

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 26	4,454	-8	4,463	4,508	4,454	1,117	6,636
DEC 26	4,591	-19	4,602	4,644	4,589	5,547	46,363
JAN 27	4,685	-16	4,698	4,738	4,681	24,911	74,560
FEB 27	4,777	-18	4,795	4,831	4,773	7,460	31,578
MAR 27	4,855	-24	4,876	4,911	4,850	6,773	34,892
APR 27	4,910	-27	4,935	4,964	4,903	4,806	27,480
MAY 27	4,934	-24	4,957	4,986	4,928	6,483	38,765
JUN 27	4,927	-18	4,943	4,975	4,919	2,480	17,069
JUL 27	4,896	-17	4,900	4,945	4,889	1,906	18,168
AUG 27	4,851	-22	4,851	4,902	4,844	1,300	9,137
SEP 27	4,807	-27	4,810	4,857	4,796	2,127	18,034
OCT 27	4,761	-27	4,775	4,775	4,759	310	1,688
NOV 27	4,719	-13	4,722	4,764	4,709	763	11,099
JAN 28	4,681	1	4,712	4,726	4,669	207	1,950
MAR 28	4,654	1				2	1,455
MAY 28	4,604	1					65
JUL 28	4,604	1					1
SEP 28	4,604	1					
NOV 28	4,604	1					1
JAN 29	4,604	1					
MAR 29	4,604	1					
MAY 29	4,604	1					
JUL 29	4,604	1					
SEP 29	4,604	1					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 26	65.56	-1.15	66.71	66.80	65.51	85,926	192,617
JAN 27	65.82	-1.09	66.88	67.01	65.79	43,183	128,334
MAR 27	66.22	-1.02	67.24	67.35	66.19	36,175	93,316
MAY 27	66.56	-0.99	67.55	67.62	66.53	19,665	69,525
JUL 27	66.62	-0.98	67.60	67.68	66.57	12,614	71,860
AUG 27	66.22	-0.94	67.10	67.28	66.18	1,292	7,797
SEP 27	65.78	-0.92	66.60	66.70	65.77	374	4,105
OCT 27	65.30	-0.90	66.16	66.21	65.30	420	3,638
DEC 27	65.15	-0.86	66.02	66.02	65.11	1,878	12,785
JAN 28	65.06	-0.85	65.55	65.55	65.07	145	647
MAR 28	64.91	-0.85	65.50	65.50	65.12	85	353
MAY 28	64.79	-0.84	-	-	-	4	137
JUL 28	64.64	-0.83	-	-	-	4	43
AUG 28	64.20	-0.82	-	-	-	1	5
SEP 28	63.72	-0.82	-	-	-	-	10

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Jan-27 (12d 11/10/26); CSize 25; KOF7 4667.00																	
KOF7C 3450	3450	1234	0.00			-	-	-	KOF7P 3450	3450	0.5	0.00			-	-	-
KOF7C 3500	3500	1184	0.00			-	-	-	KOF7P 3500	3500	0.5	0.00			-	-	-
KOF7C 3550	3550	1134	0.00			-	-	-	KOF7P 3550	3550	0.5	0.00			-	-	-
KOF7C 3600	3600	1084	0.00			-	-	-	KOF7P 3600	3600	0.5	0.00			-	-	-
KOF7C 3650	3650	1034	0.00			-	-	-	KOF7P 3650	3650	0.5	0.00			-	-	-
