

KOG4C 4650	4650	83	0.00	-	-	-	-	-	KOG4P 4650	4650	732	0.00	-	-	-	-	-
KOG4C 4700	4700	74.5	0.00	-	-	-	-	-	KOG4P 4700	4700	773.5	0.00	-	-	-	-	-
KOG4C 4750	4750	67.5	0.00	-	-	-	-	-	KOG4P 4750	4750	815.5	0.00	-	-	-	-	-
KOG4C 4800	4800	60.5	0.00	-	-	-	-	-	KOG4P 4800	4800	858.5	0.00	-	-	-	-	-
KOG4C 4850	4850	54	0.00	-	-	-	-	-	KOG4P 4850	4850	902	0.00	-	-	-	-	-
KOG4C 4900	4900	48.5	0.00	-	-	-	-	-	KOG4P 4900	4900	945.5	0.00	-	-	-	-	-
KOG4C 4950	4950	43.5	0.00	-	-	-	-	-	KOG4P 4950	4950	990	0.00	-	-	-	-	-
KOG4C 5000	5000	39	0.00	-	-	-	-	-	KOG4P 5000	5000	1035	0.00	-	-	-	-	-
KOG4C 5050	5050	34.5	0.00	-	-	-	-	-	KOG4P 5050	5050	1080.5	0.00	-	-	-	-	-
KOG4C 5100	5100	31	0.00	-	-	-	-	-	KOG4P 5100	5100	1126.5	0.00	-	-	-	-	-
KOG4C 5150	5150	27.5	0.00	-	-	-	-	-	KOG4P 5150	5150	1172.5	0.00	-	-	-	-	-
KOG4C 5200	5200	24.5	0.00	-	-	-	-	-	KOG4P 5200	5200	1219	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
NOV 23	CALL	33.86	33.86	0.00
	PUT	33.86	33.83	0.09
	MEAN	33.86	33.85	0.04
DEC 23	CALL	34.82	34.84	-0.06
	PUT	34.82	34.86	-0.11
	MEAN	34.82	34.85	-0.09
JAN 24	CALL	34.37	34.38	-0.03
	PUT	34.32	34.36	-0.12
	MEAN	34.35	34.37	-0.07

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