Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 26	4,391	-63	4,460	4,461	4,380	934	5,719
DEC 26	4,530	-61	4,598	4,609	4,507	10,462	45,459
JAN 27	4,616	-69	4,692	4,705	4,596	35,031	74,641
FEB 27	4,700	-77	4,785	4,794	4,682	12,372	30,864
MAR 27	4,773	-82	4,863	4,872	4,752	10,942	35,517
APR 27	4,821	89	4,914	4,925	4,797	8,633	28,564
MAY 27	4,843	-91	4,941	4,949	4,816	12,094	38,678
JUN 27	4,836	-91	4,940	4,940	4,803	4,237	17,284
JUL 27	4,799	-97	4,894	4,896	4,775	3,775	18,380
AUG 27	4,753	-98	4,849	4,850	4,733	2,553	9,213
SEP 27	4,709	-98	4,804	4,804	4,688	5,353	18,511
OCT 27	4,666	-95	4,739	4,739	4,648	856	1,726
NOV 27	4,626	-93	4,702	4,710	4,612	2,118	11,160
JAN 28	4,602	-79	4,617	4,624	4,600	675	2,070
MAR 28	4,593	-61	4,601	4,601	4,601	434	1,687
MAY 28	4,560	-44				8	70
JUL 28	4,560	-44					1
SEP 28	4,560	-44					
NOV 28	4,560	-44					1
JAN 29	4,560	-44					
MAR 29	4,560	-44					
MAY 29	4,560	-44					
JUL 29	4,560	-44					
SEP 29	4,560	-44					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 26	65.64	0.08	65.57	65.78	64.50	92,601	193,574
JAN 27	65.86	0.04	65.82	66.00	64.77	46,933	129,643
MAR 27	66.25	0.03	66.22	66.38	65.20	31,974	94,941
MAY 27	66.57	0.01	66.56	66.72	65.59	13,948	71,623
JUL 27	66.62	0.00	66.62	66.77	65.65	10,058	74,082
AUG 27	66.23	0.01	66.22	66.37	65.30	1,612	7,846
SEP 27	65.81	0.03	65.78	65.92	64.90	820	4,331
OCT 27	65.35	0.05	65.30	65.45	64.53	289	3,687
DEC 27	65.23	0.08	65.15	65.32	64.30	2,081	13,446
JAN 28	65.16	0.10	64.89	65.29	64.89	74	674
MAR 28	65.01	0.10	-	-	-	-	353
MAY 28	64.90	0.11	-	-	-	-	137
JUL 28	64.75	0.11	-	-	-	-	43
AUG 28	64.31	0.11	-	-	-	-	5
SEP 28	63.83	0.11	-	-	-	-	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 (11d 11/10/26); CSize 25; KOF7 4630.00																		
KOF7C 3450	3450	1165	0.00			-	-	-	KOF7P 3450	3450	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3500	3500	1115	0.00			-	-	-	KOF7P 3500	3500	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3550	3550	1065	0.00			-	-	-	KOF7P 3550	3550	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3600	3600	1015	0.00			-	-	-	KOF7P 3600	3600	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3650	3650	965	0.00			-	-	-	KOF7P 3650	3650	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3700	3700	915	0.00			-	-	-	KOF7P 3700	3700	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3750	3750	865	0.00			-	-	-	KOF7P 3750	3750	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3800	3800	815.5	0.00			-	-	-	KOF7P 3800	3800	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3850	