KOF7C 3700	3700	984	0.00			-	-	-	KOF7P 3700	3700	0.5	0.00			-	-	-
KOF7C 3750	3750	934	0.00			-	-	-	KOF7P 3750	3750	0.5	0.00			-	-	-
KOF7C 3800	3800	884	0.00			-	-	-	KOF7P 3800	3800	0.5	0.00			-	-	-
KOF7C 3850	3850	834	0.00			-	-	-	KOF7P 3850	3850	0.5	0.00			-	-	-
KOF7C 3900	3900	784	0.00			-	-	-	KOF7P 3900	3900	0.5	0.00			-	-	-
KOF7C 3950	3950	734.5	0.00			-	-	-	KOF7P 3950	3950	0.5	0.00			-	-	-
KOF7C 4000	4000	684.5	0.00			-	-	-	KOF7P 4000	4000	0.5	0.00			-	-	-
KOF7C 4050	4050	634.5	0.00			-	-	-	KOF7P 4050	4050	0.5	0.00			-	-	-
KOF7C 4100	4100	584.5	0.00			-	-	-	KOF7P 4100	4100	0.5	0.00			-	-	-
KOF7C 4150	4150	534.5	0.00			-	-	-	KOF7P 4150	4150	0.5	0.00			-	-	-
KOF7C 4200	4200	484.5	0.00			-	-	-	KOF7P 4200	4200	0.5	0.00			-	-	-
KOF7C 4250	4250	435	0.00			-	-	-	KOF7P 4250	4250	0.5	0.00			-	-	-
KOF7C 4300	4300	385	0.00			-	-	-	KOF7P 4300	4300	0.5	0.00			-	1,151	-
KOF7C 4350	4350	336	0.00			-	-	-	KOF7P 4350	4350	1.5	0.00			-	-	-
KOF7C 4400	4400	287.5	0.00			-	-	-	KOF7P 4400	4400	3	0.00			-	125	-
KOF7C 4450	4450	240.5	0.00			-	-	-	KOF7P 4450	4450	6	0.00			-	-	-
KOF7C 4500	4500	196	0.00			-	-	-	KOF7P 4500	4500	7	0.00		4.0	4.0	1,867	5
KOF7C 4550	4550	155	0.00			-	-	-	KOF7P 4550	4550	20	0.00			-	20	20
KOF7C 4600	4600	114	0.00	114.0	114.0	-	317.0	1.0	KOF7P 4600	4600	33.5	0.00			-	23	20
KOF7C 4650	4650	87	0.00			-	13.0	10.0	KOF7P 4650	4650	52	0.00	40.0	40.0	-	22	2
KOF7C 4700	4700	61	0.00			-	11.0	10.0	KOF7P 4700	4700	76	0.00			-	21	10
KOF7C 4750	4750	41	0.00	68.0	68.0	-	10.0	10.0	KOF7P 4750	4750	106	0.00	84.5	84.5	-	10	9
KOF7C 4800	4800	23	0.00			-	841.0	-	KOF7P 4800	4800	141	0.00			-	51	-
KOF7C 4850	4850	16	0.00			-	9.0	-	KOF7P 4850	4850	181	0.00			-	-	-
KOF7C 4900	4900	9	0.00			-	11.0	-	KOF7P 4900	4900	224	0.00			-	400	-
KOF7C 4950	4950	5	0.00			-	-	-	KOF7P 4950	4950	270	0.00			-	-	-
KOF7C 5000	5000	2.5	0.00			-	1,772.0	-	KOF7P 5000	5000	317.5	0.00			-	400	-
KOF7C 5050	5050	1.5	0.00			-	-	-	KOF7P 5050	5050	366	0.00			-	-	-
KOF7C 5100	5100	0.5	0.00			-	50.0	-	KOF7P 5100	5100	415	0.00			-	-	-
KOF7C 5150	5150	0.5	0.00			-	-	-	KOF7P 5150	5150	465	0.00			-	-	-
