





KOH4C 4650	4650	84.5	0.00	-	-	-	-	-	KOH4P 4650	4650	793	0.00	-	-	-	-	-
KOH4C 4700	4700	76.5	0.00	-	-	-	-	-	KOH4P 4700	4700	834.5	0.00	-	-	-	-	-
KOH4C 4750	4750	69	0.00	-	-	-	-	-	KOH4P 4750	4750	877	0.00	-	-	-	-	-
KOH4C 4800	4800	62.5	0.00	-	-	-	-	-	KOH4P 4800	4800	920	0.00	-	-	-	-	-
KOH4C 4850	4850	56.5	0.00	-	-	-	-	-	KOH4P 4850	4850	963.5	0.00	-	-	-	-	-
KOH4C 4900	4900	51	0.00	-	-	-	-	-	KOH4P 4900	4900	1007.5	0.00	-	-	-	-	-
KOH4C 4950	4950	46	0.00	-	-	-	-	-	KOH4P 4950	4950	1052	0.00	-	-	-	-	-
KOH4C 5000	5000	41.5	0.00	-	-	-	-	-	KOH4P 5000	5000	1096.5	0.00	-	-	-	-	-
KOH4C 5050	5050	37.5	0.00	-	-	-	-	-	KOH4P 5050	5050	1142	0.00	-	-	-	-	-
KOH4C 5100	5100	33.5	0.00	-	-	-	-	-	KOH4P 5100	5100	1188	0.00	-	-	-	-	-
KOH4C 5150	5150	30	0.00	-	-	-	-	-	KOH4P 5150	5150	1234	0.00	-	-	-	-	-
KOH4C 5200	5200	27	0.00	-	-	-	-	-	KOH4P 5200	5200	1280.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
DEC 23	CALL	34.02	34.04	-0.06
	PUT	34.02	34.04	-0.06
	MEAN	34.02	34.04	-0.06
JAN 24	CALL	34.96	34.97	-0.03
	PUT	34.96	34.97	-0.03
	MEAN	34.96	34.97	-0.03
FEB 24	CALL	34.49	34.49	0.00
	PUT	34.49	34.49	0.00
	MEAN	34.49	34.49	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 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.