

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	3,644	62	3,562	3,690	3,562	1,139	4,374
AUG 23	3,629	61	3,543	3,679	3,518	3,793	33,890
SEP 23	3,620	58	3,536	3,675	3,512	28,468	44,345
OCT 23	3,618	52	3,538	3,671	3,527	5,182	20,216
NOV 23	3,630	52	3,559	3,676	3,534	2,881	18,204
DEC 23	3,644	43	3,564	3,690	3,562	2,122	13,937
JAN 24	3,664	43	3,596	3,713	3,580	2,321	14,445
FEB 24	3,686	43	3,620	3,727	3,612	1,011	5,108
MAR 24	3,707	47	3,640	3,737	3,640	582	13,373
APR 24	3,712	47	3,731	3,734	3,686	143	1,770
MAY 24	3,715	50	3,663	3,732	3,663	472	6,637
JUN 24	3,716	50				17	57
JUL 24	3,713	50	3,736	3,736	3,679	141	3,459
SEP 24	3,719	50	3,690	3,690	3,671	39	585
NOV 24	3,714	50					88
JAN 25	3,714	50					
MAR 25	3,714	50					
MAY 25	3,714	50					
JUL 25	3,714	50					
SEP 25	3,714	50					
NOV 25	3,714	50					
JAN 26	3,714	50					
MAR 26	3,714	50					
MAY 26	3,714	50					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	57.94	2.17	55.79	58.10	55.70	53,968	32,885
AUG 23	56.57	1.74	54.83	56.68	54.63	40,879	86,665
SEP 23	55.66	1.49	54.17	55.75	53.75	19,254	54,146
OCT 23	55.11	1.26	53.74	55.21	53.35	13,494	35,078
NOV 23	54.96	1.20	53.75	55.02	53.08	67,252	173,663
DEC 23	54.80	1.16	53.47	54.84	52.92	7,994	33,346
JAN 24	54.46	1.11	53.22	54.54	52.62	3,529	27,012
MAR 24	54.24	1.10	53.03	54.33	52.41	1,998	19,186
MAY 24	53.98	1.05	52.84	54.03	52.26	1,384	21,784
JUL 24	53.58	1.00	52.62	53.62	52.54	98	1,955
SEP 24	53.06	0.93	52.51	53.01	52.51	54	1,379
OCT 24	52.45	0.88	51.71	52.40	51.71	31	714
DEC 24	52.30	0.88	50.73	52.38	50.73	230	4,505
JAN 25	52.23	0.89	-	-	-	-	21
MAR 25	52.16	0.92	-	-	-	-	18

Source : Bloomberg

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
<b>Sep-23 (14d 7/10/23); CSIZE 25; KOU3 3620.00</b>																		
KOU3C 2400	2400	1218.5	0.00	-	-	-	-	-		KOU3P 2400	2400	0.5	0.00	-	-	-	-	-
KOU3C 2450	2450	1168.5	0.00	-	-	-	-	-		KOU3P 2450	2450	0.5	0.00	-	-	-	-	-
KOU3C 2500	2500	1118.5	0.00	-	-	-	-	-		KOU3P 2500	2500	0.5	0.00	-	-	-	-	-
KOU3C 2550	2550	1068.5	0.00	-	-	-	-	-		KOU3P 2550	2550	0.5	0.00	-	-	-	-	-