KOF7C 5200	5200	0.5	0.00			-	-	-	KOF7P 5200	5200	514.5	0.00			-	-	-
KOF7C 5250	5250	0.5	0.00			-	-	-	KOF7P 5250	5250	564.5	0.00			-	-	-
KOF7C 5300	5300	0.5	0.00			-	-	-	KOF7P 5300	5300	614.5	0.00			-	-	-
KOF7C 5350	5350	0.5	0.00			-	-	-	KOF7P 5350	5350	664.5	0.00			-	-	-
KOF7C 5400	5400	0.5	0.00			-	-	-	KOF7P 5400	5400	714.5	0.00			-	-	-
KOF7C 5450	5450	0.5	0.00			-	-	-	KOF7P 5450	5450	764.5	0.00			-	-	-
KOF7C 5500	5500	0.5	0.00			-	-	-	KOF7P 5500	5500	814	0.00			-	-	-
KOF7C 5550	5550	0.5	0.00			-	-	-	KOF7P 5550	5550	864	0.00			-	-	-
KOF7C 5600	5600	0.5	0.00			-	-	-	KOF7P 5600	5600	914	0.00			-	-	-
KOF7C 5650	5650	0.5	0.00			-	-	-	KOF7P 5650	5650	964	0.00			-	-	-
KOF7C 5700	5700	0.5	0.00			-	-	-	KOF7P 5700	5700	1014	0.00			-	-	-
KOF7C 5750	5750	0.5	0.00			-	-	-	KOF7P 5750	5750	1064	0.00			-	-	-
KOF7C 5800	5800	0.5	0.00			-	-	-	KOF7P 5800	5800	1114	0.00			-	-	-
KOF7C 5850	5850	0.5	0.00			-	-	-	KOF7P 5850	5850	1164	0.00			-	-	-
KOF7C 5900	5900	0.5	0.00			-	-	-	KOF7P 5900	5900	1214	0.00			-	-	-
Feb-27 (42d 12/10/26); CSize 25; KOG7 4761.00																	
KOG7C 3550	3550	1223	0.00			0	0	0	KOG7P 3550	3550	0.5	0.00			0	-	-
KOG7C 3600	3600	1173	0.00			-	-	-	KOG7P 3600	3600	0.5	0.00			-	-	-
KOG7C 3650	3650	1123.5	0.00			-	-	-	KOG7P 3650	3650	0.5	0.00			-	-	-
KOG7C 3700	3700	1073.5	0.00			-	-	-	KOG7P 3700	3700	0.5	0.00			-	-	-
KOG7C 3750	3750	1023.5	0.00			-	-	-	KOG7P 3750	3750	0.5	0.00			-	-	-
KOG7C 3800	3800	974	0.00			-	-	-	KOG7P 3800	3800	0.5	0.00			-	-	-
KOG7C 3850	3850	924	0.00			-	-	-	KOG7P 3850	3850	0.5	0.00			-	-	-
KOG7C 3900	3900	874.5	0.00			-	-	-	KOG7P 3900	3900	0.5	0.00			-	-	-
KOG7C 3950	3950	824.5	0.00			-	-	-	KOG7P 3950	3950	0.5	0.00			-	-	-
KOG7C 4000	4000	775	0.00			-	-	-	KOG7P 4000	4000	0.5	0.00			-	-	-
KOG7C 4050	4050	725.5	0.00			-	-	-	KOG7P 4050	4050	1	0.00			-	-	-
KOG7C 4100	4100	676	0.00			-	-	-	KOG7P 4100	4100	1.5	0.00			-	-	-
KOG7C 4150	4150	627.5	0.00			-	-	-	KOG7P 4150	4150	2.5	0.00			-	-	-
KOG7C 4200	4200	579	0.00			-	-	-	KOG7P 4200	4200	4	0.00			-	-	-
KOG7C 4250	4250	531	0.00			-	-	-	KOG7P 4250	4250	6	0.00			-	-	-
