

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	4,133	-7	4,100	4,140	4,100	211	3,708
AUG 24	4,098	-7	4,109	4,119	4,039	5,975	25,549
SEP 24	4,082	-7	4,096	4,104	4,020	33,849	63,634
OCT 24	4,063	-8	4,079	4,084	4,002	12,142	34,070
NOV 24	4,052	-6	4,063	4,072	3,991	8,570	18,243
DEC 24	4,052	-4	4,056	4,069	3,993	3,273	17,855
JAN 25	4,062	-2	4,071	4,077	4,005	3,142	16,215
FEB 25	4,078	3	4,075	4,081	4,019	1,918	7,982
MAR 25	4,083	11	4,072	4,084	4,022	3,319	17,074
APR 25	4,069	15	4,054	4,071	4,011	1,082	7,148
MAY 25	4,054	16	4,039	4,061	3,996	1,608	6,477
JUN 25	4,036	16	4,015	4,031	4,015	95	763
JUL 25	4,025	20	3,997	4,027	3,960	363	2,697
SEP 25	4,002	20	3,977	3,997	3,959	143	612
NOV 25	4,004	20	3,982	3,982	3,982	8	322
JAN 26	4,004	20					
MAR 26	4,004	20					
MAY 26	4,004	20					
JUL 26	4,004	20					
SEP 26	4,004	20					
NOV 26	4,004	20					
JAN 27	4,004	20					
MAR 27	4,004	20					
MAY 27	4,004	20					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	48.60	1.67	47.24	48.75	47.19	1,253	1,439
AUG 24	48.64	1.60	47.10	48.85	46.81	67,946	97,214
SEP 24	48.42	1.47	47.00	48.64	46.69	49,030	67,220
OCT 24	48.06	1.32	46.76	48.26	46.47	35,150	50,891
DEC 24	47.91	1.19	46.74	48.09	46.41	106,835	236,075
JAN 25	47.84	1.10	46.72	48.04	46.44	21,496	44,549
MAR 25	47.77	1.01	46.70	48.00	46.53	12,239	33,276
MAY 25	47.81	1.00	46.77	48.02	46.55	2,690	13,557
JUL 25	47.83	0.99	46.80	48.08	46.68	2,501	6,688
AUG 25	47.60	0.99	47.21	47.50	47.21	147	1,517
SEP 25	47.31	0.97	47.15	47.50	46.97	158	1,092
OCT 25	46.93	0.98	46.95	47.14	46.88	105	1,131
DEC 25	46.85	0.95	46.31	46.99	46.31	379	5,730
JAN 26	46.86	0.97	-	-	-	-	18
MAR 26	46.87	0.96	-	-	-	-	13

