

KOJ4C 4900	4900	9.5	0.00	-	-	-	-	-	KOJ4P 4900	4900	1132.5	0.00	-	-	-	-	-	-
KOJ4C 4950	4950	8	0.00	-	-	-	-	-	KOJ4P 4950	4950	1180.5	0.00	-	-	-	-	-	-
KOJ4C 5000	5000	7	0.00	-	-	-	-	-	KOJ4P 5000	5000	1229	0.00	-	-	-	-	-	-
KOJ4C 5050	5050	6	0.00	-	-	-	-	-	KOJ4P 5050	5050	1277.5	0.00	-	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
JAN 24	CALL	29.20	29.73	-1.78
	PUT	29.18	29.73	-1.85
	MEAN	29.19	29.73	-1.82
FEB 24	CALL	30.13	30.33	-0.66
	PUT	30.12	30.33	-0.69
	MEAN	30.13	30.33	-0.68
MAR 24	CALL	29.54	29.97	-1.43
	PUT	29.50	29.97	-1.57
	MEAN	29.52	29.97	-1.50

	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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