





|            |      |      |      |   |   |   |   |   |            |      |        |      |   |   |   |   |   |
|------------|------|------|------|---|---|---|---|---|------------|------|--------|------|---|---|---|---|---|
| KOG4C 4650 | 4650 | 92.5 | 0.00 | - | - | - | - | - | KOG4P 4650 | 4650 | 723    | 0.00 | - | - | - | - | - |
| KOG4C 4700 | 4700 | 84   | 0.00 | - | - | - | - | - | KOG4P 4700 | 4700 | 763.5  | 0.00 | - | - | - | - | - |
| KOG4C 4750 | 4750 | 75.5 | 0.00 | - | - | - | - | - | KOG4P 4750 | 4750 | 805    | 0.00 | - | - | - | - | - |
| KOG4C 4800 | 4800 | 68.5 | 0.00 | - | - | - | - | - | KOG4P 4800 | 4800 | 847.5  | 0.00 | - | - | - | - | - |
| KOG4C 4850 | 4850 | 61.5 | 0.00 | - | - | - | - | - | KOG4P 4850 | 4850 | 890    | 0.00 | - | - | - | - | - |
| KOG4C 4900 | 4900 | 55.5 | 0.00 | - | - | - | - | - | KOG4P 4900 | 4900 | 933.5  | 0.00 | - | - | - | - | - |
| KOG4C 4950 | 4950 | 50   | 0.00 | - | - | - | - | - | KOG4P 4950 | 4950 | 977.5  | 0.00 | - | - | - | - | - |
| KOG4C 5000 | 5000 | 45   | 0.00 | - | - | - | - | - | KOG4P 5000 | 5000 | 1022   | 0.00 | - | - | - | - | - |
| KOG4C 5050 | 5050 | 40.5 | 0.00 | - | - | - | - | - | KOG4P 5050 | 5050 | 1067   | 0.00 | - | - | - | - | - |
| KOG4C 5100 | 5100 | 36   | 0.00 | - | - | - | - | - | KOG4P 5100 | 5100 | 1112.5 | 0.00 | - | - | - | - | - |
| KOG4C 5150 | 5150 | 32.5 | 0.00 | - | - | - | - | - | KOG4P 5150 | 5150 | 1158   | 0.00 | - | - | - | - | - |
| KOG4C 5200 | 5200 | 29   | 0.00 | - | - | - | - | - | KOG4P 5200 | 5200 | 1204   | 0.00 | - | - | - | - | - |

| Implied volatility for ATM |      | Previous day | 1D%CHG |
|----------------------------|------|--------------|--------|
| NOV 23                     | CALL | 34.04        | 0.00   |
|                            | PUT  | 34.02        | -0.06  |
|                            | MEAN | 34.03        | -0.03  |
| DEC 23                     | CALL | 34.99        | -0.09  |
|                            | PUT  | 34.99        | -0.09  |
|                            | MEAN | 34.99        | -0.09  |
| JAN 24                     | CALL | 34.52        | 0.00   |
|                            | PUT  | 34.52        | 0.06   |
|                            | MEAN | 34.52        | 0.03   |

|                     | 10Days | 20Days | 30Days | 60Days | 90Days |
|---------------------|--------|--------|--------|--------|--------|
| <b>Current</b>      | 30.82  | 31.8   | 34.72  | 32.24  | 31     |
| <b>1 week ago</b>   | 31.77  | 26.94  | 26.54  | 27.85  | 31     |
| <b>1 month ago</b>  | 35.92  | 32.13  | 29.58  | 32.86  | 35     |
| <b>3 months ago</b> | 34.96  | 38.56  | 42.84  | 39.78  | 44     |
| <b>6 months ago</b> | 55.25  | 42.44  | 55     | 42.88  | 38     |

Source: Bloomberg

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