





KOZ3C 4450	4450	77	0.00	-	-	-	-	-	KOZ3P 4450	4450	786.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	69.5	0.00	-	-	-	-	-	KOZ3P 4500	4500	828.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	62.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	871.5	0.00	-	-	-	-	-
KOZ3C 4600	4600	56.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	914.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	51	0.00	-	-	-	-	-	KOZ3P 4650	4650	958.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	45.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	1003	0.00	-	-	-	-	-
KOZ3C 4750	4750	41	0.00	-	-	-	-	-	KOZ3P 4750	4750	1048	0.00	-	-	-	-	-
KOZ3C 4800	4800	36.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	1093	0.00	-	-	-	-	-
KOZ3C 4850	4850	33	0.00	-	-	-	-	-	KOZ3P 4850	4850	1139	0.00	-	-	-	-	-
KOZ3C 4900	4900	29.5	0.00	-	-	-	-	-	KOZ3P 4900	4900	1185	0.00	-	-	-	-	-
KOZ3C 4950	4950	26.5	0.00	-	-	-	-	-	KOZ3P 4950	4950	1231.5	0.00	-	-	-	-	-
KOZ3C 5000	5000	23.5	0.00	-	-	-	-	-	KOZ3P 5000	5000	1278	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
SEP 23	CALL	35.87	35.69	0.50
	PUT	35.85	35.70	0.42
	MEAN	35.86	35.70	0.46
OCT 23	CALL	36.53	36.35	0.50
	PUT	36.53	36.35	0.50
	MEAN	36.53	36.35	0.50
NOV 23	CALL	36.20	36.03	0.47
	PUT	36.17	36.03	0.39
	MEAN	36.19	36.03	0.43

	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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