KOU3C 2600	2600	1018.5	0.00	-	-	-	-	-		KOU3P 2600	2600	0.5	0.00	-	-	-	-	-
KOU3C 2650	2650	968.5	0.00	-	-	-	-	-		KOU3P 2650	2650	0.5	0.00	-	-	-	-	-
KOU3C 2700	2700	918.5	0.00	-	-	-	-	-		KOU3P 2700	2700	0.5	0.00	-	-	-	-	-
KOU3C 2750	2750	869	0.00	-	-	-	-	-		KOU3P 2750	2750	0.5	0.00	-	-	-	-	-
KOU3C 2800	2800	819	0.00	-	-	-	-	-		KOU3P 2800	2800	0.5	0.00	-	-	-	-	-
KOU3C 2850	2850	769	0.00	-	-	-	-	-		KOU3P 2850	2850	0.5	0.00	-	-	-	-	-
KOU3C 2900	2900	719	0.00	-	-	-	-	-		KOU3P 2900	2900	0.5	0.00	-	-	-	-	-
KOU3C 2950	2950	669.5	0.00	-	-	-	-	-		KOU3P 2950	2950	0.5	0.00	-	-	-	-	-
KOU3C 3000	3000	620	0.00	-	-	-	-	-		KOU3P 3000	3000	1	0.00	-	-	-	-	500
KOU3C 3050	3050	570.5	0.00	-	-	-	-	-		KOU3P 3050	3050	1.5	0.00	-	-	-	-	-
KOU3C 3100	3100	522	0.00	-	-	-	-	-		KOU3P 3100	3100	2.5	0.00	-	-	-	-	-
KOU3C 3150	3150	473.5	0.00	-	-	-	-	-		KOU3P 3150	3150	4.5	0.00	-	-	-	-	-
KOU3C 3200	3200	426.5	0.00	-	-	-	-	-		KOU3P 3200	3200	7	0.00	-	-	-	-	500
KOU3C 3250	3250	380.5	0.00	-	-	-	-	-		KOU3P 3250	3250	11	0.00	-	-	-	-	-
KOU3C 3300	3300	336	0.00	-	-	-	-	-		KOU3P 3300	3300	16.5	0.00	-	-	-	-	-
KOU3C 3350	3350	293.5	0.00	-	-	-	-	-		KOU3P 3350	3350	24	0.00	-	-	-	-	-
KOU3C 3400	3400	254	0.00	-	-	-	-	-		KOU3P 3400	3400	34	0.00	-	-	-	-	600
KOU3C 3450	3450	216.5	0.00	-	-	-	-	-		KOU3P 3450	3450	47	0.00	-	-	-	-	-
KOU3C 3500	3500	182.5	0.00	-	-	-	-	-	150.0	KOU3P 3500	3500	63	0.00	-	-	-	-	-
KOU3C 3550	3550	152	0.00	-	-	-	-	-	-	KOU3P 3550	3550	82	0.00	-	-	-	-	-
KOU3C 3600	3600	124.5	0.00	-	-	-	-	-	-	KOU3P 3600	3600	104.5	0.00	-	-	-	-	-
KOU3C 3650	3650	100.5	0.00	-	-	-	-	-	-	KOU3P 3650	3650	130.5	0.00	-	-	-	-	-
KOU3C 3700	3700	80.5	0.00	-	-	-	-	-	100.0	KOU3P 3700	3700	160	0.00	-	-	-	-	100
KOU3C 3750	3750	63	0.00	-	-	-	-	-	-	KOU3P 3750	3750	193	0.00	-	-	-	-	-
KOU3C 3800	3800	49	0.00	-	-	-	-	-	-	KOU3P 3800	3800	228.5	0.00	-	-	-	-	-
KOU3C 3850	3850	37	0.00	-	-	-	-	-	-	KOU3P 3850	3850	267	0.00	-	-	-	-	-
KOU3C 3900	3900	28	0.00	-	-	-	-	-	800.0 (200.0)	KOU3P 3900	3900	307.5	0.00	-	-	-	-	-