3850	765.5	0.00			-	-	-	KOF7P 3850	3850	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3900	3900	715.5	0.00			-	-	-	KOF7P 3900	3900	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3950	3950	665.5	0.00			-	-	-	KOF7P 3950	3950	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4000	4000	615.5	0.00			-	-	-	KOF7P 4000	4000	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4050	4050	565.5	0.00			-	-	-	KOF7P 4050	4050	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4100	4100	515.5	0.00			-	-	-	KOF7P 4100	4100	0.5	0.00			-	-	-	***1500*** ***0***
KOF7C 4150	4150	465.5	0.00			-	-	-	KOF7P 4150	4150	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4200	4200	416	0.00			-	-	-	KOF7P 4200	4200	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4250	4250	366	0.00			-	-	-	KOF7P 4250	4250	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4300	4300	317	0.00			-	-	-	KOF7P 4300	4300	1.5	0.00			-	1,151	-	***0*** ***0***
KOF7C 4350	4350	269	0.00			-	-	-	KOF7P 4350	4350	3	0.00			-	-	-	***0*** ***0***
KOF7C 4400	4400	222	0.00			-	-	-	KOF7P 4400	4400	6.5	0.00			-	125	-	***0*** ***0***
KOF7C 4450	4450	178.5	0.00			-	-	-	KOF7P 4450	4450	12.5	0.00			-	-	-	***0*** ***0***
KOF7C 4500	4500	138	0.00			-	-	-	KOF7P 4500	4500	18	0.00	18.0	10.0	-	1,869	2	***0*** ***0***
KOF7C 4550	4550	103	0.00			-	-	-	KOF7P 4550	4550	37	0.00			-	20	-	***0*** ***0***
KOF7C 4600	4600	68	0.00	68.0	68.0	-	318.0	1.0	KOF7P 4600	4600	57.5	0.00			-	23	-	***0*** ***0***
KOF7C 4650	4650	49.5	0.00			-	13.0	-	KOF7P 4650	4650	83.5	0.00			-	22	2	***0*** ***0***
KOF7C 4700	4700	32	0.00			-	11.0	-	KOF7P 4700	4700	116	0.00			-	21	-	***0*** ***0***
KOF7C 4750	4750	19.5	0.00			-	10.0	10.0	KOF7P 4750	4750	153.5	0.00			-	10	9	***0*** ***0***
KOF7C 4800	4800	11	0.00			-	841.0	-	KOF7P 4800	4800	195	0.00			-	51	-	***0*** ***0***
KOF7C 4850	4850	6	0.00			-	9.0	-	KOF7P 4850	4850	240	0.00			-	-	-	***0*** ***0***
KOF7C 4900	4900	3	0.00			-	11.0	-	KOF7P 4900	4900	287	0.00			-	400	-	***0*** ***0***
KOF7C 4950	4950	1.5	0.00			-	-	-	KOF7P 4950	4950	335	0.00			-	-	-	***0*** ***0***
KOF7C 5000	5000	0.5	0.00			-	1,772.0	-	KOF7P 5000	5000	384.5	0.00			-	400	-	***10*** ***0***
KOF7C 5050	5050	0.5	0.00			-	-	-	KOF7P 5050	5050	434	0.00			-	-	-	***0*** ***0***
KOF7C 5100	5100	0.5	0.00			-	50.0	-	KOF7P 5100	5100	483.5	0.00			-	-	-	***0*** ***0***
KOF7C 5150	5150	0.5	0.00			-	-	-	KOF7P 5150	5150	533.5	0.00			-	-	-	***0*** ***0***
KOF7C 5200	5200	0.5	0.00			-	-	-	KOF7P 5200	5200	583.5	0.00			-	-	-	***0*** ***0***