KOG7C 4300	4300	484	0.00			-	-	-	KOG7P 4300	4300	9	0.00			-	-	-
KOG7C 4350	4350	438.5	0.00			-	-	-	KOG7P 4350	4350	13	0.00			-	-	-
KOG7C 4400	4400	394	0.00			-	-	-	KOG7P 4400	4400	13	0.00			-	1,004	-
KOG7C 4450	4450	351	0.00			-	-	-	KOG7P 4450	4450	25.5	0.00			-	-	-
KOG7C 4500	4500	310.5	0.00			-	-	-	KOG7P 4500	4500	34.5	0.00			-	-	-
KOG7C 4550	4550	272	0.00			-	-	-	KOG7P 4550	4550	45.5	0.00			-	-	-
KOG7C 4600	4600	236	0.00			-	-	-	KOG7P 4600	4600	59.5	0.00			-	-	-
KOG7C 4650	4650	202.5	0.00			-	-	-	KOG7P 4650	4650	76	0.00			-	-	-
KOG7C 4700	4700	172.5	0.00			-	-	-	KOG7P 4700	4700	95.5	0.00			-	-	-
KOG7C 4750	4750	145	0.00			-	-	-	KOG7P 4750	4750	95	0.00	95.0	83.0	-	751	511
KOG7C 4800	4800	120.5	0.00			-	-	-	KOG7P 4800	4800	143.5	0.00			-	-	-
KOG7C 4850	4850	99.5	0.00			-	-	-	KOG7P 4850	4850	172	0.00			-	-	-
KOG7C 4900	4900	80.5	0.00			-	-	-	KOG7P 4900	4900	203.5	0.00			-	-	-
KOG7C 4950	4950	60	0.00			-	-	-	KOG7P 4950	4950	237.5	0.00			-	-	-
KOG7C 5000	5000	41	0.00	45.0	41.0	-	978.0	28.0	KOG7P 5000	5000	274	0.00			-	200	-
KOG7C 5050	5050	40.5	0.00			-	1.0	-	KOG7P 5050	5050	312.5	0.00			-	-	-
KOG7C 5100	5100	23	0.00	27.0	23.0	-	462.0	8.0	KOG7P 5100	5100	353.5	0.00			-	-	-

KOG7C 5150	5150	24	0.00	-	-	-	KOG7P 5150	5150	396	0.00	-	-	-		
KOG7C 5200	5200	18.5	0.00	-	-	-	KOG7P 5200	5200	440	0.00	-	-	-		
KOG7C 5250	5250	13.5	0.00	-	-	-	KOG7P 5250	5250	485	0.00	-	-	-	1860	0
KOG7C 5300	5300	10	0.00	-	-	-	KOG7P 5300	5300	531.5	0.00	-	-	-	0	0
KOG7C 5350	5350	7.5	0.00	-	-	-	KOG7P 5350	5350	578.5	0.00	-	-	-	0	0
KOG7C 5400	5400	5.5	0.00	-	-	-	KOG7P 5400	5400	626.5	0.00	-	-	-	0	0
KOG7C 5450	5450	4	0.00	-	-	-	KOG7P 5450	5450	674.5	0.00	-	-	-	0	0
KOG7C 5500	5500	2.5	0.00	-	-	-	KOG7P 5500	5500	723.5	0.00	-	-	-	0	0
KOG7C 5550	5550	2	0.00	-	-	-	KOG7P 5550	5550	772.5	0.00	-	-	-	0	0
KOG7C 5600	5600	1.5	0.00	-	-	-	KOG7P 5600	5600	821.5	0.00	-	-	-	0	0
KOG7C 5650	5650	1	0.00	-	-	-	KOG7P 5650	5650	871	0.00	-	-	-	0	0
KOG7C 5700	5700	0.5	0.00	-	-	-	KOG7P 5700	5700	920.5	0.00	-	-	-	0	0
KOG7C 5750	5750	0.5	0.00	-	-	-	KOG7P 5750	5750	970	0.00	-	-	-	400	0
