

KOH4C 4550	4550	75.5	0.00	-	-	-	-	-	KOH4P 4550	4550	769	0.00	-	-	-	-	-
KOH4C 4600	4600	68	0.00	-	-	-	-	-	KOH4P 4600	4600	811	0.00	-	-	-	-	-
KOH4C 4650	4650	61	0.00	-	-	-	-	-	KOH4P 4650	4650	854	0.00	-	-	-	-	-
KOH4C 4700	4700	55	0.00	-	-	-	-	-	KOH4P 4700	4700	897	0.00	-	-	-	-	-
KOH4C 4750	4750	49	0.00	-	-	-	-	-	KOH4P 4750	4750	941	0.00	-	-	-	-	-
KOH4C 4800	4800	44	0.00	-	-	-	-	-	KOH4P 4800	4800	985.5	0.00	-	-	-	-	-
KOH4C 4850	4850	39.5	0.00	-	-	-	-	-	KOH4P 4850	4850	1030.5	0.00	-	-	-	-	-
KOH4C 4900	4900	35	0.00	-	-	-	-	-	KOH4P 4900	4900	1075.5	0.00	-	-	-	-	-
KOH4C 4950	4950	31.5	0.00	-	-	-	-	-	KOH4P 4950	4950	1121.5	0.00	-	-	-	-	-
KOH4C 5000	5000	28	0.00	-	-	-	-	-	KOH4P 5000	5000	1167.5	0.00	-	-	-	-	-
KOH4C 5050	5050	25	0.00	-	-	-	-	-	KOH4P 5050	5050	1214	0.00	-	-	-	-	-
KOH4C 5100	5100	22	0.00	-	-	-	-	-	KOH4P 5100	5100	1261	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
DEC 23	CALL	34.69	34.68	0.03
	PUT	34.69	34.66	0.09
	MEAN	34.69	34.67	0.06
JAN 24	CALL	35.20	35.17	0.09
	PUT	35.20	35.17	0.09
	MEAN	35.20	35.17	0.09
FEB 24	CALL	34.69	34.68	0.03
	PUT	34.69	34.66	0.09
	MEAN	34.69	34.67	0.06

	10Days	20Days	30Days	60Days	90Days
Current	33.84	33.84	33.77	32.7	32
1 week ago	29.02	26.94	26.48	27.75	29
1 month ago	36.23	32.41	29.7	30.78	35
3 months ago	34.97	39.11	43.41	38.75	44
6 months ago	55.18	42.91	54.99	42.96	37

Source: Bloomberg

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