

KOZ4C 5000	5000	5	0.00	-	-	-	-	-	KOZ4P 5000	5000	1092.5	0.00	-	-	-	-	-
KOZ4C 5050	5050	4	0.00	-	-	-	-	-	KOZ4P 5050	5050	1141	0.00	-	-	-	-	-
KOZ4C 5100	5100	3	0.00	-	-	-	-	-	KOZ4P 5100	5100	1190	0.00	-	-	-	-	-
KOZ4C 5150	5150	2.5	0.00	-	-	-	-	-	KOZ4P 5150	5150	1239	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
SEP 24	CALL	23.36	23.46	-0.43
	PUT	23.36	23.46	-0.43
	MEAN	23.36	23.46	-0.43
OCT 24	CALL	23.39	23.54	-0.64
	PUT	23.39	23.47	-0.34
	MEAN	23.39	23.51	-0.49
NOV 24	CALL	23.36	23.46	-0.43
	PUT	23.36	23.46	-0.43
	MEAN	23.36	23.46	-0.43

	10Days	20Days	30Days	60Days	90Days
Current	29.24	33.21	33.64	32.22	31
1 week ago	33.31	29.55	28.28	28.9	30
1 month ago	38.22	32.62	30.19	30.88	35
3 months ago	40.80	34.91	44.15	39.09	45
6 months ago	56.82	46.05	47.08	44.39	39

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.