

**Underlying instrument - FCPO**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	4,092	99	3,938	4,124	3,906	1,786	4,367
SEP 23	4,142	125	3,981	4,189	3,944	8,694	30,518
OCT 23	4,164	129	3,989	4,209	3,962	35,291	47,803
NOV 23	4,167	124	3,998	4,209	3,970	7,208	23,071
DEC 23	4,171	124	4,010	4,210	3,976	5,443	19,182
JAN 24	4,181	123	4,012	4,215	3,985	4,641	21,575
FEB 24	4,193	122	4,028	4,222	3,999	2,418	9,660
MAR 24	4,194	117	4,032	4,223	4,003	3,004	13,468
APR 24	4,180	106	4,024	4,210	4,010	1,545	4,448
MAY 24	4,156	101	4,009	4,182	3,986	1,770	9,722
JUN 24	4,125	101	3,992	4,146	3,992	628	2,564
JUL 24	4,081	83	3,942	4,114	3,942	816	4,989
SEP 24	4,053	83	3,973	4,060	3,973	290	1,326
NOV 24	4,030	83	3,885	4,036	3,885	92	1,117
JAN 25	4,030	83					
MAR 25	4,030	83					
MAY 25	4,030	83					
JUL 25	4,030	83					
SEP 25	4,030	83					
NOV 25	4,030	83					
JAN 26	4,030	83					
MAR 26	4,030	83					
MAY 26	4,030	83					
JUL 26	4,030	83					

**CBOT Soybean oil futures**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	71.99	2.59	69.73	72.81	69.62	33,465	34,348
SEP 23	68.21	2.19	66.30	69.12	66.10	41,052	69,497
OCT 23	65.81	2.07	64.05	66.65	63.71	15,608	51,705
DEC 23	64.74	1.94	63.13	65.58	62.62	69,210	191,932
JAN 24	64.34	1.92	62.49	65.09	62.24	13,057	46,089
MAR 24	63.84	1.88	62.21	64.53	61.88	9,532	35,381
MAY 24	63.42	1.89	61.57	64.03	61.47	4,461	21,455
JUL 24	63.00	1.91	61.13	63.54	60.99	3,422	21,828
AUG 24	62.15	1.82	61.47	62.34	61.47	429	2,296
SEP 24	61.23	1.75	61.10	61.10	61.06	248	1,717
OCT 24	60.26	1.67	58.74	60.53	58.74	232	934
DEC 24	59.75	1.58	58.21	59.95	57.96	343	6,015
JAN 25	59.40	1.51	-	-	-	21	46
MAR 25	59.09	1.50	59.16	59.16	59.16	15	24
MAY 25	58.86	1.55	-	-	-	9	19

Source : Bloomberg

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
<b>Oct-23 (16d 8/10/23); CSize 25; KOV3 4140.00</b>																	
KOV3C 2800	2800	1362	0.00	-	-	-	-	-	KOV3P 2800	2800	0.5	0.00	-	-	-	-	-
KOV3C 2850	2850	1312	0.00	-	-	-	-	-	KOV3P 2850	2850	0.5	0.00	-	-	-	-	-
KOV3C 2900	2900	1262	0.00	-	-	-	-	-	KOV3P 2900	2900	0.5	0.00	-	-	-	-	-
