





KOF4C 4750	4750	89.5	0.00	-	-	-	-	-	KOF4P 4750	4750	792.5	0.00	-	-	-	-	-
KOF4C 4800	4800	81.5	0.00	-	-	-	-	-	KOF4P 4800	4800	833.5	0.00	-	-	-	-	-
KOF4C 4850	4850	74	0.00	-	-	-	-	-	KOF4P 4850	4850	876	0.00	-	-	-	-	-
KOF4C 4900	4900	67	0.00	-	-	-	-	-	KOF4P 4900	4900	918.5	0.00	-	-	-	-	-
KOF4C 4950	4950	61	0.00	-	-	-	-	-	KOF4P 4950	4950	961.5	0.00	-	-	-	-	-
KOF4C 5000	5000	55	0.00	-	-	-	-	-	KOF4P 5000	5000	1005.5	0.00	-	-	-	-	-
KOF4C 5050	5050	50	0.00	-	-	-	-	-	KOF4P 5050	5050	1049.5	0.00	-	-	-	-	-
KOF4C 5100	5100	45	0.00	-	-	-	-	-	KOF4P 5100	5100	1094.5	0.00	-	-	-	-	-
KOF4C 5150	5150	40.5	0.00	-	-	-	-	-	KOF4P 5150	5150	1139.5	0.00	-	-	-	-	-
KOF4C 5200	5200	36.5	0.00	-	-	-	-	-	KOF4P 5200	5200	1185	0.00	-	-	-	-	-
KOF4C 5250	5250	33	0.00	-	-	-	-	-	KOF4P 5250	5250	1231	0.00	-	-	-	-	-
KOF4C 5300	5300	29.5	0.00	-	-	-	-	-	KOF4P 5300	5300	1277.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
OCT 23	CALL	35.70	35.69	0.03
	PUT	35.70	35.69	0.03
	MEAN	35.70	35.69	0.03
NOV 23	CALL	36.36	36.37	-0.03
	PUT	36.36	36.37	-0.03
	MEAN	36.36	36.37	-0.03
DEC 23	CALL	35.70	35.69	0.03
	PUT	35.70	35.69	0.03
	MEAN	35.70	35.69	0.03

	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 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.