

KOJ4C 4800	4800	16.5	0.00	-	-	-	-	-	KOJ4P 4800	4800	1113	0.00	-	-	-	-	-
KOJ4C 4850	4850	14	0.00	-	-	-	-	-	KOJ4P 4850	4850	1160	0.00	-	-	-	-	-
KOJ4C 4900	4900	12.5	0.00	-	-	-	-	-	KOJ4P 4900	4900	1208	0.00	-	-	-	-	-
KOJ4C 4950	4950	10.5	0.00	-	-	-	-	-	KOJ4P 4950	4950	1255.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
JAN 24	CALL	30.39	30.22	0.56
	PUT	30.34	30.19	0.50
	MEAN	30.37	30.21	0.53
FEB 24	CALL	31.15	30.99	0.52
	PUT	31.15	31.04	0.35
	MEAN	31.15	31.02	0.44
MAR 24	CALL	30.82	30.69	0.42
	PUT	30.82	30.71	0.36
	MEAN	30.82	30.70	0.39

	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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