KOU3C 3950	3950	20.5	0.00	-	-	-	-	-	-	KOU3P 3950	3950	350	0.00	-	-	-	-	-
KOU3C 4000	4000	15	0.00	-	-	-	-	-	50.0	KOU3P 4000	4000	394.5	0.00	-	-	-	-	-
KOU3C 4050	4050	11	0.00	-	-	-	-	-	-	KOU3P 4050	4050	440	0.00	-	-	-	-	-
KOU3C 4100	4100	7.5	0.00	-	-	-	-	-	-	KOU3P 4100	4100	487	0.00	-	-	-	-	-
KOU3C 4150	4150	5.5	0.00	-	-	-	-	-	-	KOU3P 4150	4150	534.5	0.00	-	-	-	-	-
KOU3C 4200	4200	3.5	0.00	-	-	-	-	-	200.0	KOU3P 4200	4200	583	0.00	-	-	-	-	-
KOU3C 4250	4250	2.5	0.00	-	-	-	-	-	-	KOU3P 4250	4250	631.5	0.00	-	-	-	-	-
KOU3C 4300	4300	1.5	0.00	-	-	-	-	-	-	KOU3P 4300	4300	680.5	0.00	-	-	-	-	-
KOU3C 4350	4350	1	0.00	-	-	-	-	-	-	KOU3P 4350	4350	730	0.00	-	-	-	-	-
KOU3C 4400	4400	0.5	0.00	-	-	-	-	-	-	KOU3P 4400	4400	779.5	0.00	-	-	-	-	-
KOU3C 4450	4450	0.5	0.00	-	-	-	-	-	-	KOU3P 4450	4450	829.5	0.00	-	-	-	-	-
KOU3C 4500	4500	0.5	0.00	-	-	-	-	-	-	KOU3P 4500	4500	879	0.00	-	-	-	-	-
KOU3C 4550	4550	0.5	0.00	-	-	-	-	-	-	KOU3P 4550	4550	929	0.00	-	-	-	-	-
KOU3C 4600	4600	0.5	0.00	-	-	-	-	-	-	KOU3P 4600	4600	978.5	0.00	-	-	-	-	-
KOU3C 4650	4650	0.5	0.00	-	-	-	-	-	-	KOU3P 4650	4650	1028.5	0.00	-	-	-	-	-
KOU3C 4700	4700	0.5	0.00	-	-	-	-	-	-	KOU3P 4700	4700	1078.5	0.00	-	-	-	-	-
KOU3C 4750	4750	0.5	0.00	-	-	-	-	-	-	KOU3P 4750	4750	1128.5	0.00	-	-	-	-	-
KOU3C 4800	4800	0.5	0.00	-	-	-	-	-	-	KOU3P 4800	4800	1178.5	0.00	-	-	-	-	-
KOU3C 4850	4850	0.5	0.00	-	-	-	-	-	-	KOU3P 4850	4850	1228.5	0.00	-	-	-	-	-
<b>Oct-23 (45d 8/10/23); CSIZE 25; KOV3 3618.00</b>																		
KOV3C 2400	2400	1213	0.00	0.0	0	0	0	0		KOV3P 2400	2400	0.5	0.00	-	-	-	0	-
KOV3C 2450	2450	1163.5	0.00	-	-	-	-	-		KOV3P 2450	2450	0.5	0.00	-	-	-	-	-
KOV3C 2500	2500	1113.5	0.00	-	-	-	-	-		KOV3P 2500	2500	0.5	0.00	-	-	-	-	-
KOV3C 2550	2550	1064	0.00	-	-	-	-	-		KOV3P 2550	2550	0.5	0.00	-	-	-	-	-
KOV3C 2600	2600	1014.5	0.00	-	-	-	-	-		KOV3P 2600	2600	1	0.00	-	-	-	-	-
KOV3C 2650	2650	965.5	0.00	-	-	-	-	-		KOV3P 2650	2650	1	0.00	-	-	-	-	-
KOV3C 2700	2700	916	0.00	-	-	-	-	-		KOV3P 2700	2700	2	0.00	-	-	-	-	-
KOV3C 2750	2750	867.5	0.00	-	-	-	-	-		KOV3P 2750	2750	3	0.00	-	-	-	-	-