KOF7C 5250	5250	0.5	0.00			-	-	-	KOF7P 5250	5250	633.5	0.00			-	-	-	***0*** ***0***
KOF7C 5300	5300	0.5	0.00			-	-	-	KOF7P 5300	5300	683.5	0.00			-	-	-	***0*** ***0***
KOF7C 5350	5350	0.5	0.00			-	-	-	KOF7P 5350	5350	733.5	0.00			-	-	-	***0*** ***0***
KOF7C 5400	5400	0.5	0.00			-	-	-	KOF7P 5400	5400	783.5	0.00			-	-	-	***0*** ***0***
KOF7C 5450	5450	0.5	0.00			-	-	-	KOF7P 5450	5450	833	0.00			-	-	-	***0*** ***0***
KOF7C 5500	5500	0.5	0.00			-	-	-	KOF7P 5500	5500	883	0.00			-	-	-	***0*** ***0***
KOF7C 5550	5550	0.5	0.00			-	-	-	KOF7P 5550	5550	933	0.00			-	-	-	***0*** ***0***
KOF7C 5600	5600	0.5	0.00			-	-	-	KOF7P 5600	5600	983	0.00			-	-	-	***0*** ***0***
KOF7C 5650	5650	0.5	0.00			-	-	-	KOF7P 5650	5650	1033	0.00			-	-	-	***0*** ***0***
KOF7C 5700	5700	0.5	0.00			-	-	-	KOF7P 5700	5700	1083	0.00			-	-	-	***0*** ***0***
KOF7C 5750	5750	0.5	0.00			-	-	-	KOF7P 5750	5750	1133	0.00			-	-	-	***0*** ***0***
KOF7C 5800	5800	0.5	0.00			-	-	-	KOF7P 5800	5800	1183	0.00			-	-	-	***0*** ***0***
KOF7C 5850	5850	0.5	0.00			-	-	-	KOF7P 5850	5850	1233	0.00			-	-	-	***0*** ***0***
KOF7C 5900	5900	0.5	0.00			-	-	-	KOF7P 5900	5900	1283	0.00			-	-	-	***0*** ***0***
Feb-27 (41d 12/10/26); CSize 25; KOG7 4708.00																		
KOG7C 3500	3500	1196	0.00			0	0	0	KOG7P 3500	3500	0.5	0.00			0	-	-	***0*** ***0***
KOG7C 3550	3550	1146.5	0.00			-	-	-	KOG7P 3550	3550	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3600	3600	1096.5	0.00			-	-	-	KOG7P 3600	3600	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3650	3650	1046.5	0.00			-	-	-	KOG7P 3650	3650	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3700	3700	997	0.00			-	-	-	KOG7P 3700	3700	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3750	3750	947	0.00			-	-	-	KOG7P 3750	3750	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3800	3800	897	0.00			-	-	-	KOG7P 3800	3800	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3850	3850	847.5	0.00			-	-	-	KOG7P 3850	3850	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3900	3900	797.5	0.00			-	-	-	KOG7P 3900	3900	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3950	3950	748	0.00			-	-	-	KOG7P 3950	3950	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 4000	4000	698.5	0.00			-	-	-	KOG7P 4000	4000	1	0.00			-	-	-	***0*** ***0***
KOG7C 4050	4050	649.5	0.00			-	-	-	KOG7P 4050	4050	1.5	0.00			-	-	-	***1151*** ***0***
KOG7C 4100	4100	601	0.00			-	-	-	KOG7P 4100	4100	2.5	0.00			-	-	-	***0*** ***0***
KOG7C 4150	4150	552.5	0.00			-	-	-	KOG7P 4150	4150	4.5	0.00			-	-	-	***125*** ***0***
KOG7C 4200	4200	505	0.00			-	-	-	KOG7P 4200	4200	6.5	0.00			-	-	-	***0*** ***0***
