

KOZ3C 4400	4400	75	0.00	-	-	-	-	-	KOZ3P 4400	4400	782.5	0.00	-	-	-	-	-
KOZ3C 4450	4450	67.5	0.00	-	-	-	-	-	KOZ3P 4450	4450	824.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	60.5	0.00	-	-	-	-	-	KOZ3P 4500	4500	867.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	54.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	911	0.00	-	-	-	-	-
KOZ3C 4600	4600	49	0.00	-	-	-	-	-	KOZ3P 4600	4600	955	0.00	-	-	-	-	-
KOZ3C 4650	4650	44	0.00	-	-	-	-	-	KOZ3P 4650	4650	999.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	39.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	1044.5	0.00	-	-	-	-	-
KOZ3C 4750	4750	35.5	0.00	-	-	-	-	-	KOZ3P 4750	4750	1090	0.00	-	-	-	-	-
KOZ3C 4800	4800	31.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	1135.5	0.00	-	-	-	-	-
KOZ3C 4850	4850	28	0.00	-	-	-	-	-	KOZ3P 4850	4850	1182	0.00	-	-	-	-	-
KOZ3C 4900	4900	25	0.00	-	-	-	-	-	KOZ3P 4900	4900	1228.5	0.00	-	-	-	-	-
KOZ3C 4950	4950	22.5	0.00	-	-	-	-	-	KOZ3P 4950	4950	1275.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
SEP 23	CALL	36.03	35.87	0.45
	PUT	36.03	35.85	0.50
	MEAN	36.03	35.86	0.47
OCT 23	CALL	36.67	36.53	0.38
	PUT	36.69	36.53	0.44
	MEAN	36.68	36.53	0.41
NOV 23	CALL	36.36	36.20	0.44
	PUT	36.36	36.17	0.53
	MEAN	36.36	36.19	0.48

	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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