Daily Preview
June 19, 2023

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	3,785	238	3,569	3,825	3,556	2,918	11,974
AUG 23	3,766	245	3,534	3,810	3,526	23,211	54,442
SEP 23	3,743	235	3,518	3,791	3,511	45,074	43,940
OCT 23	3,738	230	3,521	3,784	3,518	11,121	18,798
NOV 23	3,742	216	3,536	3,788	3,529	7,895	18,129
DEC 23	3,748	204	3,560	3,800	3,547	6,273	15,307
JAN 24	3,769	210	3,574	3,820	3,566	5,518	11,656
FEB 24	3,788	210	3,597	3,831	3,591	2,339	4,647
MAR 24	3,796	209	3,609	3,846	3,609	1,913	12,876
APR 24	3,801	209	3,734	3,826	3,734	387	1,615
MAY 24	3,790	200	3,732	3,841	3,730	827	6,431
JUN 24	3,791	201	3,754	3,754	3,754	9	2
JUL 24	3,792	200	3,728	3,828	3,728	495	3,475
SEP 24	3,799	200	3,729	3,799	3,729	140	605
NOV 24	3,799	200					69
JAN 25	3,799	200					
MAR 25	3,799	200					
MAY 25	3,799	200					
JUL 25	3,799	200					
SEP 25	3,799	200					
NOV 25	3,799	200					
JAN 26	3,799	200					
MAR 26	3,799	200					
MAY 26	3,799	200					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 23	59.69	1.26	58.43	60.24	58.40	75,456	69,381
AUG 23	58.76	1.31	57.45	59.39	57.43	30,354	80,946
SEP 23	58.23	1.35	56.90	58.89	56.90	20,582	49,444
OCT 23	57.94	1.38	56.61	58.56	56.60	15,764	34,643
DEC 23	57.87	1.42	56.50	58.45	56.47	69,427	174,575
JAN 24	57.63	1.45	56.23	58.18	56.19	13,515	32,858
MAR 24	57.03	1.33	55.70	57.61	55.67	8,405	25,215
MAY 24	56.52	1.27	55.27	57.09	55.19	5,345	18,414
JUL 24	56.06	1.26	54.82	56.75	54.82	4,096	21,209
AUG 24	55.49	1.21	55.00	55.55	55.00	498	1,929
SEP 24	54.84	1.12	54.01	54.25	54.01	324	1,268
OCT 24	54.19	1.10	53.28	53.28	53.25	289	640
DEC 24	54.00	1.12	52.88	54.53	52.88	790	4,557
JAN 25	53.91	1.12	-	-	-	1	20
MAR 25	53.79	1.13	-	-	-	-	17

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Sep-23 (21d 7/10/23); CSize 25; KOU3 3743.00																	
KOU3C 2550	2550	1190.5	0.00	-	-	-	-	-	KOU3P 2550	2550	0.5	0.00	-	-	-	-	-
KOU3C 2600	2600	1140.5	0.00	-	-	-	-	-	KOU3P 2600	2600	0.5	0.00	-	-	-	-	-
KOU3C 2650	2650	1091	0.00	-	-	-	-	-	KOU3P 2650	2650	0.5	0.00	-	-	-	-	-
KOU3C 2700	2700	1041	0.00	-	-	-	-	-	KOU3P 2700	2700	0.5	0.00	-	-	-	-	-