KOV3C 2800	2800	818.5	0.00	-	-	-	-	-		KOV3P 2800	2800	4	0.00	-	-	-	-	-
KOV3C 2850	2850	770.5	0.00	-	-	-	-	-		KOV3P 2850	2850	6	0.00	-	-	-	-	-
KOV3C 2900	2900	723	0.00	-	-	-	-	-		KOV3P 2900	2900	8	0.00	-	-	-	-	-
KOV3C 2950	2950	676.5	0.00	-	-	-	-	-		KOV3P 2950	2950	11	0.00	-	-	-	-	-
KOV3C 3000	3000	630.5																

KOV3C 3650	3650	174.5	0.00	-	-	-	-	-	KOV3P 3650	3650	206.5	0.00	-	-	-	-	-	-
KOV3C 3700	3700	153.5	0.00	-	-	-	-	-	KOV3P 3700	3700	235	0.00	-	-	-	-	-	-
KOV3C 3750	3750	134	0.00	-	-	-	-	-	KOV3P 3750	3750	265.5	0.00	-	-	-	-	-	-
KOV3C 3800	3800	116.5	0.00	-	-	200.0	-	-	KOV3P 3800	3800	298	0.00	-	-	-	-	-	-
KOV3C 3850	3850	101	0.00	-	-	-	-	-	KOV3P 3850	3850	332	0.00	-	-	-	-	-	-
KOV3C 3900	3900	87	0.00	-	-	500.0	-	-	KOV3P 3900	3900	368	0.00	-	-	-	-	-	-
KOV3C 3950	3950	75	0.00	-	-	-	-	-	KOV3P 3950	3950	405.5	0.00	-	-	-	-	-	-
KOV3C 4000	4000	64	0.00	-	-	-	-	-	KOV3P 4000	4000	444.5	0.00	-	-	-	-	-	-
KOV3C 4050	4050	54.5	0.00	-	-	-	-	-	KOV3P 4050	4050	485	0.00	-	-	-	-	-	-
KOV3C 4100	4100	46.5	0.00	-	-	-	-	-	KOV3P 4100	4100	526.5	0.00	-	-	-	-	-	-
KOV3C 4150	4150	39	0.00	-	-	-	-	-	KOV3P 4150	4150	569	0.00	-	-	-	-	-	-
KOV3C 4200	4200	33	0.00	-	-	-	-	-	KOV3P 4200	4200	612.5	0.00	-	-	-	-	-	-
KOV3C 4250	4250	27.5	0.00	-	-	100.0	-	-	KOV3P 4250	4250	657	0.00	-	-	-	-	-	-
KOV3C 4300	4300	23	0.00	-	-	-	-	-	KOV3P 4300	4300	702	0.00	-	-	-	-	-	-
KOV3C 4350	4350	19	0.00	-	-	200.0	-	-	KOV3P 4350	4350	748	0.00	-	-	-	-	-	-
KOV3C 4400	4400	16	0.00	-	-	-	-	-	KOV3P 4400	4400	794.5	0.00	-	-	-	-	-	-
KOV3C 4450	4450	13	0.00	-	-	-	-	-	KOV3P 4450	4450	841.5	0.00	-	-	-	-	-	-
KOV3C 4500	4500	11	0.00	-	-	-	-	-	KOV3P 4500	4500	889	0.00	-	-	-	-	-	-
KOV3C 4550	4550	9	0.00	-	-	-	-	-	KOV3P 4550	4550	937	0.00	-	-	-	-	-	-
KOV3C 4600	4600	7	0.00	-	-	-	-	-	KOV3P 4600	4600	985	0.00	-	-	-	-	-	-
KOV3C 4650	4650	6	0.00	-	-	-	-	-	KOV3P 4650	4650	1033.5	0.00	-	-	-	-	-	-
KOV3C 4700	4700	5	0.00	-	-	-	-	-	KOV3P 4700	4700	1082.5	0.00	-	-	-	-	-	-
KOV3C 4750	4750	4	0.00	-	-	-	-	-	KOV3P 4750	4750	1131	0.00	-	-	-	-	-	-
