

| Implied volatility for ATM | | Previous day | 1D%CHG | |
|----------------------------|------|--------------|--------|------|
| JUN 23 | CALL | 34.35 | 34.18 | 0.50 |
| | PUT | 34.35 | 34.23 | 0.35 |
| | MEAN | 34.35 | 34.21 | 0.42 |
| JUL 23 | CALL | 34.67 | 34.48 | 0.55 |
| | PUT | 34.67 | 34.48 | 0.55 |
| | MEAN | 34.67 | 34.48 | 0.55 |
| AUG 23 | CALL | 34.35 | 34.18 | 0.50 |
| | PUT | 34.35 | 34.23 | 0.35 |
| | MEAN | 34.35 | 34.21 | 0.42 |

| | 10Days | 20Days | 30Days | 60Days | 90Days |
|--------------|--------|--------|--------|--------|--------|
| Current | 32.22 | 37.35 | 36.19 | 32.68 | 31 |
| 1 week ago | 23.80 | 25.33 | 29.86 | 28.26 | 34 |
| 1 month ago | 22.64 | 28.23 | 26.95 | 35.83 | 35 |
| 3 months ago | 42.68 | 44.59 | 40.42 | 40.95 | 43 |
| 6 months ago | 26.56 | 56.28 | 48.92 | 37.68 | 34 |

Source: Bloomberg

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