KOU3C 2750	2750	991	0.00	-	-	-	-	-	KOU3P 2750	2750	0.5	0.00	-	-	-	-	-
KOU3C 2800	2800	941	0.00	-	-	-	-	-	KOU3P 2800	2800	0.5	0.00	-	-	-	-	-
KOU3C 2850	2850	891.5	0.00	-	-	-	-	-	KOU3P 2850	2850	0.5	0.00	-	-	-	-	-
KOU3C 2900	2900	841.5	0.00	-	-	-	-	-	KOU3P 2900	2900	0.5	0.00	-	-	-	-	-
KOU3C 2950	2950	792	0.00	-	-	-	-	-	KOU3P 2950	2950	0.5	0.00	-	-	-	-	-
KOU3C 3000	3000	742.5	0.00	-	-	-	-	-	KOU3P 3000	3000	1	0.00	-	-	-	500	-
KOU3C 3050	3050	693	0.00	-	-	-	-	-	KOU3P 3050	3050	1.5	0.00	-	-	-	-	-
KOU3C 3100	3100	644	0.00	-	-	-	-	-	KOU3P 3100	3100	2.5	0.00	-	-	-	-	-
KOU3C 3150	3150	595.5	0.00	-	-	-	-	-	KOU3P 3150	3150	4	0.00	-	-	-	-	-
KOU3C 3200	3200	548	0.00	-	-	-	-	-	KOU3P 3200	3200	6	0.00	-	-	-	500	-
KOU3C 3250	3250	501	0.00	-	-	-	-	-	KOU3P 3250	3250	9	0.00	-	-	-	-	-
KOU3C 3300	3300	455	0.00	-	-	-	-	-	KOU3P 3300	3300	13	0.00	-	-	-	-	-
KOU3C 3350	3350	410.5	0.00	-	-	-	-	-	KOU3P 3350	3350	18	0.00	-	-	-	-	-
KOU3C 3400	3400	367.5	0.00	-	-	-	-	-	KOU3P 3400	3400	25.5	0.00	-	-	-	400	400
KOU3C 3450	3450	326.5	0.00	-	-	-	-	-	KOU3P 3450	3450	34.5	0.00	-	-	-	-	-
KOU3C 3500	3500	288	0.00	-	-	-	150.0	-	KOU3P 3500	3500	45.5	0.00	-	-	-	-	-
KOU3C 3550	3550	251.5	0.00	-	-	-	-	-	KOU3P 3550	3550	59	0.00	-	-	-	-	-
KOU3C 3600	3600	218	0.00	-	-	-	-	-	KOU3P 3600	3600	75.5	0.00	-	-	-	-	-
KOU3C 3650	3650	187	0.00	-	-	-	-	-	KOU3P 3650	3650	94.5	0.00	-	-	-	-	-
KOU3C 3700	3700	159.5	0.00	-	-	-	100.0	-	KOU3P 3700	3700	116.5	0.00	-	-	-	100	-
KOU3C 3750	3750	134	0.00	-	-	-	-	-	KOU3P 3750	3750	141	0.00	-	-	-	-	-
KOU3C 3800	3800	112	0.00	-	-	-	-	-	KOU3P 3800	3800	169	0.00	-	-	-	-	-
KOU3C 3850	3850	92.5	0.00	-	-	-	-	-	KOU3P 3850	3850	199.5	0.00	-	-	-	-	-
KOU3C 3900	3900	75.5	0.00	-	-	-	800.0	-	KOU3P 3900	3900	232.5	0.00	-	-	-	-	-
KOU3C 3950	3950	61.5	0.00	-	-	-	-	-	KOU3P 3950	3950	268	0.00	-	-	-	-	-
KOU3C 4000	4000	49.5	0.00	-	-	-	50.0	-	KOU3P 4000	4000	305.5	0.00	-	-	-	-	-
KOU3C 4050	4050	39	0.00	-	-	-	-	-	KOU3P 4050	4050	345.5	0.00	-	-	-	-	-
KOU3C 4100	4100	31	0.00	-	-	-	-	-	KOU3P 4100	4100	387	0.00	-	-	-	-	-
KOU3C 4150	4150	24	0.00	-	-	-	-	-	KOU3P 4150	4150	430	0.00	-	-	-	-	-