KOV3C 4800	4800	3	0.00	-	-	-	-	-	KOV3P 4800	4800	1180.5	0.00	-	-	-	-	-	-
KOV3C 4850	4850	2.5	0.00	-	-	-	-	-	KOV3P 4850	4850	1229.5	0.00	-	-	-	-	-	-

**Nov-23 (74d 9/8/23); CSize 25; KOX3 3630.00**

KOX3C 2450	2450	1173.5	0.00	-	-	-	-	-	KOX3P 2450	2450	1.5	0.00	-	-	-	-	-	-
KOX3C 2500	2500	1124.5	0.00	-	-	-	-	-	KOX3P 2500	2500	2	0.00	-	-	-	-	-	-
KOX3C 2550	2550	1076	0.00	-	-	-	-	-	KOX3P 2550	2550	3	0.00	-	-	-	-	-	-
KOX3C 2600	2600	1027.5	0.00	-	-	-	-	-	KOX3P 2600	2600	4	0.00	-	-	-	-	-	-
KOX3C 2650	2650	979	0.00	-	-	-	-	-	KOX3P 2650	2650	5.5	0.00	-	-	-	-	-	-
KOX3C 2700	2700	931.5	0.00	-	-	-	-	-	KOX3P 2700	2700	7.5	0.00	-	-	-	-	-	-
KOX3C 2750	2750	884	0.00	-	-	-	-	-	KOX3P 2750	2750	10	0.00	-	-	-	-	-	-
KOX3C 2800	2800	837.5	0.00	-	-	-	-	-	KOX3P 2800	2800	13	0.00	-	-	-	-	-	-
KOX3C 2850	2850	791.5	0.00	-	-	-	-	-	KOX3P 2850	2850	17	0.00	-	-	-	-	-	-
KOX3C 2900	2900	746.5	0.00	-	-	-	-	-	KOX3P 2900	2900	21.5	0.00	-	-	-	-	-	-
KOX3C 2950	2950	702.5	0.00	-	-	-	-	-	KOX3P 2950	2950	27	0.00	-	-	-	-	-	-
KOX3C 3000	3000	659.5	0.00	-	-	-	-	-	KOX3P 3000	3000	33.5	0.00	-	-	-	-	-	-
KOX3C 3050	3050	617.5	0.00	-	-	-	-	-	KOX3P 3050	3050	41	0.00	-	-	-	-	-	-
KOX3C 3100	3100	576.5	0.00	-	-	-	-	-	KOX3P 3100	3100	50	0.00	-	-	-	-	-	-
KOX3C 3150	3150	537	0.00	-	-	-	-	-	KOX3P 3150	3150	60	0.00	-	-	-	-	-	-
KOX3C 3200	3200	499	0.00	-	-	-	-	-	KOX3P 3200	3200	71.5	0.00	-	-	-	-	-	-
KOX3C 3250	3250	462.5	0.00	-	-	-	-	-	KOX3P 3250	3250	85	0.00	-	-	-	-	-	-
KOX3C 3300	3300	427.5	0.00	-	-	-	-	-	KOX3P 3300	3300	99.5	0.00	-	-	-	-	-	-
KOX3C 3350	3350	394	0.00	-	-	-	-	-	KOX3P 3350	3350	115.5	0.00	-	-	-	-	-	-
KOX3C 3400	3400	362	0.00	-	-	-	-	-	KOX3P 3400	3400	133.5	0.00	-	-	-	-	-	-
KOX3C 3450	3450	332	0.00	-	-	-	-	-	KOX3P 3450	3450	153	0.00	-	-	-	-	-	-
KOX3C 3500	3500	303.5	0.00	-	-	-	-	-	KOX3P 3500	3500	174.5	0.00	-	-	-	-	-	-
KOX3C 3550	3550	277	0.00	-	-	-	-	-	KOX3P 3550	3550	197.5	0.00	-	-	-	-	-	-
KOX3C 3600	3600	252	0.00	-	-	-	-	-	KOX3P 3600	3600	222	0.00	-	-	-	-	-	-
KOX3C 3650	3650	228.5	0.00	-	-	-	-	-	KOX3P 3650	3650	248.5	0.00	-	-	-	-	-	-