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	
Sep-24 (6d 7/10/24); CSize 25; KOU4 4097.00																			
KOU4C 2900	2900	1181.5	0.00	-	-	-	-	-		KOU4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOU4C 2950	2950	1131.5	0.00	-	-	-	-	-		KOU4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOU4C 3000	3000	1081.5	0.00	-	-	-	-	-		KOU4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOU4C 3050	3050	1031.5	0.00	-	-	-	-	-		KOU4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOU4C 3100	3100	981.5	0.00	-	-	-	-	-		KOU4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOU4C 3150	3150	931.5	0.00	-	-	-	-	-		KOU4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOU4C 3200	3200	881.5	0.00	-	-	-	-	-		KOU4P 3200	3200	0.5	0.00	-	-	-	-	-	
KOU4C 3250	3250	831.5	0.00	-	-	-	-	-		KOU4P 3250	3250	0.5	0.00	-	-	-	-	-	
KOU4C 3300	3300	781.5	0.00	-	-	-	-	-		KOU4P 3300	3300	0.5	0.00	-	-	-	-	-	
KOU4C 3350	3350	731.5	0.00	-	-	-	-	-		KOU4P 3350	3350	0.5	0.00	-	-	-	-	-	
KOU4C 3400	3400	681.5	0.00	-	-	-	-	-		KOU4P 3400	3400	0.5	0.00	-	-	-	-	-	
KOU4C 3450	3450	631.5	0.00	-	-	-	-	-		KOU4P 3450	3450	0.5	0.00	-	-	-	-	-	
KOU4C 3500	3500	581.5	0.00	-	-	-	-	-		KOU4P 3500	3500	0.5	0.00	-	-	-	-	-	
KOU4C 3550	3550	531.5	0.00	-	-	-	-	-		KOU4P 3550	3550	0.5	0.00	-	-	-	-	-	
KOU4C 3600	3600	481.5	0.00	-	-	-	-	-		KOU4P 3600	3600	0.5	0.00	-	-	-	-	-	
KOU4C 3650	3650	432	0.00	-	-	-	-	-		KOU4P 3650	3650	0.5	0.00	-	-	-	-	-	
KOU4C 3700	3700	382	0.00	-	-	-	-	-		KOU4P 3700	3700	0.5	0.00	-	-	-	-	-	
KOU4C 3750	3750	332	0.00	-	-	-	-	-		KOU4P 3750	3750	0.5	0.00	-	-	-	-	-	
KOU4C 3800	3800	282.5	0.00	-	-	-	-	-		KOU4P 3800	3800	0.5	0.00	-	-	-	-	-	100
KOU4C 3850	3850	234	0.00	-	-	-	-	-		KOU4P 3850	3850	2	0.00	-	-	-	-	-	
KOU4C 3900	3900	187	0.00	-	-	-	-	-		KOU4P 3900	3900	5	0.00	-	-	-	-	-	
KOU4C 3950	3950	143	0.00	-	-	-	-	-		KOU4P 3950	3950	11	0.00	-	-	-	-	-	
KOU4C 4000	4000	104	0.00	-	-	-	-	-		KOU4P 4000	4000	22	0.00	-	-	-	-	-	
KOU4C 4050	4050	71	0.00	-	-	-	-	100.0		KOU4P 4050	4050	39	0.00	-	-	-	-	-	
KOU4C 4100	4100	45.5	0.00	-	-	-	-	200.0		KOU4P 4100	4100	63.5	0.00	-	-	-	-	-	
KOU4C 4150	4150	27	0.00	-	-	-	-	-		KOU4P 4150	4150	95	0.00	-	-	-	-	-	
KOU4C 4200	4200	14.5	0.00	-	-	-	-	50.0		KOU4P 4200	4200	132.5	0.00	-	-	-	-	-	
KOU4C 4250	4250	7.5	0.00	-	-	-	-	-		KOU4P 4250	4250	175.5	0.00	-	-	-	-	-	
KOU4C 4300	4300	3.5	0.00	-	-	-	-	-		KOU4P 4300	4300	221.5	0.00	-	-	-	-	-	
KOU4C 4350	4350	1.5	0.00	-	-	-	-	-		KOU4P 4350	4350	269.5	0.00	-	-	-	-	-	