KOU3C 4200	4200	18.5	0.00	-	-	-	200.0	-	KOU3P 4200	4200	474.5	0.00	-	-	-	-	-
KOU3C 4250	4250	14	0.00	-	-	-	-	-	KOU3P 4250	4250	520	0.00	-	-	-	-	-
KOU3C 4300	4300	11	0.00	-	-	-	-	-	KOU3P 4300	4300	566.5	0.00	-	-	-	-	-
KOU3C 4350	4350	8	0.00	-	-	-	-	-	KOU3P 4350	4350	614	0.00	-	-	-	-	-
KOU3C 4400	4400	6	0.00	-	-	-	-	-	KOU3P 4400	4400	661.5	0.00	-	-	-	-	-
KOU3C 4450	4450	4.5	0.00	-	-	-	-	-	KOU3P 4450	4450	710	0.00	-	-	-	-	-
KOU3C 4500	4500	3.5	0.00	-	-	-	-	-	KOU3P 4500	4500	758.5	0.00	-	-	-	-	-
KOU3C 4550	4550	2.5	0.00	-	-	-	-	-	KOU3P 4550	4550	807.5	0.00	-	-	-	-	-
KOU3C 4600	4600	1.5	0.00	-	-	-	-	-	KOU3P 4600	4600	857	0.00	-	-	-	-	-
KOU3C 4650	4650	1	0.00	-	-	-	-	-	KOU3P 4650	4650	906.5	0.00	-	-	-	-	-
KOU3C 4700	4700	1	0.00	-	-	-	-	-	KOU3P 4700	4700	956	0.00	-	-	-	-	-
KOU3C 4750	4750	0.5	0.00	-	-	-	-	-	KOU3P 4750	4750	1005.5	0.00	-	-	-	-	-
KOU3C 4800	4800	0.5	0.00	-	-	-	-	-	KOU3P 4800	4800	1055.5	0.00	-	-	-	-	-
KOU3C 4850	4850	0.5	0.00	-	-	-	-	-	KOU3P 4850	4850	1105	0.00	-	-	-	-	-
KOU3C 4900	4900	0.5	0.00	-	-	-	-	-	KOU3P 4900	4900	1155	0.00	-	-	-	-	-
KOU3C 4950	4950	0.5	0.00	-	-	-	-	-	KOU3P 4950	4950	1204.5	0.00	-	-	-	-	-
KOU3C 5000	5000	0.5	0.00	-	-	-	-	-	KOU3P 5000	5000	1254.5	0.00	-	-	-	-	-
Oct-23 (52d 8/10/23); CSize 25; KOV3 3738.00																	
KOV3C 2550	2550	1183	0.00	0.0	0	0	0	0	KOV3P 2550	2550	0.5	0.00	-	-	0	-	-
KOV3C 2600	2600	1133	0.00	-	-	-	-	-	KOV3P 2600	2600	0.5	0.00	-	-	-	-	-
KOV3C 2650	2650	1084	0.00	-	-	-	-	-	KOV3P 2650	2650	1	0.00	-	-	-	-	-
KOV3C 2700	2700	1034.5	0.00	-	-	-	-	-	KOV3P 2700	2700	1.5	0.00	-	-	-	-	-
KOV3C 2750	2750	985.5	0.00	-	-	-	-	-	KOV3P 2750	2750	2	0.00	-	-	-	-	-
KOV3C 2800	2800	936.5	0.00	-	-	-	-	-	KOV3P 2800	2800	3	0.00	-	-	-	-	-
KOV3C 2850	2850	888	0.00	-	-	-	-	-	KOV3P 2850	2850	4	0.00	-	-	-	-	-
KOV3C 2900	2900	840	0.00	-	-	-	-	-	KOV3P 2900	2900	6	0.00	-	-	-	-	-
KOV3C 2950	2950	792.5	0.00	-	-	-	-	-	KOV3P 2950	2950	8	0.00	-	-	-	-	-
KOV3C 3000	3000	745.5	0.00	-	-	-	-	-	KOV3P 3000	3000	11	0.00	-	-	-	-	-
KOV3C 3050	3050	699	0.00	-	-	-	-	-	KOV3P 3050	3050	14.5	0.00	-	-	-	50	-
KOV3C 3100	3100	653.5	0.00	-	-	-	-	-	KOV3P 3100	3100	18.5	0.00	-	-	-	-	-
