

KOF4C 4650	4650	105	0.00	-	-	-	-	-	KOF4P 4650	4650	805.5	0.00	-	-	-	-	-
KOF4C 4700	4700	96	0.00	-	-	-	-	-	KOF4P 4700	4700	846.5	0.00	-	-	-	-	-
KOF4C 4750	4750	88	0.00	-	-	-	-	-	KOF4P 4750	4750	888	0.00	-	-	-	-	-
KOF4C 4800	4800	80.5	0.00	-	-	-	-	-	KOF4P 4800	4800	930	0.00	-	-	-	-	-
KOF4C 4850	4850	73.5	0.00	-	-	-	-	-	KOF4P 4850	4850	972.5	0.00	-	-	-	-	-
KOF4C 4900	4900	67.5	0.00	-	-	-	-	-	KOF4P 4900	4900	1015.5	0.00	-	-	-	-	-
KOF4C 4950	4950	61.5	0.00	-	-	-	-	-	KOF4P 4950	4950	1059	0.00	-	-	-	-	-
KOF4C 5000	5000	56	0.00	-	-	-	-	-	KOF4P 5000	5000	1103.5	0.00	-	-	-	-	-
KOF4C 5050	5050	51	0.00	-	-	-	-	-	KOF4P 5050	5050	1148	0.00	-	-	-	-	-
KOF4C 5100	5100	46.5	0.00	-	-	-	-	-	KOF4P 5100	5100	1192.5	0.00	-	-	-	-	-
KOF4C 5150	5150	42.5	0.00	-	-	-	-	-	KOF4P 5150	5150	1238	0.00	-	-	-	-	-
KOF4C 5200	5200	38.5	0.00	-	-	-	-	-	KOF4P 5200	5200	1283.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
OCT 23	CALL	36.51	36.55	-0.11
	PUT	36.55	36.49	0.16
	MEAN	36.53	36.52	0.03
NOV 23	CALL	37.01	37.01	0.00
	PUT	37.01	37.03	-0.05
	MEAN	37.01	37.02	-0.03
DEC 23	CALL	37.01	37.01	0.00
	PUT	37.01	37.03	-0.05
	MEAN	37.01	37.02	-0.03

	10Days	20Days	30Days	60Days	90Days
Current	30.82	31.8	34.72	32.24	31
1 week ago	31.77	26.94	26.54	27.85	31
1 month ago	35.92	32.13	29.58	32.86	35
3 months ago	34.96	38.56	42.84	39.78	44
6 months ago	55.25	42.44	55	42.88	38

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

Dealing Desk: (603) 2172 3820 Fax: (603) 2172 2729 Email: futures@kenanga.com.my

Disclaimer: This document has been prepared for general circulation based on information from sources believed to be reliable but we do not make any representations as to its accuracy. Kenanga Futures Sdn Bhd shall not liable for any negligence, default or lack of care and accepts no liability whatsoever for any direct or consequential loss arising from any use of this document.