KOU4C 4400	4400	0.5	0.00	-	-	-	-	-		KOU4P 4400	4400	318.5	0.00	-	-	-	-	-	
KOU4C 4450	4450	0.5	0.00	-	-	-	-	-		KOU4P 4450	4450	368	0.00	-	-	-	-	-	
KOU4C 4500	4500	0.5	0.00	-	-	-	-	-		KOU4P 4500	4500	418	0.00	-	-	-	-	-	
KOU4C 4550	4550	0.5	0.00	-	-	-	-	-		KOU4P 4550	4550	467.5	0.00	-	-	-	-	-	
KOU4C 4600	4600	0.5	0.00	-	-	-	-	-		KOU4P 4600	4600	517.5	0.00	-	-	-	-	-	
KOU4C 4650	4650	0.5	0.00	-	-	-	-	-		KOU4P 4650	4650	567.5	0.00	-	-	-	-	-	
KOU4C 4700	4700	0.5	0.00	-	-	-	-	-		KOU4P 4700	4700	617.5	0.00	-	-	-	-	-	
KOU4C 4750	4750	0.5	0.00	-	-	-	-	-		KOU4P 4750	4750	667.5	0.00	-	-	-	-	-	
KOU4C 4800	4800	0.5	0.00	-	-	-	-	-		KOU4P 4800	4800	717.5	0.00	-	-	-	-	-	
KOU4C 4850	4850	0.5	0.00	-	-	-	-	-		KOU4P 4850	4850	767.5	0.00	-	-	-	-	-	
KOU4C 4900	4900	0.5	0.00	-	-	-	-	-		KOU4P 4900	4900	817.5	0.00	-	-	-	-	-	
KOU4C 4950	4950	0.5	0.00	-	-	-	-	-		KOU4P 4950	4950	867.5	0.00	-	-	-	-	-	
KOU4C 5000	5000	0.5	0.00	-	-	-	-	-		KOU4P 5000	5000	917.5	0.00	-	-	-	-	-	
KOU4C 5050	5050	0.5	0.00	-	-	-	-	-		KOU4P 5050	5050	967.5	0.00	-	-	-	-	-	
KOU4C 5100	5100	0.5	0.00	-	-	-	-	-		KOU4P 5100	5100	1017.5	0.00	-	-	-	-	-	
KOU4C 5150	5150	0.5	0.00	-	-	-	-	-		KOU4P 5150	5150	1067.5	0.00	-	-	-	-	-	
KOU4C 5200	5200	0.5	0.00	-	-	-	-	-		KOU4P 5200	5200	1117.5	0.00	-	-	-	-	-	
KOU4C 5250	5250	0.5	0.00	-	-	-	-	-		KOU4P 5250	5250	1167.5	0.00	-	-	-	-	-	
KOU4C 5300	5300	0.5	0.00	-	-	-	-	-		KOU4P 5300	5300	1217.5	0.00	-	-	-	-	-	
KOU4C 5350	5350	0.5	0.00	-	-	-	-	-		KOU4P 5350	5350	1267.5	0.00	-	-	-	-	-	
Oct-24 (36d 8/9/24); CSize 25; KOV4 4080.00																			
KOV4C 2700	2700	1358.5	0.00	0.0	0	0	0	0		KOV4P 2700	2700	0.5	0.00	-	-	-	0	-	
KOV4C 2750	2750	1308.5	0.00	-	-	-	-	-		KOV4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOV4C 2800	2800	1259	0.00	-	-	-	-	-		KOV4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOV4C 2850	2850	1209	0.00	-	-	-	-	-		KOV4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOV4C 2900	2900	1159	0.00	-	-	-	-	-		KOV4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOV4C 2950	2950	1109.5	0.00	-	-	-	-	-		KOV4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOV4C 3000	3000	1059.5	0.00	-	-	-	-	-		KOV4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOV4C 3050	3050	1009.5	0.00	-	-	-	-	-		KOV4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOV4C 3100	3100	960	0.00	-	-	-	-	-		KOV4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOV4C 3150	3150	910	0.00	-	-	-	-	-		KOV4P 3150	3150	0.5	0.00	-	-	-	-	-	
KOV4C 3200	3200	860	0.00	-	-														