KOG7C 4250	4250	458.5	0.00			-	-	-	KOG7P 4250	4250	10	0.00			-	-	-	
KOG7C 4300	4300	413	0.00			-	-	-	KOG7P 4300	4300	14.5	0.00			-	-	-	
KOG7C 4350	4350	369.5	0.00			-	-	-	KOG7P 4350	4350	20.5	0.00			-	-	-	
KOG7C 4400	4400	327.5	0.00			-	-	-	KOG7P 4400	4400	19	0.00			-	1,004	-	
KOG7C 4450	4450	287.5	0.00			-	-	-	KOG7P 4450	4450	38.5	0.00			-	-	-	
KOG7C 4500	4500	250	0.00			-	-	-	KOG7P 4500	4500	50.5	0.00			-	-	-	
KOG7C 4550	4550	215.5	0.00			-	-	-	KOG7P 4550	4550	66	0.00			-	-	-	
KOG7C 4600	4600	183.5	0.00			-	-	-	KOG7P 4600	4600	84	0.00			-	-	-	
KOG7C 4650	4650	154.5	0.00			-	-	-	KOG7P 4650	4650	105	0.00			-	-	-	
KOG7C 4700	4700	129	0.00			-	-	-	KOG7P 4700	4700	129	0.00			-	-	-	
KOG7C 4750	4750	100	0.00			-	-	-	KOG7P 4750	4750	135	0.00	135.0	130.0	-	773	22	
KOG7C 4800	4800	78	0.00	68.0	68.0	-	1.0	1.0	KOG7P 4800	4800	186	0.00			-	-	-	
KOG7C 4850	4850	69.5	0.00			-	-	-	KOG7P 4850	4850	219	0.00			-	-	-	
KOG7C 4900	4900	55	0.00			-	-	-	KOG7P 4900	4900	254.5	0.00			-	-	-	
KOG7C 4950	4950	43.5	0.00			-	-	-	KOG7P 4950	4950	292.5	0.00			-	-	-	
KOG7C 5000	5000	29	0.00	29.0	29.0	-	979.0	1.0	KOG7P 5000	5000	332.5	0.00			-	200	-	
KOG7C 5050	5050	26	0.00			-	1.0	-	KOG7P 5050	5050	374.5	0.00			-	-	-	

KOG7C 5100	5100	16	0.00	16.0	16.0	-	468.0	6.0	KOG7P 5100	5100	418	0.00	-	-	-		
KOG7C 5150	5150	14.5	0.00			-	-	-	KOG7P 5150	5150	463	0.00	-	-	-		
KOG7C 5200	5200	11	0.00			-	-	-	KOG7P 5200	5200	509	0.00	-	-	-	***1860***	***0***
KOG7C 5250	5250	8	0.00			-	-	-	KOG7P 5250	5250	556	0.00	-	-	-	***0***	***0***
KOG7C 5300	5300	5.5	0.00			-	-	-	KOG7P 5300	5300	603.5	0.00	-	-	-	***0***	***0***
KOG7C 5350	5350	4	0.00			-	-	-	KOG7P 5350	5350	652	0.00	-	-	-	***0***	***0***
KOG7C 5400	5400	3	0.00			-	-	-	KOG7P 5400	5400	700.5	0.00	-	-	-	***0***	***0***
KOG7C 5450	5450	2	0.00			-	-	-	KOG7P 5450	5450	749.5	0.00	-	-	-	***0***	***0***
KOG7C 5500	5500	1.5	0.00			-	-	-	KOG7P 5500	5500	799	0.00	-	-	-	***0***	***0***
KOG7C 5550	5550	1	0.00			-	-	-	KOG7P 5550	5550	848	0.00	-	-	-	***0***	***0***
KOG7C 5600	5600	0.5	0.00			-	-	-	KOG7P 5600	5600	897.5	0.00	-	-	-	***0***	***0***
KOG7C 5650	5650	0.5	0.00			-	-	-	KOG7P 5650	5650	947.5	0.00	-	-	-	***0***	***0***
KOG7C 5700	5700	0.5	0.00			-	-	-	KOG7P 5700	5700	997	0.00	-	-	-	***400***	***0***
KOG7C 5750	5750	0.5	0.00			-	-	-	KOG7P 5750	5750	1047	0.00	-	-	-	***0***	***0***
KOG7C 5800	5800	0.5	0.00			-	-	-	KOG7P 5800	5800	1096.5	0.00	-	-	-	***0***	***0***
KOG7C 5850	5850	0.5	0.00			-	-	-	KOG7P 5850	5850	1146.5	0.00	-	-	-	***0***	***0***