KOX3C 3700	3700	206.5	0.00	-	-	-	-	-	KOX3P 3700	3700	276.5	0.00	-	-	-	-	-	-
KOX3C 3750	3750	186.5	0.00	-	-	-	-	-	KOX3P 3750	3750	306	0.00	-	-	-	-	-	-
KOX3C 3800	3800	168	0.00	-	-	-	-	-	KOX3P 3800	3800	337	0.00	-	-	-	-	-	-
KOX3C 3850	3850	151	0.00	-	-	-	-	-	KOX3P 3850	3850	369.5	0.00	-	-	-	-	-	-
KOX3C 3900	3900	135	0.00	-	-	-	-	-	KOX3P 3900	3900	403.5	0.00	-	-	-	-	-	-
KOX3C 3950	3950	120.5	0.00	-	-	-	-	-	KOX3P 3950	3950	438.5	0.00	-	-	-	-	-	-
KOX3C 4000	4000	107.5	0.00	-	-	-	-	-	KOX3P 4000	4000	475	0.00	-	-	-	-	-	-
KOX3C 4050	4050	95.5	0.00	-	-	-	-	-	KOX3P 4050	4050	513	0.00	-	-	-	-	-	-
KOX3C 4100	4100	85	0.00	-	-	-	-	-	KOX3P 4100	4100	552	0.00	-	-	-	-	-	-
KOX3C 4150	4150	75	0.00	-	-	-	-	-	KOX3P 4150	4150	592	0.00	-	-	-	-	-	-
KOX3C 4200	4200	66.5	0.00	-	-	-	-	-	KOX3P 4200	4200	632.5	0.00	-	-	-	-	-	-
KOX3C 4250	4250	58.5	0.00	-	-	-	-	-	KOX3P 4250	4250	674.5	0.00	-	-	-	-	-	-
KOX3C 4300	4300	51.5	0.00	-	-	-	-	-	KOX3P 4300	4300	717	0.00	-	-	-	-	-	-
KOX3C 4350	4350	45	0.00	-	-	-	-	-	KOX3P 4350	4350	760.5	0.00	-	-	-	-	-	-
KOX3C 4400	4400	39.5	0.00	-	-	-	-	-	KOX3P 4400	4400	804.5	0.00	-	-	-	-	-	-
KOX3C 4450	4450	34.5	0.00	-	-	-	-	-	KOX3P 4450	4450	849.5	0.00	-	-	-	-	-	-
KOX3C 4500	4500	30	0.00	-	-	-	-	-	KOX3P 4500	4500	894.5	0.00	-	-	-	-	-	-
KOX3C 4550	4550	26.5	0.00	-	-	-	-	-	KOX3P 4550	4550	940.5	0.00	-	-	-	-	-	-
KOX3C 4600	4600	23	0.00	-	-	-	-	-	KOX3P 4600	4600	986.5	0.00	-	-	-	-	-	-
KOX3C 4650	4650	20	0.00	-	-	-	-	-	KOX3P 4650	4650	1033	0.00	-	-	-	-	-	-
KOX3C 4700	4700	17	0.00	-	-	-	-	-	KOX3P 4700	4700	1080	0.00	-	-	-	-	-	-
KOX3C 4750	4750	15	0.00	-	-	-	-	-	KOX3P 4750	4750	1127.5	0.00	-	-	-	-	-	-
KOX3C 4800	4800	13	0.00	-	-	-	-	-	KOX3P 4800	4800	1175	0.00	-	-	-	-	-	-
KOX3C 4850	4850	11	0.00	-	-	-	-	-	KOX3P 4850	4850	1223	0.00	-	-	-	-	-	-
KOX3C 4900	4900	9.5	0.00	-	-	-	-	-	KOX3P 4900	4900	1271.5	0.00	-	-	-	-	-	-

**Dec-23 (106d 10/10/23); CSize 25; KOZ3 3644.00**

KOZ3C 2450	2450	1187.5	0.00	-	-	-	-	-	KOZ3P 2450	2450	4.5	0.00	-	-	-	-	-	-
KOZ3C 2500	2500	1139.5	0.00	-	-	-	-	-	KOZ3P 2500	2500	6	0.00	-	-	-	-	-	-