KOV4C 4150	4150	83.5	0.00	-	-	-	-	KOV4P 4150	4150	170.5	0.00	-	-	-	-
KOV4C 4200	4200	66.5	0.00	-	-	-	50.0	KOV4P 4200	4200	203	0.00	-	-	-	-
KOV4C 4250	4250	52	0.00	-	-	-	-	KOV4P 4250	4250	238.5	0.00	-	-	-	-
KOV4C 4300	4300	40.5	0.00	-	-	-	300.0	KOV4P 4300	4300	276.5	0.00	-	-	-	-
KOV4C 4350	4350	31	0.00	-	-	-	-	KOV4P 4350	4350	317	0.00	-	-	-	-
KOV4C 4400	4400	23	0.00	-	-	-	-	KOV4P 4400	4400	359	0.00	-	-	-	-
KOV4C 4450	4450	17	0.00	-	-	-	-	KOV4P 4450	4450	403	0.00	-	-	-	-
KOV4C 4500	4500	12.5	0.00	-	-	-	-	KOV4P 4500	4500	448	0.00	-	-	-	-
KOV4C 4550	4550	9	0.00	-	-	-	-	KOV4P 4550	4550	494.5	0.00	-	-	-	-
KOV4C 4600	4600	6.5	0.00	-	-	-	-	KOV4P 4600	4600	541.5	0.00	-	-	-	-
KOV4C 4650	4650	4.5	0.00	-	-	-	-	KOV4P 4650	4650	589.5	0.00	-	-	-	-
KOV4C 4700	4700	3	0.00	-	-	-	-	KOV4P 4700	4700	638	0.00	-	-	-	-
KOV4C 4750	4750	2	0.00	-	-	-	-	KOV4P 4750	4750	687	0.00	-	-	-	-
KOV4C 4800	4800	1.5	0.00	-	-	-	-	KOV4P 4800	4800	736	0.00	-	-	-	-
KOV4C 4850	4850	1	0.00	-	-	-	-	KOV4P 4850	4850	785.5	0.00	-	-	-	-
KOV4C 4900	4900	0.5	0.00	-	-	-	-	KOV4P 4900	4900	835	0.00	-	-	-	-
KOV4C 4950	4950	0.5	0.00	-	-	-	-	KOV4P 4950	4950	884.5	0.00	-	-	-	-
KOV4C 5000	5000	0.5	0.00	-	-	-	-	KOV4P 5000	5000	934	0.00	-	-	-	-
KOV4C 5050	5050	0.5	0.00	-	-	-	-	KOV4P 5050	5050	984	0.00	-	-	-	-
KOV4C 5100	5100	0.5	0.00	-	-	-	-	KOV4P 5100	5100	1033.5	0.00	-	-	-	-
KOV4C 5150	5150	0.5	0.00	-	-	-	-	KOV4P 5150	5150	1083.5	0.00	-	-	-	-

