

KOQ3C 4850	4850	64.5	0.00	-	-	-	-	-	KOQ3P 4850	4850	997	0.00	-	-	-	-	-	-
KOQ3C 4900	4900	58.5	0.00	-	-	-	-	-	KOQ3P 4900	4900	1040.5	0.00	-	-	-	-	-	-
KOQ3C 4950	4950	53.5	0.00	-	-	-	-	-	KOQ3P 4950	4950	1085	0.00	-	-	-	-	-	-
KOQ3C 5000	5000	48.5	0.00	-	-	-	-	-	KOQ3P 5000	5000	1129.5	0.00	-	-	-	-	-	-
KOQ3C 5050	5050	44	0.00	-	-	-	-	-	KOQ3P 5050	5050	1174.5	0.00	-	-	-	-	-	-
KOQ3C 5100	5100	40	0.00	-	-	-	-	-	KOQ3P 5100	5100	1220	0.00	-	-	-	-	-	-
KOQ3C 5150	5150	36	0.00	-	-	-	-	-	KOQ3P 5150	5150	1265.5	0.00	-	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG
APR 23	CALL	37.32	37.49
	PUT	37.32	37.49
	MEAN	37.32	37.49
MAY 23	CALL	38.15	38.32
	PUT	38.15	38.32
	MEAN	38.15	38.32
JUN 23	CALL	37.32	37.49
	PUT	37.32	37.49
	MEAN	37.32	37.49

	10Days	20Days	30Days	60Days	90Days
Current	31.34	35.91	34.9	31.88	30
1 week ago	21.81	24.56	29.93	28.38	34
1 month ago	21.06	27.09	26.95	35.52	36
3 months ago	43.62	44.36	40.89	40.65	43
6 months ago	40.44	57.92	48.94	37.69	34

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.