KOV3C 3150	3150	609.5	0.00	-	-	-	-	-	KOV3P 3150	3150	24	0.00	-	-	-	-	-
KOV3C 3200	3200	566	0.00	-	-	-	-	-	KOV3P 3200	3200	31	0.00	-	-	-	200	200
KOV3C 3250	3250	524.5	0.00	-	-	-	-	-	KOV3P 3250	3250	38.5	0.00	-	-	-	-	-
KOV3C 3300	3300	484	0.00	-	-	-	-	-	KOV3P 3300	3300	48	0.00	-	-	-	200	-
KOV3C 3350	3350	445	0.00	-	-	-	-	-	KOV3P 3350	3350	59	0.00	-	-	-	-	-
KOV3C 3400	3400	407.5	0.00	-	-	-	-	-	KOV3P 3400	3400	71	0.00	-	-	-	-	-
KOV3C 3450	3450	372	0.00	-	-	-	-	-	KOV3P 3450	3450	85.5	0.00	-	-	-	-	-
KOV3C 3500	3500	338.5	0.00	-	-	-	-	-	KOV3P 3500	3500	101.5	0.00	-	-	-	-	-
KOV3C 3550	3550	306.5	0.00	-	-	-	-	-	KOV3P 3550	3550	119.5	0.00	-	-	-	-	-
KOV3C 3600	3600	276.5	0.00	-	-	-	-	-	KOV3P 3600	3600	139.5	0.00	-	-	-	-	-
KOV3C 3650	3650	249	0.00	-	-	-	-	-	KOV3P 3650	3650	161	0.00	-	-	-	-	-
KOV3C 3700	3700	223	0.00	-	-	-	-	-	KOV3P 3700	3700	185	0.00	-	-	-	-	-
KOV3C 3750	3750	199	0.00	-	-	-	-	-	KOV3P 3750	3750	210.5	0.00	-	-	-	-	-

KOV3C 3800	3800	176.5	0.00	-	-	-	200.0	-	KOV3P 3800	3800	238.5	0.00	-	-	-	-	-
KOV3C 3850	3850	156.5	0.00	-	-	-	-	-	KOV3P 3850	3850	268	0.00	-	-	-	-	-
KOV3C 3900	3900	138	0.00	-	-	-	500.0	-	KOV3P 3900	3900	299	0.00	-	-	-	-	-
KOV3C 3950	3950	121.5	0.00	-	-	-	-	-	KOV3P 3950	3950	332.5	0.00	-	-	-	-	-
KOV3C 4000	4000	106	0.00	-	-	-	-	-	KOV3P 4000	4000	367	0.00	-	-	-	-	-
KOV3C 4050	4050	92.5	0.00	-	-	-	-	-	KOV3P 4050	4050	403	0.00	-	-	-	-	-
KOV3C 4100	4100	80.5	0.00	-	-	-	-	-	KOV3P 4100	4100	441	0.00	-	-	-	-	-
KOV3C 4150	4150	69.5	0.00	-	-	-	-	-	KOV3P 4150	4150	480	0.00	-	-	-	-	-
KOV3C 4200	4200	60	0.00	-	-	-	100.0	-	KOV3P 4200	4200	520	0.00	-	-	-	-	-
KOV3C 4250	4250	51.5	0.00	-	-	-	-	-	KOV3P 4250	4250	561.5	0.00	-	-	-	-	-
KOV3C 4300	4300	44.5	0.00	-	-	-	-	-	KOV3P 4300	4300	603.5	0.00	-	-	-	-	-
KOV3C 4350	4350	38	0.00	-	-	-	-	-	KOV3P 4350	4350	647	0.00	-	-	-	-	-
KOV3C 4400	4400	32	0.00	-	-	-	-	-	KOV3P 4400	4400	691	0.00	-	-	-	-	-
KOV3C 4450	4450	27.5	0.00	-	-	-	-	-	KOV3P 4450	4450	736	0.00	-	-	-	-	-
KOV3C 4500	4500	23	0.00	-	-	-	-	-	KOV3P 4500	4500	781.5	0.00	-	-	-	-	-
KOV3C 4550	4550	19.5	0.00	-	-	-	-	-	KOV3P 4550	4550	827.5	0.00	-	-	-	-	-
