

KOG4C 4650	4650	93	0.00	-	-	-	-	-	KOG4P 4650	4650	762	0.00	-	-	-	-	-
KOG4C 4700	4700	84.5	0.00	-	-	-	-	-	KOG4P 4700	4700	803	0.00	-	-	-	-	-
KOG4C 4750	4750	77	0.00	-	-	-	-	-	KOG4P 4750	4750	844.5	0.00	-	-	-	-	-
KOG4C 4800	4800	69.5	0.00	-	-	-	-	-	KOG4P 4800	4800	887	0.00	-	-	-	-	-
KOG4C 4850	4850	63	0.00	-	-	-	-	-	KOG4P 4850	4850	930	0.00	-	-	-	-	-
KOG4C 4900	4900	57	0.00	-	-	-	-	-	KOG4P 4900	4900	973.5	0.00	-	-	-	-	-
KOG4C 4950	4950	51.5	0.00	-	-	-	-	-	KOG4P 4950	4950	1017.5	0.00	-	-	-	-	-
KOG4C 5000	5000	46.5	0.00	-	-	-	-	-	KOG4P 5000	5000	1062	0.00	-	-	-	-	-
KOG4C 5050	5050	42	0.00	-	-	-	-	-	KOG4P 5050	5050	1107	0.00	-	-	-	-	-
KOG4C 5100	5100	38	0.00	-	-	-	-	-	KOG4P 5100	5100	1152	0.00	-	-	-	-	-
KOG4C 5150	5150	34	0.00	-	-	-	-	-	KOG4P 5150	5150	1198	0.00	-	-	-	-	-
KOG4C 5200	5200	30.5	0.00	-	-	-	-	-	KOG4P 5200	5200	1244	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
NOV 23	CALL	34.87	34.73	0.40
	PUT	34.87	34.72	0.43
	MEAN	34.87	34.73	0.42
DEC 23	CALL	35.86	35.67	0.53
	PUT	35.86	35.70	0.45
	MEAN	35.86	35.69	0.49
JAN 24	CALL	35.35	35.18	0.48
	PUT	35.34	35.18	0.45
	MEAN	35.35	35.18	0.47

	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 be 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.