KOG7C 5900	5900	0.5	0.00			-	-	-	KOG7P 5900	5900	1196	0.00	-	-	-	***0***	***0***
KOG7C 5950	5950	0.5	0.00			-	-	-	KOG7P 5950	5950	1246	0.00	-	-	-	***0***	***0***
Mar-27 (70d 1/8/27); CSize 25; KOH7 4778.00																	
KOH7C 3600	3600	1166.5	0.00			-	-	-	KOH7P 3600	3600	0.5	0.00	-	-	-	0	0
KOH7C 3650	3650	1117	0.00			-	-	-	KOH7P 3650	3650	0.5	0.00	-	-	-	0	0
KOH7C 3700	3700	1067	0.00			-	-	-	KOH7P 3700	3700	0.5	0.00	-	-	-	0	0
KOH7C 3750	3750	1017.5	0.00			-	-	-	KOH7P 3750	3750	0.5	0.00	-	-	-	0	0
KOH7C 3800	3800	968	0.00			-	-	-	KOH7P 3800	3800	0.5	0.00	-	-	-	0	0
KOH7C 3850	3850	919	0.00			-	-	-	KOH7P 3850	3850	1	0.00	-	-	-	0	0
KOH7C 3900	3900	869.5	0.00			-	-	-	KOH7P 3900	3900	1.5	0.00	-	-	-	0	0
KOH7C 3950	3950	820.5	0.00			-	-	-	KOH7P 3950	3950	2.5	0.00	-	-	-	0	0
KOH7C 4000	4000	772	0.00			-	-	-	KOH7P 4000	4000	3.5	0.00	-	-	-	0	0
KOH7C 4050	4050	724	0.00			-	-	-	KOH7P 4050	4050	5	0.00	-	-	-	0	0
KOH7C 4100	4100	676	0.00			-	-	-	KOH7P 4100	4100	7	0.00	-	-	-	0	0
KOH7C 4150	4150	629	0.00			-	-	-	KOH7P 4150	4150	10	0.00	-	-	-	1004	0
KOH7C 4200	4200	583	0.00			-	-	-	KOH7P 4200	4200	13.5	0.00	-	**300**	-	0	0
KOH7C 4250	4250	538	0.00			-	-	-	KOH7P 4250	4250	18	0.00	-	-	-	0	0
KOH7C 4300	4300	494	0.00			-	-	-	KOH7P 4300	4300	23.5	0.00	-	-	-	0	0
KOH7C 4350	4350	451.5	0.00			-	-	-	KOH7P 4350	4350	31	0.00	-	-	-	0	0
KOH7C 4400	4400	410.5	0.00			-	-	-	KOH7P 4400	4400	27	0.00	-	1,604.0	-	0	0
KOH7C 4450	4450	371	0.00			-	-	-	KOH7P 4450	4450	50	0.00	-	-	-	0	0
KOH7C 4500	4500	334	0.00			-	-	-	KOH7P 4500	4500	62.5	0.00	-	-	-	0	0
KOH7C 4550	4550	298.5	0.00			-	-	-	KOH7P 4550	4550	77	0.00	-	-	-	0	0
KOH7C 4600	4600	265.5	0.00			-	-	-	KOH7P 4600	4600	93.5	0.00	-	-	-	0	0
KOH7C 4650	4650	234.5	0.00			-	-	-	KOH7P 4650	4650	112	0.00	-	-	-	0	0
KOH7C 4700	4700	206	0.00			-	-	-	KOH7P 4700	4700	133.5	0.00	-	200.0	**200**	0	0
KOH7C 4750	4750	179.5	0.00			-	-	-	KOH7P 4750	4750	157	0.00	-	-	-	200	0
KOH7C 4800	4800	156	0.00			-	-	-	KOH7P 4800	4800	182.5	0.00	-	1,000.0	-	0	0
KOH7C 4850	4850	134	0.00			-	-	-	KOH7P 4850	4850	211	0.00	-	-	-	0	0
KOH7C 4900	4900	115	0.00			-	-	-	KOH7P 4900	4900	227	0.00	-	300.0	-	0	0
KOH7C 4950	4950	97.5	0.00			-	-	-	KOH7P 4950	4950	273.5	0.00	-	50.0	-	0	0
KOH7C 5000	5000	71	0.00			-	1,636.0	-	KOH7P 5000	5000	308	0.00	-	400.0	-	0	0
KOH7C 5050	5050	69	0.00			-	-	-	KOH7P 5050	5050	344.5	0.00	-	-	-	0	0
KOH7C 5100	5100	57.5	0.00			-	-	-	KOH7P 5100	5100	383	0.00	-	-	-	0	0
KOH7C 5150	5150	48	0.00			-	-	-	KOH7P 5150	5150	422.5	0.00	-	-	-	0	0
KOH7C 5200	5200	39.5	0.00			-	-	-	KOH7P 5200	5200	464	0.00	-	-	-	0	0
