

KOV3C 4200	4200	27	0.00	-	-	-	100.0	-	KOV3P 4200	4200	918	0.00	-	-	-	-	-
KOV3C 4250	4250	23.5	0.00	-	-	-	-	-	KOV3P 4250	4250	964	0.00	-	-	-	-	-
KOV3C 4300	4300	20.5	0.00	-	-	-	-	-	KOV3P 4300	4300	1010.5	0.00	-	-	-	-	-
KOV3C 4350	4350	18	0.00	-	-	-	-	-	KOV3P 4350	4350	1057.5	0.00	-	-	-	-	-
KOV3C 4400	4400	15.5	0.00	-	-	-	-	-	KOV3P 4400	4400	1104.5	0.00	-	-	-	-	-
KOV3C 4450	4450	13.5	0.00	-	-	-	-	-	KOV3P 4450	4450	1152	0.00	-	-	-	-	-
KOV3C 4500	4500	11.5	0.00	-	-	-	-	-	KOV3P 4500	4500	1200	0.00	-	-	-	-	-
KOV3C 4550	4550	10	0.00	-	-	-	-	-	KOV3P 4550	4550	1248	0.00	-	-	-	-	-
KOV3C 4600	4600	8.5	0.00	-	-	-	-	-	KOV3P 4600	4600	1296	0.00	-	-	-	-	-
KOV3C 4650	4650	7.5	0.00	-	-	-	-	-	KOV3P 4650	4650	1344.5	0.00	-	-	-	-	-
KOV3C 4700	4700	6.5	0.00	-	-	-	-	-	KOV3P 4700	4700	1393	0.00	-	-	-	-	-
KOV3C 4750	4750	5.5	0.00	-	-	-	-	-	KOV3P 4750	4750	1441.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
JUL 23	CALL	33.42	33.38	0.12
	PUT	33.38	33.40	-0.06
	MEAN	33.40	33.39	0.03
AUG 23	CALL	34.51	34.50	0.03
	PUT	34.51	34.50	0.03
	MEAN	34.51	34.50	0.03
SEP 23	CALL	33.72	33.71	0.03
	PUT	33.73	33.71	0.06
	MEAN	33.73	33.71	0.04

	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

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