KOZ3C 2550	2550	1091.5	0.00	-	-	-	-	-	KOZ3P 2550	2550	7.5	0.00	-	-	-	-	-	-
KOZ3C 2600	2600	1044.5	0.00	-	-	-	-	-	KOZ3P 2600	2600	10	0.00	-	-	-	-	-	-
KOZ3C 2650	2650	997.5	0.00	-	-	-	-	-	KOZ3P 2650	2650	13	0.00	-	-	-	-	-	-
KOZ3C 2700	2700	951.5	0.00	-	-	-	-	-	KOZ3P 2700	2700	16	0.00	-	-	-	-	-	-
KOZ3C 2750	2750	906	0.00	-	-	-	-	-	KOZ3P 2750	2750	20.5	0.00	-	-	-	-	-	-
KOZ3C 2800	2800	861.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	25	0.00	-	-	-	-	-	-
KOZ3C 2850	2850	817.5	0.00	-	-	-	-	-	KOZ3P 2850	2850	30.5	0.00	-	-	-	-	-	-
KOZ3C 2900	2900	774.5	0.00	-	-	-	-	-	KOZ3P 2900	2900	37	0.00	-	-	-	-	-	-
KOZ3C 2950	2950	732.5	0.00	-	-	-	-	-	KOZ3P 2950	2950	44.5	0.00	-	-	-	-	-	-
KOZ3C 3000	3000	691.5	0.00	-	-	-	-	-	KOZ3P 3000	3000	53.5							

KOZ3C 4350	4350	76	0.00	-	-	-	-	-	KOZ3P 4350	4350	775.5	0.00	-	-	-	-	-
KOZ3C 4400	4400	68.5	0.00	-	-	-	-	-	KOZ3P 4400	4400	817.5	0.00	-	-	-	-	-
KOZ3C 4450	4450	61.5	0.00	-	-	-	-	-	KOZ3P 4450	4450	860	0.00	-	-	-	-	-
KOZ3C 4500	4500	55.5	0.00	-	-	-	-	-	KOZ3P 4500	4500	903.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	50	0.00	-	-	-	-	-	KOZ3P 4550	4550	947.5	0.00	-	-	-	-	-
KOZ3C 4600	4600	44.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	992	0.00	-	-	-	-	-
KOZ3C 4650	4650	40	0.00	-	-	-	-	-	KOZ3P 4650	4650	1037	0.00	-	-	-	-	-
KOZ3C 4700	4700	36	0.00	-	-	-	-	-	KOZ3P 4700	4700	1082	0.00	-	-	-	-	-
KOZ3C 4750	4750	32	0.00	-	-	-	-	-	KOZ3P 4750	4750	1128	0.00	-	-	-	-	-
KOZ3C 4800	4800	28.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	1174	0.00	-	-	-	-	-
KOZ3C 4850	4850	25.5	0.00	-	-	-	-	-	KOZ3P 4850	4850	1220.5	0.00	-	-	-	-	-
KOZ3C 4900	4900	23	0.00	-	-	-	-	-	KOZ3P 4900	4900	1267.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
SEP 23	CALL	35.69	35.55	0.39
	PUT	35.70	35.55	0.42
	MEAN	35.70	35.55	0.41
OCT 23	CALL	36.35	36.20	0.41
	PUT	36.35	36.20	0.41
	MEAN	36.35	36.20	0.41
NOV 23	CALL	36.03	35.85	0.50
	PUT	36.03	35.85	0.50
	MEAN	36.03	35.85	0.50

	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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