





KOX3C 4200	4200	62.5	0.00	-	-	-	-	-	KOX3P 4200	4200	792	0.00	-	-	-	-	-
KOX3C 4250	4250	56	0.00	-	-	-	-	-	KOX3P 4250	4250	835	0.00	-	-	-	-	-
KOX3C 4300	4300	50	0.00	-	-	-	-	-	KOX3P 4300	4300	878.5	0.00	-	-	-	-	-
KOX3C 4350	4350	44.5	0.00	-	-	-	-	-	KOX3P 4350	4350	922.5	0.00	-	-	-	-	-
KOX3C 4400	4400	39.5	0.00	-	-	-	-	-	KOX3P 4400	4400	967.5	0.00	-	-	-	-	-
KOX3C 4450	4450	35.5	0.00	-	-	-	-	-	KOX3P 4450	4450	1012.5	0.00	-	-	-	-	-
KOX3C 4500	4500	31.5	0.00	-	-	-	-	-	KOX3P 4500	4500	1058	0.00	-	-	-	-	-
KOX3C 4550	4550	28	0.00	-	-	-	-	-	KOX3P 4550	4550	1104	0.00	-	-	-	-	-
KOX3C 4600	4600	25	0.00	-	-	-	-	-	KOX3P 4600	4600	1150.5	0.00	-	-	-	-	-
KOX3C 4650	4650	22	0.00	-	-	-	-	-	KOX3P 4650	4650	1197	0.00	-	-	-	-	-
KOX3C 4700	4700	19.5	0.00	-	-	-	-	-	KOX3P 4700	4700	1244	0.00	-	-	-	-	-
KOX3C 4750	4750	17.5	0.00	-	-	-	-	-	KOX3P 4750	4750	1291.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG
JUL 23	CALL	34.54	0.03
	PUT	34.52	-0.03
	MEAN	34.53	0.00
AUG 23	CALL	35.83	-0.08
	PUT	35.83	-0.08
	MEAN	35.83	-0.08
SEP 23	CALL	35.17	-0.06
	PUT	35.17	0.06
	MEAN	35.17	0.00

	10Days	20Days	30Days	60Days	90Days
<b>Current</b>	30.82	31.8	34.72	32.24	31
<b>1 week ago</b>	31.77	26.94	26.54	27.85	31
<b>1 month ago</b>	35.92	32.13	29.58	32.86	35
<b>3 months ago</b>	34.96	38.56	42.84	39.78	44
<b>6 months ago</b>	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.