KOV3C 2950	2950	1212.5	0.00	-	-	-	-	-	KOV3P 2950	2950	0.5	0.00	-	-	-	-	-
KOV3C 3000	3000	1162.5	0.00	-	-	-	-	-	KOV3P 3000	3000	0.5	0.00	-	-	-	-	-
KOV3C 3050	3050	1112.5	0.00	-	-	-	-	-	KOV3P 3050	3050	0.5	0.00	-	-	-	-	50
KOV3C 3100	3100	1062.5	0.00	-	-	-	-	-	KOV3P 3100	3100	0.5	0.00	-	-	-	-	-
KOV3C 3150	3150	1012.5	0.00	-	-	-	-	-	KOV3P 3150	3150	0.5	0.00	-	-	-	-	-
KOV3C 3200	3200	962.5	0.00	-	-	-	-	-	KOV3P 3200	3200	0.5	0.00	-	-	-	-	200
KOV3C 3250	3250	913	0.00	-	-	-	-	-	KOV3P 3250	3250	0.5	0.00	-	-	-	-	-
KOV3C 3300	3300	863	0.00	-	-	-	-	-	KOV3P 3300	3300	0.5	0.00	-	-	-	-	500
KOV3C 3350	3350	813	0.00	-	-	-	-	-	KOV3P 3350	3350	0.5	0.00	-	-	-	-	-
KOV3C 3400	3400	763.5	0.00	-	-	-	-	-	KOV3P 3400	3400	0.5	0.00	-	-	-	-	-
KOV3C 3450	3450	714	0.00	-	-	-	-	-	KOV3P 3450	3450	1	0.00	-	-	-	-	-
KOV3C 3500	3500	664.5	0.00	-	-	-	-	-	KOV3P 3500	3500	1.5	0.00	-	-	-	-	-
KOV3C 3550	3550	615.5	0.00	-	-	-	-	-	KOV3P 3550	3550	2.5	0.00	-	-	-	-	-
KOV3C 3600	3600	567	0.00	-	-	-	-	-	KOV3P 3600	3600	4	0.00	-	-	-	-	200
KOV3C 3650	3650	519.5	0.00	-	-	-	-	-	KOV3P 3650	3650	6	0.00	-	-	-	-	-
KOV3C 3700	3700	472.5	0.00	-	-	-	-	-	KOV3P 3700	3700	9	0.00	-	-	-	-	-
KOV3C 3750	3750	426.5	0.00	-	-	-	-	-	KOV3P 3750	3750	13.5	0.00	-	-	-	-	-
KOV3C 3800	3800	382.5	0.00	-	-	-	200.0	-	KOV3P 3800	3800	19	0.00	-	-	-	-	-
KOV3C 3850	3850	340	0.00	-	-	-	-	-	KOV3P 3850	3850	26.5	0.00	-	-	-	-	-
KOV3C 3900	3900	299.5	0.00	-	-	-	-	500.0	KOV3P 3900	3900	36	0.00	-	-	-	-	-
KOV3C 3950	3950	261.5	0.00	-	-	-	-	-	KOV3P 3950	3950	48	0.00	-	-	-	-	-
KOV3C 4000	4000	226.5	0.00	-	-	-	-	-	KOV3P 4000	4000	62.5	0.00	-	-	-	-	-
KOV3C 4050	4050	193.5	0.00	-	-	-	-	-	KOV3P 4050	4050	80	0.00	-	-	-	-	-
KOV3C 4100	4100	164	0.00	-	-	-	-	-	KOV3P 4100	4100	100	0.00	-	-	-	-	-
KOV3C 4150	4150	137.5	0.00	-	-	-	-	-	KOV3P 4150	4150	123.5	0.00	-	-	-	-	-
KOV3C 4200	4200	114	0.00	-	-	-	100.0	-	KOV3P 4200	4200	150	0.00	-	-	-	-	-
KOV3C 4250	4250	93.5	0.00	-	-	-	-	-	KOV3P 4250	4250	179.5	0.00	-	-	-	-	-
KOV3C 4300	4300	76	0.00	-	-	-	-	200.0	KOV3P 4300	4300	211.5	0.00	-	-	-	-	-
KOV3C 4350	4350	60.5	0.00	-	-	-	-	-	KOV3P 4350	4350	246.5	0.00	-	-	-	-	-