KOV3C 4600	4600	16.5	0.00	-	-	-	-	-	KOV3P 4600	4600	874.5	0.00	-	-	-	-	-
KOV3C 4650	4650	14	0.00	-	-	-	-	-	KOV3P 4650	4650	921.5	0.00	-	-	-	-	-
KOV3C 4700	4700	11.5	0.00	-	-	-	-	-	KOV3P 4700	4700	969	0.00	-	-	-	-	-
KOV3C 4750	4750	9.5	0.00	-	-	-	-	-	KOV3P 4750	4750	1017	0.00	-	-	-	-	-
KOV3C 4800	4800	8	0.00	-	-	-	-	-	KOV3P 4800	4800	1065	0.00	-	-	-	-	-
KOV3C 4850	4850	6.5	0.00	-	-	-	-	-	KOV3P 4850	4850	1113.5	0.00	-	-	-	-	-
KOV3C 4900	4900	5.5	0.00	-	-	-	-	-	KOV3P 4900	4900	1162	0.00	-	-	-	-	-
KOV3C 4950	4950	4.5	0.00	-	-	-	-	-	KOV3P 4950	4950	1211	0.00	-	-	-	-	-
KOV3C 5000	5000	3.5	0.00	-	-	-	-	-	KOV3P 5000	5000	1260	0.00	-	-	-	-	-
Nov-23 (81d 9/8/23); CSize 25; KOX3 3742.00																	
KOX3C 2550	2550	1185.5	0.00	-	-	-	-	-	KOX3P 2550	2550	2	0.00	-	-	-	-	-
KOX3C 2600	2600	1137	0.00	-	-	-	-	-	KOX3P 2600	2600	3	0.00	-	-	-	-	-
KOX3C 2650	2650	1088	0.00	-	-	-	-	-	KOX3P 2650	2650	4	0.00	-	-	-	-	-
KOX3C 2700	2700	1040	0.00	-	-	-	-	-	KOX3P 2700	2700	5.5	0.00	-	-	-	-	-
KOX3C 2750	2750	992	0.00	-	-	-	-	-	KOX3P 2750	2750	7	0.00	-	-	-	-	-
KOX3C 2800	2800	945	0.00	-	-	-	-	-	KOX3P 2800	2800	9.5	0.00	-	-	-	-	-
KOX3C 2850	2850	898	0.00	-	-	-	-	-	KOX3P 2850	2850	12.5	0.00	-	-	-	-	-
KOX3C 2900	2900	852	0.00	-	-	-	-	-	KOX3P 2900	2900	15.5	0.00	-	-	-	-	-
KOX3C 2950	2950	806.5	0.00	-	-	-	-	-	KOX3P 2950	2950	20	0.00	-	-	-	-	-
KOX3C 3000	3000	761.5	0.00	-	-	-	-	-	KOX3P 3000	3000	25	0.00	-	-	-	-	-
KOX3C 3050	3050	718	0.00	-	-	-	-	-	KOX3P 3050	3050	31	0.00	-	-	-	-	-
KOX3C 3100	3100	675.5	0.00	-	-	-	-	-	KOX3P 3100	3100	38	0.00	-	-	-	-	-
KOX3C 3150	3150	634	0.00	-	-	-	-	-	KOX3P 3150	3150	46	0.00	-	-	-	-	-
KOX3C 3200	3200	593.5	0.00	-	-	-	-	-	KOX3P 3200	3200	55	0.00	-	-	-	-	-
KOX3C 3250	3250	554.5	0.00	-	-	-	-	-	KOX3P 3250	3250	66	0.00	-	-	-	-	-
KOX3C 3300	3300	516.5	0.00	-	-	-	-	-	KOX3P 3300	3300	77.5	0.00	-	-	-	-	-
KOX3C 3350	3350	480.5	0.00	-	-	-	-	-	KOX3P 3350	3350	91	0.00	-	-	-	-	-
KOX3C 3400	3400	445.5	0.00	-	-	-	-	-	KOX3P 3400	3400	106	0.00	-	-	-	-	-
KOX3C 3450	3450	412	0.00	-	-	-	-	-	KOX3P 3450	3450	122.5	0.00	-	-	-	-	-
KOX3C 3500	3500	380.5	0.00	-	-	-	-	-	KOX3P 3500	3500	140.5	0.00	-	-	-	-	-