KOH7C 5250	5250	32	0.00			-	-	-	KOH7P 5250	5250	506.5	0.00	-	-	-	0	0
KOH7C 5300	5300	26	0.00			-	200.0	-	KOH7P 5300	5300	550	0.00	-	-	-	0	0
KOH7C 5350	5350	21	0.00			-	-	-	KOH7P 5350	5350	595	0.00	-	-	-	0	0
KOH7C 5400	5400	17	0.00			-	-	-	KOH7P 5400	5400	640.5	0.00	-	-	-	0	0
KOH7C 5450	5450	13.5	0.00			-	-	-	KOH7P 5450	5450	686.5	0.00	-	-	-	0	0
KOH7C 5500	5500	10.5	0.00			-	-	-	KOH7P 5500	5500	733.5	0.00	-	-	-	0	0
KOH7C 5550	5550	8.5	0.00			-	-	-	KOH7P 5550	5550	781	0.00	-	-	-	0	0
KOH7C 5600	5600	6.5	0.00			-	200.0	-	KOH7P 5600	5600	829	0.00	-	-	-	0	0
KOH7C 5650	5650	5	0.00			-	-	-	KOH7P 5650	5650	877	0.00	-	-	-	0	0
KOH7C 5700	5700	4	0.00			-	-	-	KOH7P 5700	5700	925.5	0.00	-	-	-	0	0
KOH7C 5750	5750	3	0.00			-	-	-	KOH7P 5750	5750	974.5	0.00	-	-	-	0	0
KOH7C 5800	5800	2.5	0.00			-	-	-	KOH7P 5800	5800	1023.5	0.00	-	-	-	0	0
KOH7C 5850	5850	2	0.00			-	-	-	KOH7P 5850	5850	1072.5	0.00	-	-	-	0	0
KOH7C 5900	5900	1.5	0.00			-	-	-	KOH7P 5900	5900	1122	0.00	-	-	-	0	0
KOH7C 5950	5950	1	0.00			-	-	-	KOH7P 5950	5950	1171.5	0.00	-	-	-	0	0
KOH7C 6000	6000	1	0.00			-	-	-	KOH7P 6000	6000	1221	0.00	-	-	-	0	0
KOH7C 6050	6050	0.5	0.00			-	-	-	KOH7P 6050	6050	1270.5	0.00	-	-	-	0	0
Apr-27 (103d 2/10/27); CSize 25; KOJ7 4825.00																	
KOJ7C 3600	3600	1211	0.00			-	-	-	KOJ7P 3600	3600	0.5	0.00	-	-	-	0	0
KOJ7C 3650	3650	1161.5	0.00			-	-	-	KOJ7P 3650	3650	0.5	0.00	-	-	-	0	0
KOJ7C 3700	3700	1112.5	0.00			-	-	-	KOJ7P 3700	3700	1	0.00	-	-	-	0	0
KOJ7C 3750	3750	1063	0.00			-	-	-	KOJ7P 3750	3750	1.5	0.00	-	-	-	0	0
KOJ7C 3800	3800	1014	0.00			-	-	-	KOJ7P 3800	3800	2	0.00	-	-	-	0	0
KOJ7C 3850	3850	965.5	0.00			-	-	-	KOJ7P 3850	3850	2.5	0.00	-	-	-	0	0
KOJ7C 3900	3900	917	0.00			-	-	-	KOJ7P 3900	3900	4	0.00	-	-	-	300	0
KOJ7C 3950	3950	869	0.00			-	-	-	KOJ7P 3950	3950	5.5	0.00	-	-	-	0	0
KOJ7C 4000	4000	821	0.00			-	-	-	KOJ7P 4000	4000	7	0.00	-	-	-	0	0
KOJ7C 4050	4050	774	0.00			-	-	-	KOJ7P 4050	4050	9.5	0.00	-	-	-	0	0
KOJ7C 4100	4100	727.5	0.00			-	-	-	KOJ7P 4100	4100	12.5	0.00	-	-	-	1604	0
KOJ7C 4150	4150	682	0.00			-	-	-	KOJ7P 4150	4150	16.5	0.00	-	-	-	0	0
KOJ7C 4200	4200	637	0.00			-	-	-	KOJ7P 4200	4200	21.5	0.00	-	-	-	0	0
KOJ7C 4250	4250	593.5	0.00			-	-	-	KOJ7P 4250	4250	27	0.00	-	-	-	0	0
KOJ7C 4300	4300	550.5	0.00			-	-	-	KOJ7P 4300	4300	34	0.00	-	100	-	0	0
KOJ7C 4350	4350	509	0.00			-	-	-	KOJ7P 4350	4350	42.5	0.00	-	-	-	0	0
KOJ7C 4400	4400	469.5	0.00			-	-	-	KOJ7P 4400	4400	52	0.00	-	-	-	0	0
KOJ7C 4450	4450	431	0.00			-	-	-	KOJ7P 4450	4450	63	0.00	-	-	-	0	0
KOJ7C 4500	4500	394	0.00			-	-	-	KOJ7P 4500	4500	76	0.00	-	-	-	1000	0