KOV3C 4400	4400	48	0.00	-	-	-	-	-	KOV3P 4400	4400	284	0.00	-	-	-	-	-
KOV3C 4450	4450	37.5	0.00	-	-	-	-	-	KOV3P 4450	4450	323.5	0.00	-	-	-	-	-
KOV3C 4500	4500	29	0.00	-	-	-	-	-	KOV3P 4500	4500	364.5	0.00	-	-	-	-	-
KOV3C 4550	4550	22.5	0.00	-	-	-	-	-	KOV3P 4550	4550	408	0.00	-	-	-	-	-
KOV3C 4600	4600	17	0.00	-	-	-	-	-	KOV3P 4600	4600	452.5	0.00	-	-	-	-	-
KOV3C 4650	4650	12.5	0.00	-	-	-	-	-	KOV3P 4650	4650	498	0.00	-	-	-	-	-
KOV3C 4700	4700	9.5	0.00	-	-	-	-	-	KOV3P 4700	4700	544.5	0.00	-	-	-	-	-
KOV3C 4750	4750	7	0.00	-	-	-	-	-	KOV3P 4750	4750	592	0.00	-	-	-	-	-
KOV3C 4800	4800	5	0.00	-	-	-	-	-	KOV3P 4800	4800	640	0.00	-	-	-	-	-
KOV3C 4850	4850	3.5	0.00	-	-	-	-	-	KOV3P 4850	4850	688.5	0.00	-	-	-	-	-
KOV3C 4900	4900	2.5	0.00	-	-	-	-	-	KOV3P 4900	4900	737.5	0.00	-	-	-	-	-
KOV3C 4950	4950	2	0.00	-	-	-	-	-	KOV3P 4950	4950	786.5	0.00	-	-	-	-	-
KOV3C 5000	5000	1	0.00	-	-	-	-	-	KOV3P 5000	5000	836	0.00	-	-	-	-	-
KOV3C 5050	5050	1	0.00	-	-	-	-	-	KOV3P 5050	5050	885.5	0.00	-	-	-	-	-
KOV3C 5100	5100	0.5	0.00	-	-	-	-	-	KOV3P 5100	5100	935.5	0.00	-	-	-	-	-
KOV3C 5150	5150	0.5	0.00	-	-	-	-	-	KOV3P 5150	5150	985	0.00	-	-	-	-	-
KOV3C 5200	5200	0.5	0.00	-	-	-	-	-	KOV3P 5200	5200	1035	0.00	-	-	-	-	-
KOV3C 5250	5250	0.5	0.00	-	-	-	-	-	KOV3P 5250	5250	1084.5	0.00	-	-	-	-	-
<b>Nov-23 (45d 9/8/23); CSize 25; KOX3 4141.00</b>																	
KOX3C 2950	2950	1213	0.00	0.0	0	0	0	0	KOX3P 2950	2950	0.5	0.00	-	-	0	-	-
KOX3C 3000	3000	1163.5	0.00	-	-	-	-	-	KOX3P 3000	3000	1	0.00	-	-	-	-	-
KOX3C 3050	3050	1114	0.00	-	-	-	-	-	KOX3P 3050	3050	1.5	0.00	-	-	-	-	-
KOX3C 3100	3100	1064.5	0.00	-	-	-	-	-	KOX3P 3100	3100	2	0.00	-	-	-	-	-
KOX3C 3150	3150	1015.5	0.00	-	-	-	-	-	KOX3P 3150	3150	2.5	0.00	-	-	-	-	-
KOX3C 3200	3200	967	0.00	-	-	-	-	-	KOX3P 3200	3200	3.5	0.00	-	-	-	-	-
KOX3C 3250	3250	918.5	0.00	-	-	-	-	-	KOX3P 3250	3250	5	0.00	-	-	-	-	-
KOX3C 3300	3300	870.5	0.00	-	-	-	-	-	KOX3P 3300	3300	7	0.00	-	-	-	-	-
KOX3C 3350	3350	823	0.00	-	-	-	-	-	KOX3P 3350	3350	9.5	0.00	-	-	-	-	-
KOX3C 3400	3400	776.5	0.00	-	-	-	-	-	KOX3P 3400	3400	12.5	0.00	-	-	-	-	-