KOX3C 3550	3550	350.5	0.00	-	-	-	-	-	KOX3P 3550	3550	160	0.00	-	-	-	-	-
KOX3C 3600	3600	322	0.00	-	-	-	-	-	KOX3P 3600	3600	181	0.00	-	-	-	-	-
KOX3C 3650	3650	295	0.00	-	-	-	-	-	KOX3P 3650	3650	203.5	0.00	-	-	-	-	-
KOX3C 3700	3700	270	0.00	-	-	-	-	-	KOX3P 3700	3700	228	0.00	-	-	-	-	-
KOX3C 3750	3750	246	0.00	-	-	-	-	-	KOX3P 3750	3750	254	0.00	-	-	-	-	-
KOX3C 3800	3800	224	0.00	-	-	-	-	-	KOX3P 3800	3800	281.5	0.00	-	-	-	-	-
KOX3C 3850	3850	203.5	0.00	-	-	-	-	-	KOX3P 3850	3850	310.5	0.00	-	-	-	-	-
KOX3C 3900	3900	184	0.00	-	-	-	-	-	KOX3P 3900	3900	341	0.00	-	-	-	-	-
KOX3C 3950	3950	166.5	0.00	-	-	-	-	-	KOX3P 3950	3950	373	0.00	-	-	-	-	-
KOX3C 4000	4000	150	0.00	-	-	-	-	-	KOX3P 4000	4000	406.5	0.00	-	-	-	-	-
KOX3C 4050	4050	135	0.00	-	-	-	-	-	KOX3P 4050	4050	441	0.00	-	-	-	-	-
KOX3C 4100	4100	121.5	0.00	-	-	-	-	-	KOX3P 4100	4100	477	0.00	-	-	-	-	-
KOX3C 4150	4150	108.5	0.00	-	-	-	-	-	KOX3P 4150	4150	514	0.00	-	-	-	-	-
KOX3C 4200	4200	97	0.00	-	-	-	-	-	KOX3P 4200	4200	552	0.00	-	-	-	-	-
KOX3C 4250	4250	87	0.00	-	-	-	-	-	KOX3P 4250	4250	591	0.00	-	-	-	-	-
KOX3C 4300	4300	77.5	0.00	-	-	-	-	-	KOX3P 4300	4300	631.5	0.00	-	-	-	-	-
KOX3C 4350	4350	68.5	0.00	-	-	-	-	-	KOX3P 4350	4350	672.5	0.00	-	-	-	-	-
KOX3C 4400	4400	61	0.00	-	-	-	-	-	KOX3P 4400	4400	714.5	0.00	-	-	-	-	-
KOX3C 4450	4450	54	0.00	-	-	-	-	-	KOX3P 4450	4450	757	0.00	-	-	-	-	-
KOX3C 4500	4500	47.5	0.00	-	-	-	-	-	KOX3P 4500	4500	800.5	0.00	-	-	-	-	-
KOX3C 4550	4550	42	0.00	-	-	-	-	-	KOX3P 4550	4550	844.5	0.00	-	-	-	-	-
KOX3C 4600	4600	37	0.00	-	-	-	-	-	KOX3P 4600	4600	889	0.00	-	-	-	-	-
KOX3C 4650	4650	32.5	0.00	-	-	-	-	-	KOX3P 4650	4650	934	0.00	-	-	-	-	-
KOX3C 4700	4700	28.5	0.00	-	-	-	-	-	KOX3P 4700	4700	980	0.00	-	-	-	-	-
KOX3C 4750	4750	25	0.00	-	-	-	-	-	KOX3P 4750	4750	1026	0.00	-	-	-	-	-
KOX3C 4800	4800	22	0.00	-	-	-	-	-	KOX3P 4800	4800	1072.5	0.00	-	-	-	-	-
KOX3C 4850	4850	19	0.00	-	-	-	-	-	KOX3P 4850	4850	1119.5	0.00	-	-	-	-	-
KOX3C 4900	4900	16.5	0.00	-	-	-	-	-	KOX3P 4900	4900	1166.5	0.00	-	-	-	-	-
KOX3C 4950	4950	14.5	0.00	-	-	-	-	-	KOX3P 4950	4950	1214	0.00	-	-	-	-	-
KOX3C 5000	5000	12.5	0.00	-	-	-	-	-	KOX3P 5000	5000	1262	0.00	-	-	-	-	-
