

KOJ4C 4900	4900	12.5	0.00	-	-	-	-	-	KOJ4P 4900	4900	1106	0.00	-	-	-	-	-
KOJ4C 4950	4950	10.5	0.00	-	-	-	-	-	KOJ4P 4950	4950	1154	0.00	-	-	-	-	-
KOJ4C 5000	5000	9	0.00	-	-	-	-	-	KOJ4P 5000	5000	1202	0.00	-	-	-	-	-
KOJ4C 5050	5050	7.5	0.00	-	-	-	-	-	KOJ4P 5050	5050	1250	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG
JAN 24	CALL	29.73	29.73
	PUT	29.73	29.67
	MEAN	29.73	29.70
FEB 24	CALL	30.33	30.16
	PUT	30.33	30.16
	MEAN	30.33	30.16
MAR 24	CALL	29.97	30.15
	PUT	29.97	30.14
	MEAN	29.97	30.15

	10Days	20Days	30Days	60Days	90Days
Current	33.84	33.84	33.77	32.7	32
1 week ago	29.02	26.94	26.48	27.75	29
1 month ago	36.23	32.41	29.7	30.78	35
3 months ago	34.97	39.11	43.41	38.75	44
6 months ago	55.18	42.91	54.99	42.96	37

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

Dealing Desk: (603) 2172 3820 Fax: (603) 2172 2729 Email: futures@kenanga.com.my

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