KOX3C 3450	3450	730.5	0.00	-	-	-	-	-	KOX3P 3450	3450	16	0.00	-	-	-	-	-
KOX3C 3500	3500	685	0.00	-	-	-	-	-	KOX3P 3500	3500	20.5	0.00	-	-	-	-	-
KOX3C 3550	3550	641	0.00	-	-	-	-	-	KOX3P 3550	3550	26	0.00	-	-	-	-	-
KOX3C 3600	3600	597.5	0.00	-	-	-	-	-	KOX3P 3600	3600	33	0.00	-	-	-	-	-
KOX3C 3650																	

KOX3C 4200	4200	200	0.00	-	-	-	-	-	KOX3P 4200	4200	233	0.00	-	-	-	-	-
KOX3C 4250	4250	178.5	0.00	-	-	-	-	-	KOX3P 4250	4250	261.5	0.00	-	-	-	-	-
KOX3C 4300	4300	159	0.00	-	-	-	-	-	KOX3P 4300	4300	291.5	0.00	-	-	-	-	-
KOX3C 4350	4350	141	0.00	-	-	-	-	-	KOX3P 4350	4350	323	0.00	-	-	-	-	-
KOX3C 4400	4400	124.5	0.00	-	-	50.0	50.0	-	KOX3P 4400	4400	356.5	0.00	-	-	-	-	-
KOX3C 4450	4450	109.5	0.00	-	-	-	-	-	KOX3P 4450	4450	391.5	0.00	-	-	-	-	-
KOX3C 4500	4500	96	0.00	-	-	-	-	-	KOX3P 4500	4500	428	0.00	-	-	-	-	-
KOX3C 4550	4550	84	0.00	-	-	-	-	-	KOX3P 4550	4550	465.5	0.00	-	-	-	-	-
KOX3C 4600	4600	73	0.00	-	-	-	-	-	KOX3P 4600	4600	504.5	0.00	-	-	-	-	-
KOX3C 4650	4650	63.5	0.00	-	-	-	-	-	KOX3P 4650	4650	544.5	0.00	-	-	-	-	-
KOX3C 4700	4700	55	0.00	-	-	-	-	-	KOX3P 4700	4700	586	0.00	-	-	-	-	-
KOX3C 4750	4750	47.5	0.00	-	-	-	-	-	KOX3P 4750	4750	628	0.00	-	-	-	-	-
KOX3C 4800	4800	41	0.00	-	-	-	-	-	KOX3P 4800	4800	671.5	0.00	-	-	-	-	-
KOX3C 4850	4850	35	0.00	-	-	-	-	-	KOX3P 4850	4850	715.5	0.00	-	-	-	-	-
KOX3C 4900	4900	30	0.00	-	-	-	-	-	KOX3P 4900	4900	760	0.00	-	-	-	-	-
KOX3C 4950	4950	25.5	0.00	-	-	-	-	-	KOX3P 4950	4950	805.5	0.00	-	-	-	-	-
KOX3C 5000	5000	21.5	0.00	-	-	-	-	-	KOX3P 5000	5000	851.5	0.00	-	-	-	-	-
KOX3C 5050	5050	18.5	0.00	-	-	-	-	-	KOX3P 5050	5050	898	0.00	-	-	-	-	-
KOX3C 5100	5100	15.5	0.00	-	-	-	-	-	KOX3P 5100	5100	945	0.00	-	-	-	-	-
KOX3C 5150	5150	13	0.00	-	-	-	-	-	KOX3P 5150	5150	992.5	0.00	-	-	-	-	-
KOX3C 5200	5200	11	0.00	-	-	-	-	-	KOX3P 5200	5200	1040	0.00	-	-	-	-	-
KOX3C 5250	5250	9	0.00	-	-	-	-	-	KOX3P 5250	5250	1088	0.00	-	-	-	-	-
KOX3C 5300	5300	7.5	0.00	-	-	-	-	-	KOX3P 5300	5300	1136.5	0.00	-	-	-	-	-
KOX3C 5350	5350	6.5	0.00	-	-	-	-	-	KOX3P 5350	5350	1185	0.00	-	-	-	-	-