KOG7C 5800	5800	0.5	0.00	-	-	-	KOG7P 5800	5800	1020	0.00	-	-	-	0	0
KOG7C 5850	5850	0.5	0.00	-	-	-	KOG7P 5850	5850	1069.5	0.00	-	-	-	0	0
KOG7C 5900	5900	0.5	0.00	-	-	-	KOG7P 5900	5900	1119.5	0.00	-	-	-	0	0
KOG7C 5950	5950	0.5	0.00	-	-	-	KOG7P 5950	5950	1169	0.00	-	-	-	0	0
KOG7C 6000	6000	0.5	0.00	-	-	-	KOG7P 6000	6000	1219	0.00	-	-	-	0	0
Mar-27 (71d 1/8/27); CSize 25; KOH7 4839.00															
KOH7C 3650	3650	1198	0.00	-	-	-	KOH7P 3650	3650	0.5	0.00	-	-	-	0	0
KOH7C 3700	3700	1148.5	0.00	-	-	-	KOH7P 3700	3700	0.5	0.00	-	-	-	0	0
KOH7C 3750	3750	1099	0.00	-	-	-	KOH7P 3750	3750	0.5	0.00	-	-	-	0	0
KOH7C 3800	3800	1049.5	0.00	-	-	-	KOH7P 3800	3800	0.5	0.00	-	-	-	0	0
KOH7C 3850	3850	1000	0.00	-	-	-	KOH7P 3850	3850	0.5	0.00	-	-	-	0	0
KOH7C 3900	3900	950.5	0.00	-	-	-	KOH7P 3900	3900	1	0.00	-	-	-	0	0
KOH7C 3950	3950	901	0.00	-	-	-	KOH7P 3950	3950	1.5	0.00	-	-	-	0	0
KOH7C 4000	4000	852	0.00	-	-	-	KOH7P 4000	4000	2	0.00	-	-	-	0	0
KOH7C 4050	4050	803.5	0.00	-	-	-	KOH7P 4050	4050	3	0.00	-	-	-	0	0
KOH7C 4100	4100	755	0.00	-	-	-	KOH7P 4100	4100	4.5	0.00	-	-	-	0	0
KOH7C 4150	4150	707	0.00	-	-	-	KOH7P 4150	4150	6	0.00	-	-	-	0	0
KOH7C 4200	4200	660	0.00	-	-	-	KOH7P 4200	4200	8.5	0.00	-	300	-	1004	0
KOH7C 4250	4250	613.5	0.00	-	-	-	KOH7P 4250	4250	12	0.00	-	-	-	0	0
KOH7C 4300	4300	567.5	0.00	-	-	-	KOH7P 4300	4300	16	0.00	-	-	-	0	0
KOH7C 4350	4350	523	0.00	-	-	-	KOH7P 4350	4350	21	0.00	-	-	-	0	0
KOH7C 4400	4400	480	0.00	-	-	-	KOH7P 4400	4400	17	0.00	-	1,604.0	-	0	0
KOH7C 4450	4450	438	0.00	-	-	-	KOH7P 4450	4450	35.5	0.00	-	-	-	0	0
KOH7C 4500	4500	398	0.00	-	-	-	KOH7P 4500	4500	45	0.00	-	-	-	0	0
KOH7C 4550	4550	359.5	0.00	-	-	-	KOH7P 4550	4550	56.5	0.00	-	-	-	0	0
KOH7C 4600	4600	323	0.00	-	-	-	KOH7P 4600	4600	69.5	0.00	-	-	-	0	0
KOH7C 4650	4650	288.5	0.00	-	-	-	KOH7P 4650	4650	85	0.00	-	-	-	0	0
KOH7C 4700	4700	256.5	0.00	-	-	-	KOH7P 4700	4700	102.5	0.00	-	200.0	200	0	0
KOH7C 4750	4750	226.5	0.00	-	-	-	KOH7P 4750	4750	122	0.00	-	-	-	0	0
KOH7C 4800	4800	199	0.00	-	-	-	KOH7P 4800	4800	144	0.00	-	1,000.0	-	200	0
KOH7C 4850	4850	173.5	0.00	-	-	-	KOH7P 4850	4850	168.5	0.00	-	-	-	0	0
