

KOH2C 4850	4850	55	0.92	-	-	-	-	-	KOH2P 4850	4850	913	-3.59	-	-	-	-	-	-
KOH2C 4900	4900	49.5	1.02	-	-	-	-	-	KOH2P 4900	4900	957	-3.48	-	-	-	-	-	-
KOH2C 4950	4950	44	0.00	-	-	-	-	-	KOH2P 4950	4950	1001.5	-3.33	-	-	-	-	-	-
KOH2C 5000	5000	39.5	0.00	-	-	-	-	-	KOH2P 5000	5000	1047	-3.19	-	-	-	-	-	-
KOH2C 5050	5050	35.5	0.00	-	-	-	-	-	KOH2P 5050	5050	1092.5	-3.06	-	-	-	-	-	-
KOH2C 5100	5100	31.5	0.00	-	-	-	300.0	-	KOH2P 5100	5100	1138	-2.98	-	-	-	-	-	-
KOH2C 5150	5150	28	-1.75	-	-	-	-	-	KOH2P 5150	5150	1184.5	-2.87	-	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
NOV 21	CALL	376.85	387.81	-2.83
	PUT	376.64	387.84	-2.89
	MEAN	376.75	387.83	-2.86
DEC 21	CALL	341.71	347.55	-1.68
	PUT	341.56	346.54	-1.44
	MEAN	341.64	347.05	-1.56
JAN 22	CALL	352.03	358.10	-1.70
	PUT	351.91	358.07	-1.72
	MEAN	351.97	358.09	-1.71

	10Days	20Days	30Days	60Days	90Days
Current	30.04	32.09	39.92	44.98	39
1 week ago	26.56	56.28	48.92	37.68	34
1 month ago	32.36	23.84	21.95	22.68	22
3 months ago	25.12	23.01	20.73	22.65	19
6 months ago	13.96	11.88	11.47	18.23	19

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.