KOX3C 5400	5400	5.5	0.00	-	-	-	-	-	KOX3P 5400	5400	1233.5	0.00	-	-	-	-	-

**Dec-23 (77d 10/10/23); CSize 25; KOZ3 4140.00**

KOZ3C 2700	2700	1462	0.00	-	-	-	-	-	KOZ3P 2700	2700	1	0.00	-	-	-	-	-
KOZ3C 2750	2750	1412.5	0.00	-	-	-	-	-	KOZ3P 2750	2750	1	0.00	-	-	-	-	-
KOZ3C 2800	2800	1363.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	1.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	1314.5	0.00	-	-	-	-	-	KOZ3P 2850	2850	2	0.00	-	-	-	-	-
KOZ3C 2900	2900	1265.5	0.00	-	-	-	-	-	KOZ3P 2900	2900	3	0.00	-	-	-	-	-
KOZ3C 2950	2950	1217	0.00	-	-	-	-	-	KOZ3P 2950	2950	4	0.00	-	-	-	-	-
KOZ3C 3000	3000	1168.5	0.00	-	-	-	-	-	KOZ3P 3000	3000	5.5	0.00	-	-	-	-	-
KOZ3C 3050	3050	1120.5	0.00	-	-	-	-	-	KOZ3P 3050	3050	7	0.00	-	-	-	-	-
KOZ3C 3100	3100	1073	0.00	-	-	-	-	-	KOZ3P 3100	3100	9	0.00	-	-	-	-	-
KOZ3C 3150	3150	1026	0.00	-	-	-	-	-	KOZ3P 3150	3150	11.5	0.00	-	-	-	-	-
KOZ3C 3200	3200	979	0.00	-	-	-	-	-	KOZ3P 3200	3200	14.5	0.00	-	-	-	-	-
KOZ3C 3250	3250	933	0.00	-	-	-	-	-	KOZ3P 3250	3250	18	0.00	-	-	-	-	-
KOZ3C 3300	3300	887.5	0.00	-	-	-	-	-	KOZ3P 3300	3300	22.5	0.00	-	-	-	-	300
KOZ3C 3350	3350	843	0.00	-	-	-	-	-	KOZ3P 3350	3350	27.5	0.00	-	-	-	-	-
KOZ3C 3400	3400	799.5	0.00	-	-	-	-	-	KOZ3P 3400	3400	33.5	0.00	-	-	-	-	200
KOZ3C 3450	3450	756.5	0.00	-	-	-	-	-	KOZ3P 3450	3450	40	0.00	-	-	-	-	-
KOZ3C 3500	3500	714.5	0.00	-	-	-	-	-	KOZ3P 3500	3500	48	0.00	-	-	-	-	-
KOZ3C 3550	3550	673.5	0.00	-	-	-	-	-	KOZ3P 3550	3550	57	0.00	-	-	-	-	-
KOZ3C 3600	3600	634	0.00	-	-	-	-	-	KOZ3P 3600	3600	67	0.00	-	-	-	-	-
KOZ3C 3650	3650	595.5	0.00	-	-	-	-	-	KOZ3P 3650	3650	78	0.00	-	-	-	-	-
KOZ3C 3700	3700	558.5	0.00	-	-	-	-	-	KOZ3P 3700	3700	90.5	0.00	-	-	-	-	50
KOZ3C 3750	3750	522.5	0.00	-	-	-	-	-	KOZ3P 3750	3750	104	0.00	-	-	-	-	50
KOZ3C 3800	3800	488	0.00	-	-	300.0	-	-	KOZ3P 3800	3800	119.5	0.00	-	-	-	-	200
KOZ3C 3850	3850	454.5	0.00	-	-	75.0	-	-	KOZ3P 3850	3850	136	0.00	-	-	-	-	-
KOZ3C 3900	3900	423	0.00	-	-	50.0	-	-	KOZ3P 3900	3900	153.5	0.00	-	-	-	-	-
KOZ3C 3950	3950	392.5	0.00	-	-	-	-	-	KOZ3P 3950	3950	173	0.00	-	-	-	-	-