Nov-24 (68d 9/10/24); CSize 25; KOX4 4067.00

KOX4C 2850	2850	1194.5	0.00	-	-	-	-	KOX4P 2850	2850	0.5	0.00	-	-	-	-
KOX4C 2900	2900	1145	0.00	-	-	-	-	KOX4P 2900	2900	0.5	0.00	-	-	-	-
KOX4C 2950	2950	1095.5	0.00	-	-	-	-	KOX4P 2950	2950	0.5	0.00	-	-	-	-
KOX4C 3000	3000	1045.5	0.00	-	-	-	-	KOX4P 3000	3000	0.5	0.00	-	-	-	-
KOX4C 3050	3050	996	0.00	-	-	-	-	KOX4P 3050	3050	0.5	0.00	-	-	-	-
KOX4C 3100	3100	946.5	0.00	-	-	-	-	KOX4P 3100	3100	0.5	0.00	-	-	-	-
KOX4C 3150	3150	897	0.00	-	-	-	-	KOX4P 3150	3150	1	0.00	-	-	-	-
KOX4C 3200	3200	848	0.00	-	-	-	-	KOX4P 3200	3200	1	0.00	-	-	-	-
KOX4C 3250	3250	799	0.00	-	-	-	-	KOX4P 3250	3250	2	0.00	-	-	-	-
KOX4C 3300	3300	750.5	0.00	-	-	-	-	KOX4P 3300	3300	3	0.00	-	-	-	-
KOX4C 3350	3350	702	0.00	-	-	-	-	KOX4P 3350	3350	4.5	0.00	-	-	-	-
KOX4C 3400	3400	654.5	0.00	-	-	-	-	KOX4P 3400	3400	6.5	0.00	-	-	-	-
KOX4C 3450	3450	607.5	0.00	-	-	-	-	KOX4P 3450	3450	9	0.00	-	-	-	-
KOX4C 3500	3500	561.5	0.00	-	-	-	-	KOX4P 3500	3500	12.5	0.00	-	-	-	-
KOX4C 3550	3550	516	0.00	-	-	-	-	KOX4P 3550	3550	17.5	0.00	-	-	-	-
KOX4C 3600	3600	472.5	0.00	-	-	-	-	KOX4P 3600	3600	23	0.00	-	-	-	-
KOX4C 3650	3650	430	0.00	-	-	-	-	KOX4P 3650	3650	30.5	0.00	-	-	-	-
KOX4C 3700	3700	389.5	0.00	-	-	-	-	KOX4P 3700	3700	39.5	0.00	-	-	-	-
KOX4C 3750	3750	350.5	0.00	-	-	-	-	KOX4P 3750	3750	50.5	0.00	-	-	-	-
KOX4C 3800	3800	313.5	0.00	-	-	-	-	KOX4P 3800	3800	63	0.00	-	-	-	-
KOX4C 3850	3850	279	0.00	-	-	-	-	KOX4P 3850	3850	78	0.00	-	-	-	-
KOX4C 3900	3900	246.5	0.00	-	-	-	-	KOX4P 3900	3900	95.5	0.00	-	-	-	-
KOX4C 3950	3950	216.5	0.00	-	-	-	-	KOX4P 3950	3950	115	0.00	-	-	-	-
KOX4C 4000	4000	189	0.00	-	-	-	-	KOX4P 4000	4000	137.5	0.00	-	-	-	-
KOX4C 4050	4050	164	0.00	-	-	-	-	KOX4P 4050	4050	162	0.00	-	-	-	-
KOX4C 4100	4100	141	0.00	-	-	-	-	KOX4P 4100	4100	189	0.00	-	-	-	-
KOX4C 4150	4150	120.5	0.00	-	-	-	-	KOX4P 4150	4150	218	0.00	-	-	-	-
KOX4C 4200	4200	102.5	0.00	-	-	200.0	-	KOX4P 4200	4200	249.5	0.00	-	-	-	-
KOX4C 4250	4250	86.5	0.00	-	-	-	-	KOX4P 4250	4250	283.5	0.00	-	-	-	-
KOX4C 4300	4300	72.5	0.00	-	-	150.0	-	KOX4P 4300	4300	319	0.00	-	-	-	-
KOX4C 4350	4350	60.5	0.00	-	-	-	-	KOX4P 4350	4350	356.5	0.00	-	-	-	-
KOX4C 4400	4400	50	0.00	-	-	-	-	KOX4P 4400	4400	396	0.00	-	-	-	-
KOX4C 4450	4450	41	0.00	-	-	-	-	KOX4P 4450	4450	436.5	0.00	-	-	-	-
KOX4C 4500	4500	33.5	0.00	-	-	-	-	KOX4P 4500	4500	479	0.00	-	-	-	-
KOX4C 4550	4550	27.5	0.00	-	-	-	-	KOX4P 4550	4550	522	0.00	-	-	-	-
KOX4C 4600	4600	22	0.00	-	-	-	-	KOX4P 4600	4600	566.5	0.00	-	-	-	-
KOX4C 4650	4650	17.5	0.00	-	-	-	-	KOX4P 4650	4650	612	0.00	-	-	-	-
KOX4C 4700	4700	14	0.00	-	-	-	-	KOX4P 4700	4700	658	0.00	-	-	-	-
KOX4C 4750	4750	11	0.00	-	-	-	-	KOX4P 4750	4750	705	0.00	-	-	-	-
KOX4C 4800	4800	8.5	0.00	-	-	-	-	KOX4P 4800	4800	752	0.00	-	-	-	-
KOX4C 4850	4850	7	0.00	-	-	-	-	KOX4P 4850	4850	800	0.00	-	-	-	-
KOX4C 4900	4900	5.5	0.00	-	-	-	-	KOX4P 4900	4900	848	0.00	-	-	-	-
KOX4C 4950	4950	4	0.00	-	-	-	-	KOX4P 4950	4950	896.5	0.00	-	-	-	-
KOX4C 5000	5000	3	0.00	-	-	-	-	KOX4P 5000	5000	945.5	0.00	-	-	-	-
KOX4C 5050	5050	2.5	0.00	-	-	-	-	KOX4P 5050	5050	994.5	0.00	-	-	-	-
KOX4C 5100	5100	2	0.00	-	-	-	-	KOX4P 5100	5100	1043.5	0.00	-	-	-	-
KOX4C 5150	5150	1.5	0.00	-	-	-	-	KOX4P 5150	5150	1092.5	0.00	-	-	-	-
KOX4C 5200	5200	1	0.00	-	-	-	-	KOX4P 5200	5200	1142	0.00	-	-	-	-
KOX4C 5250	5250	1	0.00	-	-	-	-	KOX4P 5250	5250	1191.5	0.00	-	-	-	-
KOX4C 5300	5300	0.5	0.00	-	-	-	-	KOX4P 5300	5300	1241	0.00	-	-	-	-