Dec-23 (113d 10/10/23); CSize 25; KOZ3 3748.00																	
KOZ3C 2550	2550	1192	0.00	-	-	-	-	-	KOZ3P 2550	2550	5.5	0.00	-	-	-	-	-
KOZ3C 2600	2600	1144	0.00	-	-	-	-	-	KOZ3P 2600	2600	7.5	0.00	-	-	-	-	-
KOZ3C 2650	2650	1096.5	0.00	-	-	-	-	-	KOZ3P 2650	2650	9.5	0.00	-	-	-	-	-
KOZ3C 2700	2700	1050	0.00	-	-	-	-	-	KOZ3P 2700	2700	12	0.00	-	-	-	-	-
KOZ3C 2750	2750	1003.5	0.00	-	-	-	-	-	KOZ3P 2750	2750	15	0.00	-	-	-	-	-
KOZ3C 2800	2800	957.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	19	0.00	-	-	-	-	-
KOZ3C 2850	2850	912.5	0.00	-	-	-	-	-	KOZ3P 2850	2850	23.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	868	0.00	-	-	-	-	-	KOZ3P 2900	2900	28.5	0.00	-	-	-	-	-
KOZ3C 2950	2950	824.5	0.00	-	-	-	-	-	KOZ3P 2950	2950	34.5	0.00	-	-	-	-	-
KOZ3C 3000	3000	782	0.00	-	-	-	-	-	KOZ3P 3000	3000	41.5	0.00	-	-	-	-	-
KOZ3C 3050	3050	740.5	0.00	-	-	-	-	-	KOZ3P 3050	3050	49.5	0.00	-	-	-	-	-
KOZ3C 3100	3100	700	0.00	-	-	-	-	-	KOZ3P 3100	3100	58.5	0.00	-	-	-	-	-
KOZ3C 3150	3150	660.5	0.00	-	-	-	-	-	KOZ3P 3150	3150	68.5	0.00	-	-	-	-	-
KOZ3C 3200	3200	622	0.00	-	-	-	-	-	KOZ3P 3200	3200	79.5	0.00	-	-	-	-	-
KOZ3C 3250	3250	585	0.00	-	-	-	-	-	KOZ3P 3250	3250	92	0.00	-	-	-	-	-
KOZ3C 3300	3300	549.5	0.00	-	-	-	-	-	KOZ3P 3300	3300	106	0.00	-	-	-	300	-
KOZ3C 3350	3350	515	0.00	-	-	-	-	-	KOZ3P 3350	3350	121	0.00	-	-	-	-	-
KOZ3C 3400	3400	482	0.00	-	-	-	-	-	KOZ3P 3400	3400	137	0.00	-	-	-	200	200
KOZ3C 3450	3450	450	0.00	-	-	-	-	-	KOZ3P 3450	3450	155	0.00	-	-	-	-	-
KOZ3C 3500	3500	419.5	0.00	-	-	-	-	-	KOZ3P 3500	3500	174	0.00	-	-	-	-	-
KOZ3C 3550	3550	390.5	0.00	-	-	-	-	-	KOZ3P 3550	3550	194.5	0.00	-	-	-	-	-
KOZ3C 3600	3600	363	0.00	-	-	-	-	-	KOZ3P 3600	3600	216.5	0.00	-	-	-	-	-
KOZ3C 3650	3650	337	0.00	-	-	-	-	-	KOZ3P 3650	3650	240	0.00	-	-	-	-	-
KOZ3C 3700	3700	312	0.00	-	-	-	-	-	KOZ3P 3700	3700	264.5	0.00	-	-	-	-	-
KOZ3C 3750	3750	288.5	0.00	-	-	-	-	-	KOZ3P 3750	3750	290.5	0.00	-	-	-	-	-
KOZ3C 3800	3800	266.5	0.00	-	-	-	300.0	-	KOZ3P 3800	3800	318	0.00	-	-	-	-	-
KOZ3C 3850	3850	246	0.00	-	-	-	-	-	KOZ3P 3850	3850	347	0.00	-	-	-	-	-
