

| | | | | | | | | | | | | | | | | | |
|------------|------|------|------|---|---|---|---|---|------------|------|--------|------|---|---|---|---|---|
| KOF4C 4600 | 4600 | 108 | 0.00 | - | - | - | - | - | KOF4P 4600 | 4600 | 777 | 0.00 | - | - | - | - | - |
| KOF4C 4650 | 4650 | 98.5 | 0.00 | - | - | - | - | - | KOF4P 4650 | 4650 | 817.5 | 0.00 | - | - | - | - | - |
| KOF4C 4700 | 4700 | 90.5 | 0.00 | - | - | - | - | - | KOF4P 4700 | 4700 | 858.5 | 0.00 | - | - | - | - | - |
| KOF4C 4750 | 4750 | 82.5 | 0.00 | - | - | - | - | - | KOF4P 4750 | 4750 | 900.5 | 0.00 | - | - | - | - | - |
| KOF4C 4800 | 4800 | 75.5 | 0.00 | - | - | - | - | - | KOF4P 4800 | 4800 | 942.5 | 0.00 | - | - | - | - | - |
| KOF4C 4850 | 4850 | 69 | 0.00 | - | - | - | - | - | KOF4P 4850 | 4850 | 985.5 | 0.00 | - | - | - | - | - |
| KOF4C 4900 | 4900 | 63 | 0.00 | - | - | - | - | - | KOF4P 4900 | 4900 | 1029 | 0.00 | - | - | - | - | - |
| KOF4C 4950 | 4950 | 57 | 0.00 | - | - | - | - | - | KOF4P 4950 | 4950 | 1073 | 0.00 | - | - | - | - | - |
| KOF4C 5000 | 5000 | 52 | 0.00 | - | - | - | - | - | KOF4P 5000 | 5000 | 1117.5 | 0.00 | - | - | - | - | - |
| KOF4C 5050 | 5050 | 47.5 | 0.00 | - | - | - | - | - | KOF4P 5050 | 5050 | 1162 | 0.00 | - | - | - | - | - |
| KOF4C 5100 | 5100 | 43 | 0.00 | - | - | - | - | - | KOF4P 5100 | 5100 | 1207.5 | 0.00 | - | - | - | - | - |
| KOF4C 5150 | 5150 | 39 | 0.00 | - | - | - | - | - | KOF4P 5150 | 5150 | 1253 | 0.00 | - | - | - | - | - |

| Implied volatility for ATM | | | Previous day | 1D%CHG |
|----------------------------|------|-------|--------------|--------|
| OCT 23 | CALL | 36.87 | 36.52 | 0.96 |
| | PUT | 36.87 | 36.53 | 0.93 |
| | MEAN | 36.87 | 36.53 | 0.94 |
| NOV 23 | CALL | 37.31 | 36.98 | 0.89 |
| | PUT | 37.31 | 37.00 | 0.84 |
| | MEAN | 37.31 | 36.99 | 0.87 |
| DEC 23 | CALL | 36.87 | 36.52 | 0.96 |
| | PUT | 36.87 | 36.53 | 0.93 |
| | MEAN | 36.87 | 36.53 | 0.94 |

| | 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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