KOH7C 4900	4900	150.5	0.00	-	-	-	KOH7P 4900	4900	183	0.00	-	300.0	-	0	0
KOH7C 4950	4950	129.5	0.00	-	-	-	KOH7P 4950	4950	224	0.00	-	50.0	-	0	0
KOH7C 5000	5000	98	0.00	-	1,636.0	-	KOH7P 5000	5000	255	0.00	-	400.0	-	0	0
KOH7C 5050	5050	94.5	0.00	-	-	-	KOH7P 5050	5050	288	0.00	-	-	-	0	0
KOH7C 5100	5100	80	0.00	-	-	-	KOH7P 5100	5100	323.5	0.00	-	-	-	0	0
KOH7C 5150	5150	67	0.00	-	-	-	KOH7P 5150	5150	360.5	0.00	-	-	-	0	0
KOH7C 5200	5200	56	0.00	-	-	-	KOH7P 5200	5200	399	0.00	-	-	-	0	0
KOH7C 5250	5250	46.5	0.00	-	-	-	KOH7P 5250	5250	439	0.00	-	-	-	0	0
KOH7C 5300	5300	38	0.00	-	200.0	-	KOH7P 5300	5300	480.5	0.00	-	-	-	0	0
KOH7C 5350	5350	31.5	0.00	-	-	-	KOH7P 5350	5350	523.5	0.00	-	-	-	0	0
KOH7C 5400	5400	25.5	0.00	-	-	-	KOH7P 5400	5400	567.5	0.00	-	-	-	0	0
KOH7C 5450	5450	20.5	0.00	-	-	-	KOH7P 5450	5450	612	0.00	-	-	-	0	0
KOH7C 5500	5500	16.5	0.00	-	-	-	KOH7P 5500	5500	658	0.00	-	-	-	0	0
KOH7C 5550	5550	13	0.00	-	-	-	KOH7P 5550	5550	704.5	0.00	-	-	-	0	0
KOH7C 5600	5600	10.5	0.00	-	200.0	-	KOH7P 5600	5600	751.5	0.00	-	-	-	0	0
KOH7C 5650	5650	8.5	0.00	-	-	-	KOH7P 5650	5650	799	0.00	-	-	-	0	0
KOH7C 5700	5700	6.5	0.00	-	-	-	KOH7P 5700	5700	846.5	0.00	-	-	-	0	0
KOH7C 5750	5750	5	0.00	-	-	-	KOH7P 5750	5750	895	0.00	-	-	-	0	0
KOH7C 5800	5800	4	0.00	-	-	-	KOH7P 5800	5800	943.5	0.00	-	-	-	0	0
KOH7C 5850	5850	3	0.00	-	-	-	KOH7P 5850	5850	992.5	0.00	-	-	-	0	0
KOH7C 5900	5900	2.5	0.00	-	-	-	KOH7P 5900	5900	1041.5	0.00	-	-	-	0	0
KOH7C 5950	5950	2	0.00	-	-	-	KOH7P 5950	5950	1090.5	0.00	-	-	-	0	0
KOH7C 6000	6000	1.5	0.00	-	-	-	KOH7P 6000	6000	1140	0.00	-	-	-	0	0
KOH7C 6050	6050	1	0.00	-	-	-	KOH7P 6050	6050	1189	0.00	-	-	-	0	0
KOH7C 6100	6100	1	0.00	-	-	-	KOH7P 6100	6100	1238.5	0.00	-	-	-	0	0
Apr-27 (104d 2/10/27); CSize 25; KOJ7 4893.00															
KOJ7C 3700	3700	1200	0.00	-	-	-	KOJ7P 3700	3700	0.5	0.00	-	-	-	0	0
KOJ7C 3750	3750	1151	0.00	-	-	-	KOJ7P 3750	3750	1	0.00	-	-	-	0	0
KOJ7C 3800	3800	1101.5	0.00	-	-	-	KOJ7P 3800	3800	1	0.00	-	-	-	0	0
KOJ7C 3850	3850	1052.5	0.00	-	-	-	KOJ7P 3850	3850	1.5	0.00	-	-	-	0	0
KOJ7C 3900	3900	1003.5	0.00	-	-	-	KOJ7P 3900	3900	2.5	0.00	-	-	-	0	0
