

KOU3C 4400	4400	56	0.00	-	-	-	-	-	KOU3P 4400	4400	752	0.00	-	-	-	-	-
KOU3C 4450	4450	49.5	0.00	-	-	-	-	-	KOU3P 4450	4450	795	0.00	-	-	-	-	-
KOU3C 4500	4500	44	0.00	-	-	-	-	-	KOU3P 4500	4500	839	0.00	-	-	-	-	-
KOU3C 4550	4550	39	0.00	-	-	-	-	-	KOU3P 4550	4550	883	0.00	-	-	-	-	-
KOU3C 4600	4600	34	0.00	-	-	-	-	-	KOU3P 4600	4600	928	0.00	-	-	-	-	-
KOU3C 4650	4650	30	0.00	-	-	-	-	-	KOU3P 4650	4650	973.5	0.00	-	-	-	-	-
KOU3C 4700	4700	26.5	0.00	-	-	-	-	-	KOU3P 4700	4700	1019.5	0.00	-	-	-	-	-
KOU3C 4750	4750	23	0.00	-	-	-	-	-	KOU3P 4750	4750	1066	0.00	-	-	-	-	-
KOU3C 4800	4800	20.5	0.00	-	-	-	-	-	KOU3P 4800	4800	1113	0.00	-	-	-	-	-
KOU3C 4850	4850	17.5	0.00	-	-	-	-	-	KOU3P 4850	4850	1160	0.00	-	-	-	-	-
KOU3C 4900	4900	15.5	0.00	-	-	-	-	-	KOU3P 4900	4900	1207	0.00	-	-	-	-	-
KOU3C 4950	4950	13.5	0.00	-	-	-	-	-	KOU3P 4950	4950	1255	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
JUN 23	CALL	34.02	34.50	-1.39
	PUT	34.02	34.54	-1.51
	MEAN	34.02	34.52	-1.45
JUL 23	CALL	34.33	34.94	-1.75
	PUT	34.34	34.89	-1.58
	MEAN	34.34	34.92	-1.66
AUG 23	CALL	34.02	34.50	-1.39
	PUT	34.02	34.54	-1.51
	MEAN	34.02	34.52	-1.45

	10Days	20Days	30Days	60Days	90Days
Current	32.22	37.35	36.19	32.68	31
1 week ago	23.80	25.33	29.86	28.26	34
1 month ago	22.64	28.23	26.95	35.83	35
3 months ago	42.68	44.59	40.42	40.95	43
6 months ago	26.56	56.28	48.92	37.68	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.