KOZ3C 3900	3900	226.5	0.00	-	-	-	-	-	KOZ3P 3900	3900	377	0.00	-	-	-	-	-
KOZ3C 3950	3950	208	0.00	-	-	-	-	-	KOZ3P 3950	3950	408	0.00	-	-	-	-	-
KOZ3C 4000	4000	191	0.00	-	-	-	200.0	200.0	KOZ3P 4000	4000	440.5	0.00	-	-	-	-	-
KOZ3C 4050	4050	175	0.00	-	-	-	-	-	KOZ3P 4050	4050	474	0.00	-	-	-	-	-
KOZ3C 4100	4100	160	0.00	-	-	-	-	-	KOZ3P 4100	4100	508.5	0.00	-	-	-	-	-
KOZ3C 4150	4150	146.5	0.00	-	-	-	-	-	KOZ3P 4150	4150	544.5	0.00	-	-	-	-	-
KOZ3C 4200	4200	133.5	0.00	-	-	-	-	-	KOZ3P 4200	4200	581	0.00	-	-	-	-	-
KOZ3C 4250	4250	121.5	0.00	-	-	-	-	-	KOZ3P 4250	4250	619	0.00	-	-	-	-	-
KOZ3C 4300	4300	110.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	657.5	0.00	-	-	-	-	-
KOZ3C 4350	4350	100.5	0.00	-	-	-	-	-	KOZ3P 4350	4350	697	0.00	-	-	-	-	-
KOZ3C 4400	4400	91.5	0.00	-	-	-	-	-	KOZ3P 4400	4400	737	0.00	-	-	-	-	-

KOZ3C 4450	4450	83	0.00	-	-	-	-	-	KOZ3P 4450	4450	778	0.00	-	-	-	-	-
KOZ3C 4500	4500	75	0.00	-	-	-	-	-	KOZ3P 4500	4500	819.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	68	0.00	-	-	-	-	-	KOZ3P 4550	4550	862	0.00	-	-	-	-	-
KOZ3C 4600	4600	61.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	905	0.00	-	-	-	-	-
KOZ3C 4650	4650	55.5	0.00	-	-	-	-	-	KOZ3P 4650	4650	948.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	50	0.00	-	-	-	-	-	KOZ3P 4700	4700	992.5	0.00	-	-	-	-	-
KOZ3C 4750	4750	45	0.00	-	-	-	-	-	KOZ3P 4750	4750	1037	0.00	-	-	-	-	-
KOZ3C 4800	4800	40.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	1082	0.00	-	-	-	-	-
KOZ3C 4850	4850	36.5	0.00	-	-	-	-	-	KOZ3P 4850	4850	1127.5	0.00	-	-	-	-	-
KOZ3C 4900	4900	32.5	0.00	-	-	-	-	-	KOZ3P 4900	4900	1173.5	0.00	-	-	-	-	-
KOZ3C 4950	4950	29	0.00	-	-	-	-	-	KOZ3P 4950	4950	1219.5	0.00	-	-	-	-	-
KOZ3C 5000	5000	26	0.00	-	-	-	-	-	KOZ3P 5000	5000	1266	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
SEP 23	CALL	34.76	34.71	0.14
	PUT	34.77	34.71	0.17
	MEAN	34.77	34.71	0.16
OCT 23	CALL	35.54	34.71	2.39
	PUT	35.48	34.71	2.22
	MEAN	35.51	34.71	2.30
NOV 23	CALL	35.18	34.35	2.42
	PUT	35.18	34.35	2.42
	MEAN	35.18	34.35	2.42

		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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