Dec-24 (98d 10/10/24); CSize 25; KOZ4 4069.00

KOZ4C 2700	2700	1340.5	0.00	-	-	-	-	KOZ4P 2700	2700	0.5	0.00	-	-	-	-
KOZ4C 2750	2750	1291	0.00	-	-	-	-	KOZ4P 2750	2750	0.5	0.00	-	-	-	-
KOZ4C 2800	2800	1241.5	0.00	-	-	-	-	KOZ4P 2800	2800	0.5	0.00	-	-	-	-
KOZ4C 2850	2850	1192	0.00	-	-	-	-	KOZ4P 2850	2850	0.5	0.00	-	-	-	-
KOZ4C 2900	2900	1142.5	0.00	-	-	-	-	KOZ4P 2900	2900	0.5	0.00	-	-	-	-
KOZ4C 2950	2950	1093	0.00	-	-	-	-	KOZ4P 2950	2950	0.5	0.00	-	-	-	-
KOZ4C 3000	3000	1044	0.00	-	-	-	-	KOZ4P 3000	3000	1	0.00	-	-	-	-
KOZ4C 3050	3050	994.5	0.00	-	-	-	-	KOZ4P 3050	3050	1.5	0.00	-	-	-	-
KOZ4C 3100	3100	945.5	0.00	-	-	-	-	KOZ4P 3100	3100	2	0.00	-	-	-	-
KOZ4C 3150	3150	897	0.00	-	-	-	-	KOZ4P 3150	3150	3	0.00	-	-	-	-
KOZ4C 3200	3200	848.5	0.00	-	-	-	-	KOZ4P 3200	3200	4	0.00	-	-	-	-
KOZ4C 3250	3250	800.5	0.00	-	-	-	-	KOZ4P 3250	3250	5.5	0.00	-	-	-	-
KOZ4C 3300	3300	753.5	0.00	-	-	-	-	KOZ4P 3300	3300	8	0.00	-	-	-	-
KOZ4C 3350	3350	706.5	0.00	-	-	-	-	KOZ4P 3350	3350	10.5	0.00	-	-	-	-
KOZ4C 3400	3400	660.5	0.00	-	-	-	-	KOZ4P 3400	3400	14	0.00	-	-	-	-
KOZ4C 3450	3450	615.5	0.00	-	-	-	-	KOZ4P 3450	3450	18.5	0.00	-	-	-	-
KOZ4C 3500	3500	571.5	0.00	-	-	-	-	KOZ4P 3500	3500	24	0.00	-	-	-	-
KOZ4C 3550	3550	528.5	0.00	-	-	-	-	KOZ4P 3550	3550	31	0.00	-	-	-	-
KOZ4C 3600	3600	487	0.00	-	-	-	-	KOZ4P 3600	3600	39	0.00	-	-	-	-
KOZ4C 3650	3650	447	0.00	-	-	-	-	KOZ4P 3650	3650	48.5	0.00	-	-	-	-
KOZ4C 3700	3700	409	0.00	-	-	-	-	KOZ4P 3700	3700	60	0.00	-	-	-	-
KOZ4C 3750	3750	372	0.00	-	-	-	-	KOZ4P 3750	3750	73	0.00	-	-	-	-
KOZ4C 3800	3800	337.5	0.00	-	-	-	-	KOZ4P 3800	3800	87.5	0.00	-	-	-	-
KOZ4C 3850	3850	304.5	0.00	-	-	-	-	KOZ4P 3850	3850	104.5	0.00	-	-	-	-
KOZ4C 3900	3900	273.5	0.00	-	-	-	-	KOZ4P 3900	3900	123	0.00	-	-	-	-
KOZ4C 3950	3950	245	0.00	-	-	-	-	KOZ4P 3950	3950	144	0.00	-	-	-	-
KOZ4C 4000	4000														

KOZ4C 5000	5000	8.5	0.00	-	-	-	-	-	KOZ4P 5000	5000	948.5	0.00	-	-	-	-	-
KOZ4C 5050	5050	7	0.00	-	-	-	-	-	KOZ4P 5050	5050	996.5	0.00	-	-	-	-	-
KOZ4C 5100	5100	6	0.00	-	-	-	-	-	KOZ4P 5100	5100	1044.5	0.00	-	-	-	-	-
KOZ4C 5150	5150	4.5	0.00	-	-	-	-	-	KOZ4P 5150	5150	1093	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG
SEP 24	CALL	23.35	23.03
	PUT	23.35	23.02
	MEAN	23.35	23.03
OCT 24	CALL	23.54	23.18
	PUT	23.52	23.18
	MEAN	23.53	23.18
NOV 24	CALL	23.35	23.03
	PUT	23.35	23.02
	MEAN	23.35	23.03

	10Days	20Days	30Days	60Days	90Days
Current	29.24	33.21	33.64	32.22	31
1 week ago	33.31	29.55	28.28	28.9	30
1 month ago	38.22	32.62	30.19	30.88	35
3 months ago	40.80	34.91	44.15	39.09	45
6 months ago	56.82	46.05	47.08	44.39	39

Source: Bloomberg

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