KOZ3C 4000	4000	363.5	0.00	-	-	200.0	-	-	KOZ3P 4000	4000	194	0.00	-	-	-	-	-
KOZ3C 4050	4050	336.5	0.00	-	-	-	-	-	KOZ3P 4050	4050	216	0.00	-	-	-	-	-
KOZ3C 4100	4100	310.5	0.00	-	-	-	-	-	KOZ3P 4100	4100	240	0.00	-	-	-	-	-
KOZ3C 4150	4150	286	0.00	-	-	-	-	-	KOZ3P 4150	4150	265	0.00	-	-	-	-	-
KOZ3C 4200	4200	263	0.00	-	-	-	-	-	KOZ3P 4200	4200	291.5	0.00	-	-	-	-	-
KOZ3C 4250	4250	241	0.00	-	-	-	-	-	KOZ3P 4250	4250	319.5	0.00	-	-	-	-	-
KOZ3C 4300	4300	221	0.00	-	-	-	-	-	KOZ3P 4300	4300	349	0.00	-	-	-	-	-
KOZ3C 4350	4350	202	0.00	-	-	-	-	-	KOZ3P 4350	4350	379.5	0.00	-	-	-	-	-
KOZ3C 4400	4400	184	0.00	-	-	50.0	-	-	KOZ3P 4400	4400	411.5	0.00	-	-	-	-	-
KOZ3C 4450	4450	168	0.00	-	-	-	-	-	KOZ3P 4450	4450	445	0.00	-	-	-	-	-
KOZ3C 4500	4500	152.5	0.00	-	-	-	-	-	KOZ3P 4500	4500	479.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	138.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	515	0.00	-	-	-	-	-
KOZ3C 4600	4600	125.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	551.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	113.5	0.00	-	-	-	-	-	KOZ3P 4650	4650	589	0.00	-	-	-	-	-
KOZ3C 4700	4700	102.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	628	0.00	-	-	-	-	-
KOZ3C 4750	4750	92.5	0.00	-	-	-	-	-	KOZ3P 4750	4750	667.5	0.00	-	-	-	-	-
KOZ3C 4800	4800	83	0.00	-	-	-	-	-	KOZ3P 4800	4800	708	0.00	-	-	-	-	-
KOZ3C 4850	4850	74.5	0.00	-	-	-	-	-	KOZ3P 4850	4850	749	0.00	-	-	-	-	-
KOZ3C 4900	4900	67	0.00	-	-	-	-	-	KOZ3P 4900	4900	791	0.00	-	-	-	-	-
KOZ3C 4950	4950	60	0.00	-	-	-	-	-	KOZ3P 4950	4950	833.5	0.00	-	-	-	-	-
KOZ3C 5000	5000	53.5	0.00	-	-	-	-	-	KOZ3P 5000	5000	877	0.00	-	-	-	-	-
KOZ3C 5050	5050	48	0.00	-	-	-	-	-	KOZ3P 5050	5050	921	0.00	-	-	-	-	-
KOZ3C 5100	5100	42.5	0.00	-	-	-	-	-	KOZ3P 5100	5100	965.5	0.00	-	-	-	-	-
KOZ3C 5150	5150	38	0.00	-	-	-	-	-	KOZ3P 5150	5150	1010.5	0.00	-	-	-	-	-

**Jan-24 (108d 11/10/23); CSize 25; KOF4 4148.00**

KOF4C 2950	2950	1229.5	0.00	-	-	-	-	-	KOF4P 2950	2950	10	0.00	-	-	-	-	-
KOF4C 3000	3000	1182.5	0.00	-	-	-	-	-	KOF4P 3000	3000	12.5	0.00	-	-	-	-	150
KOF4C 3050	3050	1136	0.00	-	-	-	-	-	KOF4P 3050	3050	15.5	0.00	-	-	-	-	-
