

| | | | | | | | | | | | | | | | | | | |
|------------|------|------|------|---|---|---|---|---|------------|------|--------|------|---|---|---|---|---|---|
| KOJ3C 5350 | 5350 | 92 | 0.00 | - | - | - | - | - | KOJ3P 5350 | 5350 | 1117 | 0.00 | - | - | - | - | - | - |
| KOJ3C 5400 | 5400 | 85 | 0.00 | - | - | - | - | - | KOJ3P 5400 | 5400 | 1160 | 0.00 | - | - | - | - | - | - |
| KOJ3C 5450 | 5450 | 79 | 0.00 | - | - | - | - | - | KOJ3P 5450 | 5450 | 1203.5 | 0.00 | - | - | - | - | - | - |
| KOJ3C 5500 | 5500 | 73 | 0.00 | - | - | - | - | - | KOJ3P 5500 | 5500 | 1247.5 | 0.00 | - | - | - | - | - | - |
| KOJ3C 5550 | 5550 | 67.5 | 0.00 | - | - | - | - | - | KOJ3P 5550 | 5550 | 1291.5 | 0.00 | - | - | - | - | - | - |
| KOJ3C 5600 | 5600 | 62.5 | 0.00 | - | - | - | - | - | KOJ3P 5600 | 5600 | 1336 | 0.00 | - | - | - | - | - | - |

| Implied volatility for ATM | | Previous day | 1D%CHG | |
|----------------------------|------|--------------|--------|------|
| JAN 23 | CALL | 43.31 | 43.31 | 0.00 |
| | PUT | 43.31 | 43.31 | 0.00 |
| | MEAN | 43.31 | 43.31 | 0.00 |
| FEB 23 | CALL | 43.31 | 43.31 | 0.00 |
| | PUT | 43.31 | 43.31 | 0.00 |
| | MEAN | 43.31 | 43.31 | 0.00 |
| MAR 23 | CALL | 42.53 | 42.52 | 0.02 |
| | PUT | 42.52 | 42.51 | 0.02 |
| | MEAN | 42.53 | 42.52 | 0.02 |

| | 10Days | 20Days | 30Days | 60Days | 90Days |
|--------------|--------|--------|--------|--------|--------|
| Current | 35.95 | 38.57 | 34.99 | 32.35 | 31 |
| 1 week ago | 23.36 | 30.65 | 29.81 | 29.65 | 34 |
| 1 month ago | 22.53 | 25.28 | 30.08 | 35.85 | 37 |
| 3 months ago | 51.28 | 41.13 | 37.88 | 39.28 | 43 |
| 6 months ago | 49.22 | 57.86 | 49.2 | 37.67 | 33 |

Source: Bloomberg

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