KOJ7C 4550	4550	359	0.00			-	-	-	KOJ7P 4550	4550	90.5	0.00	-	-	-	0	0
KOJ7C 4600	4600	325.5	0.00			-	-	-	KOJ7P 4600	4600	106.5	0.00	-	-	-	0	0
KOJ7C 4650	4650	294.5	0.00			-	-	-	KOJ7P 4650	4650	125	0.00	-	-	-	0	0
KOJ7C 4700	4700	265	0.00			-	-	-	KOJ7P 4700	4700	145	0.00	-	-	-	400	0
KOJ7C 4750	4750	237.5	0.00			-	-	-	KOJ7P 4750	4750	167	0.00	-	-	-	0	0
KOJ7C 4800	4800	212	0.00			-	-	-	KOJ7P 4800	4800	170	0.00	-	502	-	0	0
KOJ7C 4850	4850	188.5	0.00			-	-	-	KOJ7P 4850	4850	217	0.00	-	-	-	0	0
KOJ7C 4900	4900	166.5	0.00			-	-	-	KOJ7P 4900	4900	245	0.00	-	-	-	0	0
KOJ7C 4950	4950	147	0.00			-	-	-	KOJ7P 4950	4950	274.5	0.00	-	-	-	50	0
KOJ7C 5000	5000	115	0.00			-	1,115.0	-	KOJ7P 5000	5000	306.5	0.00	-	-	-	0	0
KOJ7C 5050	5050	112.5	0.00			-	-	-	KOJ7P 5050	5050	339.5	0.00	-	-	-	0	0
KOJ7C 5100	5100	98	0.00			-	-	-	KOJ7P 5100	5100	374.5	0.00	-	-	-	0	0
KOJ7C 5150	5150	85	0.00			-	-	-	KOJ7P 5150	5150	411	0.00	-	-	-	0	0
KOJ7C 5200	5200	73	0.00			-	-	-	KOJ7P 5200	5200	449	0.00	-	-	-	0	0
KOJ7C 5250	5250	63	0.00			-	-	-	KOJ7P 5250	5250	488	0.00	-	-	-	0	0
KOJ7C 5300	5300	53.5	0.00			-	-	-	KOJ7P 5300	5300	528.5	0.00	-	-	-	0	0
KOJ7C 5350	5350	46	0.00			-	-	-	KOJ7P 5350	5350	570.5	0.00	-	-	-	0	0
KOJ7C 5400	5400	39	0.00			-	-	-	KOJ7P 5400	5400	613	0.00	-	-	-	0	0
KOJ7C 5450	5450	33	0.00			-	-	-	KOJ7P 5450	5450	656.5	0.00	-	-	-	0	0
KOJ7C 5500	5500	27.5	0.00			-	-	-	KOJ7P 5500	5500	701	0.00	-	-	-	0	0
KOJ7C 5550	5550	23	0.00			-	-	-	KOJ7P 5550	5550	746	0.00	-	-	-	0	0
KOJ7C 5600	5600	19.5	0.00			-	-	-	KOJ7P 5600	5600	791.5	0.00	-	-	-	0	0
KOJ7C 5650	5650	16	0.00			-	-	-	KOJ7P 5650	5650	838	0.00	-	-	-	0	0
KOJ7C 5700	5700	13.5	0.00			-	-	-	KOJ7P 5700	5700	885	0.00	-	-	-	0	0
KOJ7C 5750	5750	11	0.00			-	-	-	KOJ7P 5750	5750	932	0.00	-	-	-	0	0
KOJ7C 5800	5800	9	0.00			-	-	-	KOJ7P 5800	5800	979.5	0.00	-	-	-	0	0
KOJ7C 5850	5850	7.5	0.00			-	-	-	KOJ7P 5850	5850	1027.5	0.00	-	-	-	0	0
KOJ7C 5900	5900	6	0.00			-	-	-	KOJ7P 5900	5900	1076	0.00	-	-	-	0	0
KOJ7C 5950	5950	5	0.00			-	-	-	KOJ7P 5950	5950	1124.5	0.00	-	-	-	0	0
KOJ7C 6000	6000	4	0.00			-	-	-	KOJ7P 6000	6000	1173	0.00	-	-	-	0	0
KOJ7C 6050	6050	3	0.00			-	-	-	KOJ7P 6050	6050	1222	0.00	-	-	-	0	0

Implied volatility for ATM			Previous day	1D%CHG
JAN 27	CALL	18.40	19.35	-4.91
	PUT	19.53	19.35	0.93
	MEAN	18.97	19.35	-1.99
FEB 27	CALL	20.35	20.16	0.94
	PUT	20.35	18.52	9.88
	MEAN	20.35	19.34	5.41
MAR 27	CALL	20.17	20.01	0.80
	PUT	20.17	19.86	1.56
	MEAN	20.17	19.94	1.18

	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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