KOF4C 3100	3100	1090	0.00	-	-	-	-	-	KOF4P 3100	3100	19	0.00	-	-	-	-	-
KOF4C 3150	3150	1044.5	0.00	-	-	-	-	-	KOF4P 3150	3150	23	0.00	-	-	-	-	-
KOF4C 3200	3200	999.5	0.00	-	-	-	-	-	KOF4P 3200	3200	28	0.00	-	-	-	-	-
KOF4C 3250	3250	955.5	0.00	-	-	-	-	-	KOF4P 3250	3250	33.5	0.00	-	-	-	-	-
KOF4C 3300	3300	912.5	0.00	-	-	-	-	-	KOF4P 3300	3300	39.5	0.00	-	-	-	-	-
KOF4C 3350	3350	870	0.00	-	-	-	-	-	KOF4P 3350	3350	46.5	0.00	-	-	-	-	-
KOF4C 3400	3400	828	0.00	-	-	-	-	-	KOF4P 3400	3400	54.5	0.00	-	-	-	-	-
KOF4C 3450	3450	787.5	0.00	-	-	-	-	-	KOF4P 3450	3450	63.5	0.00	-	-	-	-	-
KOF4C 3500	3500	748	0.00	-	-	-	-	-	KOF4P 3500	3500	73	0.00	-	-	-	-	-
KOF4C 3550	3550	709	0.00	-	-	-	-	-	KOF4P 3550	3550	84	0.00	-	-	-	-	-
KOF4C 3600	3600	671.5	0.00	-	-	-	-	-	KOF4P 3600	3600	96	0.00	-	-	-	-	-
KOF4C 3																	

KOF4C 4850	4850	112.5	0.00	-	-	-	-	-	KOF4P 4850	4850	775.5	0.00	-	-	-	-	-
KOF4C 4900	4900	103.5	0.00	-	-	-	-	-	KOF4P 4900	4900	815.5	0.00	-	-	-	-	-
KOF4C 4950	4950	94.5	0.00	-	-	-	-	-	KOF4P 4950	4950	856.5	0.00	-	-	-	-	-
KOF4C 5000	5000	86.5	0.00	-	-	-	-	-	KOF4P 5000	5000	898	0.00	-	-	-	-	-
KOF4C 5050	5050	79	0.00	-	-	-	-	-	KOF4P 5050	5050	940	0.00	-	-	-	-	-
KOF4C 5100	5100	72.5	0.00	-	-	-	-	-	KOF4P 5100	5100	982.5	0.00	-	-	-	-	-
KOF4C 5150	5150	66	0.00	-	-	-	-	-	KOF4P 5150	5150	1026	0.00	-	-	-	-	-
KOF4C 5200	5200	60	0.00	-	-	-	-	-	KOF4P 5200	5200	1069.5	0.00	-	-	-	-	-
KOF4C 5250	5250	55	0.00	-	-	-	-	-	KOF4P 5250	5250	1113.5	0.00	-	-	-	-	-
KOF4C 5300	5300	50	0.00	-	-	-	-	-	KOF4P 5300	5300	1158.5	0.00	-	-	-	-	-
KOF4C 5350	5350	45.5	0.00	-	-	-	-	-	KOF4P 5350	5350	1203.5	0.00	-	-	-	-	-
KOF4C 5400	5400	41	0.00	-	-	-	-	-	KOF4P 5400	5400	1248.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
OCT 23	CALL	36.20	36.86	-1.79
	PUT	36.18	36.86	-1.84
	MEAN	36.19	36.86	-1.82
NOV 23	CALL	36.66	37.38	-1.93
	PUT	36.66	37.30	-1.72
	MEAN	36.66	37.34	-1.82
DEC 23	CALL	36.20	36.86	-1.79
	PUT	36.18	36.86	-1.84
	MEAN	36.19	36.86	-1.82

	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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