





KOJ4C 4350	4350	81.5	0.00	-	-	-	-	-	KOJ4P 4350	4350	730	0.00	-	-	-	-	-
KOJ4C 4400	4400	73.5	0.00	-	-	-	-	-	KOJ4P 4400	4400	771.5	0.00	-	-	-	-	-
KOJ4C 4450	4450	66	0.00	-	-	-	-	-	KOJ4P 4450	4450	813.5	0.00	-	-	-	-	-
KOJ4C 4500	4500	59.5	0.00	-	-	-	-	-	KOJ4P 4500	4500	856	0.00	-	-	-	-	-
KOJ4C 4550	4550	53.5	0.00	-	-	-	-	-	KOJ4P 4550	4550	899.5	0.00	-	-	-	-	-
KOJ4C 4600	4600	48	0.00	-	-	-	-	-	KOJ4P 4600	4600	943.5	0.00	-	-	-	-	-
KOJ4C 4650	4650	43	0.00	-	-	-	-	-	KOJ4P 4650	4650	988	0.00	-	-	-	-	-
KOJ4C 4700	4700	38.5	0.00	-	-	-	-	-	KOJ4P 4700	4700	1033	0.00	-	-	-	-	-
KOJ4C 4750	4750	34.5	0.00	-	-	-	-	-	KOJ4P 4750	4750	1078.5	0.00	-	-	-	-	-
KOJ4C 4800	4800	30.5	0.00	-	-	-	-	-	KOJ4P 4800	4800	1124	0.00	-	-	-	-	-
KOJ4C 4850	4850	27.5	0.00	-	-	-	-	-	KOJ4P 4850	4850	1170.5	0.00	-	-	-	-	-
KOJ4C 4900	4900	24.5	0.00	-	-	-	-	-	KOJ4P 4900	4900	1217	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
DEC 23	CALL	34.02	34.19	-0.50
	PUT	33.97	34.21	-0.70
	MEAN	34.00	34.20	-0.60
JAN 24	CALL	34.29	34.70	-1.18
	PUT	34.29	34.65	-1.04
	MEAN	34.29	34.68	-1.11
FEB 24	CALL	34.02	34.19	-0.50
	PUT	33.97	34.21	-0.70
	MEAN	34.00	34.20	-0.60

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

Source: Bloomberg

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