KOJ7C 3950	3950	955	0.00	-	-	-	KOJ7P 3950	3950	3.5	0.00	-	-	-	0	0
KOJ7C 4000	4000	907	0.00	-	-	-	KOJ7P 4000	4000	4.5	0.00	-	-	-	300	0
KOJ7C 4050	4050	859	0.00	-	-	-	KOJ7P 4050	4050	6	0.00	-	-	-	0	0
KOJ7C 4100	4100	811.5	0.00	-	-	-	KOJ7P 4100	4100	8.5	0.00	-	-	-	0	0
KOJ7C 4150	4150	764.5	0.00	-	-	-	KOJ7P 4150	4150	11	0.00	-	-	-	0	0
KOJ7C 4200	4200	718.5	0.00	-	-	-	KOJ7P 4200	4200	14.5	0.00	-	-	-	1604	0
KOJ7C 4250	4250	673	0.00	-	-	-	KOJ7P 4250	4250	19	0.00	-	-	-	0	0
KOJ7C 4300	4300	628.5	0.00	-	-	-	KOJ7P 4300	4300	24	0.00	-	100	-	0	0
KOJ7C 4350	4350	585.5	0.00	-	-	-	KOJ7P 4350	4350	30	0.00	-	-	-	0	0
KOJ7C 4400	4400	543	0.00	-	-	-	KOJ7P 4400	4400	37.5	0.00	-	-	-	0	0
KOJ7C 4450	4450	502.5	0.00	-	-	-	KOJ7P 4450	4450	46	0.00	-	-	-	0	0
KOJ7C 4500	4500	463	0.00	-	-	-	KOJ7P 4500	4500	56.5	0.00	-	-	-	0	0
KOJ7C 4550	4550	425	0.00	-	-	-	KOJ7P 4550	4550	68	0.00	-	-	-	0	0
KOJ7C 4600	4600	388.5	0.00	-	-	-	KOJ7P 4600	4600	81.5	0.00	-	-	-	1000	0
KOJ7C 4650	4650	354	0.00	-	-	-	KOJ7P 4650	4650	96.5	0.00	-	-	-	0	0
KOJ7C 4700	4700	321.5	0.00	-	-	-	KOJ7P 4700	4700	113.5	0.00	-	-	-	0	0
KOJ7C 4750	4750	290.5	0.00	-	-	-	KOJ7P 4750	4750	132	0.00	-	-	-	0	0
KOJ7C 4800	4800	261.5	0.00	-	-	-	KOJ7P 4800	4800	147	0.00	-	502	-	400	0
KOJ7C 4850	4850	234.5	0.00	-	-	-	KOJ7P 4850	4850	175	0.00	-	-	-	0	0
KOJ7C 4900	4900	209.5	0.00	-	-	-	KOJ7P 4900	4900	199.5	0.00	-	-	-	0	0
KOJ7C 4950	4950	186.5	0.00	-	-	-	KOJ7P 4950	4950	226	0.00	-	-	-	0	0
KOJ7C 5000	5000	156	0.00	-	1,115.0	-	KOJ7P 5000	5000	254.5	0.00	-	-	-	0	0</

Implied volatility for ATM			Previous day	1D%CHG
JAN 27	CALL	19.35	19.90	-2.76
	PUT	19.35	19.90	-2.76
	MEAN	19.35	19.90	-2.76
FEB 27	CALL	20.16	20.69	-2.56
	PUT	18.52	20.40	-9.22
	MEAN	19.34	20.55	-5.89
MAR 27	CALL	20.01	20.49	-2.34
	PUT	19.86	19.61	1.27
	MEAN	19.94	20.05	-0.53

	10Days	20Days	30Days	60Days	90Days
Current	35.15	34.53	36.16	32.64	31
1 week ago	24.60	24.77	28.01	27.52	34
1 month ago	30.63	27.55	27.55	36.23	36
3 months ago	45.37	46.23	41.11	41.01	44
6 months ago	30.84	57.65	49.31	38.33	35

Source: Bloomberg

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