

KOH4C 4550	4550	84	0.00	-	-	-	-	-	KOH4P 4550	4550	787	0.00	-	-	-	-	-
KOH4C 4600	4600	76.5	0.00	-	-	-	-	-	KOH4P 4600	4600	828.5	0.00	-	-	-	-	-
KOH4C 4650	4650	69	0.00	-	-	-	-	-	KOH4P 4650	4650	870.5	0.00	-	-	-	-	-
KOH4C 4700	4700	62.5	0.00	-	-	-	-	-	KOH4P 4700	4700	913.5	0.00	-	-	-	-	-
KOH4C 4750	4750	56.5	0.00	-	-	-	-	-	KOH4P 4750	4750	957	0.00	-	-	-	-	-
KOH4C 4800	4800	51	0.00	-	-	-	-	-	KOH4P 4800	4800	1001	0.00	-	-	-	-	-
KOH4C 4850	4850	46	0.00	-	-	-	-	-	KOH4P 4850	4850	1045.5	0.00	-	-	-	-	-
KOH4C 4900	4900	41.5	0.00	-	-	-	-	-	KOH4P 4900	4900	1090.5	0.00	-	-	-	-	-
KOH4C 4950	4950	37.5	0.00	-	-	-	-	-	KOH4P 4950	4950	1135.5	0.00	-	-	-	-	-
KOH4C 5000	5000	33.5	0.00	-	-	-	-	-	KOH4P 5000	5000	1181.5	0.00	-	-	-	-	-
KOH4C 5050	5050	30	0.00	-	-	-	-	-	KOH4P 5050	5050	1227.5	0.00	-	-	-	-	-
KOH4C 5100	5100	27	0.00	-	-	-	-	-	KOH4P 5100	5100	1274	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
NOV 23	CALL	34.21	33.84	1.09
	PUT	34.18	33.83	1.03
	MEAN	34.20	33.84	1.06
DEC 23	CALL	35.14	34.85	0.83
	PUT	35.14	34.85	0.83
	MEAN	35.14	34.85	0.83
JAN 24	CALL	34.66	34.33	0.96
	PUT	34.66	34.33	0.96
	MEAN	34.66	34.33	0.96

	10Days	20Days	30Days	60Days	90Days
Current	30.82	31.8	34.72	32.24	31
1 week ago	31.77	26.94	26.54	27.85	31
1 month ago	35.92	32.13	29.58	32.86	35
3 months ago	34.96	38.56	42.84	39.78	44
6 months ago	55.25	42.44	55	42.88	38

Source: Bloomberg

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