | 2.7  | 0   |      |      | 0    | 0    | 0    |
| IKM6C 156I   | 1560   | 63.4  | 0   |      |     | 0    | 0    | 0    |  | IKM6P 156I | 1560   | 5.3  | 0   |      |      | 0    | 0    | 0    |
| IKM6C 158I   | 1580   | 48    | 0   |      |     | 0    | 0    | 0    |  | IKM6P 158I | 1580   | 9.6  | 0   |      |      | 0    | 0    | 0    |
| IKM6C 160I   | 1600   | 34.7  | 0   |      |     | 0    | 0    | 0    |  | IKM6P 160I | 1600   | 16   | 0   |      |      | 0    | 0    | 0    |
| IKM6C 162I   | 1620   | 23.9  | 0   |      |     | 0    | 0    | 0    |  | IKM6P 162I | 1620   | 24.9 | 0   |      |      | 0    | 0    | 0    |
| IKM6C 164I   | 1640   | 15.6  | 0   |      |     | 0    | 0    | 0    |  | IKM6P 164I | 1640   | 36.2 | 0   |      |      | 0    | 0    | 0    |
| IKM6C 166I   | 1660   | 9.6   | 0   |      |     | 0    | 0    | 0    |  | IKM6P 166I | 1660   | 49.9 | 0   |      |      | 0    | 0    | 0    |
| IKM6C 168I   | 1680   | 5.6   | 0   |      |     | 0    | 0    | 0    |  | IKM6P 168I | 1680   | 65.6 | 0   |      |      | 0    | 0    | 0    |
| IKM6C 170I   | 1700   | 3     | 0   |      |     | 0    | 0    | 0    |  | IKM6P 170I | 1700   | 82.7 | 0   |      |      | 0    | 0    | 0    |

| Implied volatility for ATM | Previous day | 1D%CHG |
|----------------------------|--------------|--------|
| DECEMBER CALL              | 5.06         | -10.44 |
| DECEMBER PUT               | 5.37         | 1.70   |
| MEAN                       | 5.22         | -4.57  |

|              | 10Days | 20Days | 30Days | 60Days | 90Days |
|--------------|--------|--------|--------|--------|--------|
| Current      | 8.03   | 8.92   | 9.48   | 11.80  | 12.41  |
| 1 week ago   | 17.62  | 15.33  | 13.90  | 13.62  | 14.02  |
| 1 month ago  | 13.16  | 12.64  | 12.17  | 13.54  | 16.02  |
| 3 months ago | 10.94  | 14.34  | 14.89  | 17.34  | 17.36  |
| 6 months ago | 19.62  | 17.59  | 17.66  | 17.09  | 18.05  |

| Implied volatility for ATM | Previous day | 1D%CHG |
|----------------------------|--------------|--------|
| JANUARY CALL               | 5.07         | -3.80  |
| JANUARY PUT                | 5.07         | -3.80  |
| MEAN                       | 5.07         | -3.80  |

Source: Bloomberg

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