Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 26	4,350	-83	4,431	4,431	4,350	939	4,232
DEC 26	4,457	-97	4,550	4,560	4,448	5,421	40,588
JAN 27	4,551	-98	4,644	4,656	4,543	31,068	75,728
FEB 27	4,637	-96	4,725	4,738	4,628	9,300	32,267
MAR 27	4,710	-92	4,795	4,805	4,703	6,842	35,619
APR 27	4,760	-85	4,850	4,850	4,754	7,790	27,638
MAY 27	4,784	-73	4,847	4,865	4,779	11,561	41,319
JUN 27	4,779	-57	4,830	4,847	4,773	4,978	16,811
JUL 27	4,755	-49	4,801	4,811	4,746	3,982	18,241
AUG 27	4,721	-46	4,765	4,770	4,715	2,698	9,613
SEP 27	4,683	-41	4,717	4,727	4,666	2,698	18,771
OCT 27	4,649	-41	4,685	4,685	4,645	328	1,914
NOV 27	4,614	-56	4,670	4,670	4,612	854	11,079
JAN 28	4,592	-53	4,613	4,613	4,592	162	2,112
MAR 28	4,583	-53	4,612	4,622	4,604	83	1,744
MAY 28	4,564	-39				3	67
JUL 28	4,564	-39					1
SEP 28	4,564	-39					
NOV 28	4,564	-39					1
JAN 29	4,564	-39					
MAR 29	4,564	-39					
MAY 29	4,564	-39					
JUL 29	4,564	-39					
SEP 29	4,564	-39					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 26	65.28	0.20	65.12	65.45	64.51	76,152	183,261
JAN 27	65.46	0.16	65.40	65.68	64.75	33,534	132,402
MAR 27	65.86	0.12	65.84	66.11	65.21	23,744	100,441
MAY 27	66.19	0.06	66.23	66.51	65.60	16,653	74,580
JUL 27	66.27	0.01	66.36	66.62	65.74	15,815	75,508
AUG 27	65.94	-0.03	66.07	66.25	65.46	2,955	7,942
SEP 27	65.60	-0.04	65.75	65.92	65.14	1,519	4,746
OCT 27	65.23	-0.04	65.37	65.39	64.78	2,486	3,613
DEC 27	65.16	-0.03	65.30	65.51	64.70	7,606	15,543
JAN 28	65.19	0.00	65.16	65.30	64.72	227	767
MAR 28	65.05	0.03	64.93	65.14	64.93	94	358
MAY 28	64.93	0.03	-	-	-	1	159
JUL 28	64.85	0.04	64.84	64.84	64.84	4	48
AUG 28	64.43	0.08	-	-	-	-	6
SEP 28	63.96	0.20	-	-	-	-	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 (6d 11/10/26); CSize 25; KOF7 4494.00																		
KOF7C 3300	3300	1250.5	0.00			-	-	-	KOF7P 3300	3300	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3350	3350	1200.5	0.00			-	-	-	KOF7P 3350	3350	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3400	3400	1150.5	0.00			-	-	-	KOF7P 3400	3400	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3450	3450	1100.5	0.00			-	-	-	KOF7P 3450	3450	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3500	3500	1050.5	0.00			-	-	-	KOF7P 3500	3500	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3550	3550	1000.5	0.00			-	-	-	KOF7P 3550	3550	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3600	3600	950.5	0.00			-	-	-	KOF7P 3600	3600	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3650	3650	900.5	0.00			-	-	-	KOF7P 3650	3650	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3700	3700	850.5	0.00			-	-	-	KOF7P 3700	3700	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3750	3750	800.5	0.00			-	-	-	KOF7P 3750	3750	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3800	3800	750.5	0.00			-	-	-	KOF7P 3800	3800	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3850	3850	700.5	0.00			-	-	-	KOF7P 3850	3850	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3900	3900	650.5	0.00			-	-	-	KOF7P 3900	3900	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3950	3950	600.5	0.00			-	-	-	KOF7P 3950	3950	0.5	0.00			-	-	-	***1500*** ***0***
KOF7C 4000	4000	550.5	0.00			-	-	-	KOF7P 4000	4000	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4050	4050	500.5	0.00			-	-	-	KOF7P 4050	4050	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4100	4100	451	0.00			-	-	-	KOF7P 4100	4100	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4150	4150	401	0.00			-	-	-	KOF7P 4150	4150	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4200	4200	351	0.00			-	-	-	KOF7P 4200	4200	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4250	4250	301	0.00			-	-	-	KOF7P 4250	4250	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4300	4300	251.5	0.00			-	-	-	KOF7P 4300	4300	1	0.00			-	1,151	-	***0*** ***0***
KOF7C 4350	4350	203	0.00			-	-	-	KOF7P 4350	4350	2.5	0.00			-	-	-	***0*** ***0***
KOF7C 4400	4400	157	0.00			-	-	-	KOF7P 4400	4400	6	0.00			-	125	-	***0*** ***0***
KOF7C 4450	4450	115	0.00			-	-	-	KOF7P 4450	4450	14	0.00			-	-	-	***0*** ***0***
KOF7C 4500	4500	78.5	0.00			-	-	-	KOF7P 4500	4500	27.5	0.00	19.0	19.0	-	1,874	5	***0*** ***0***
KOF7C 4550	4550	49.5	0.00			-	-	-	KOF7P 4550	4550	48.5	0.00			-	20	-	***0*** ***0***
KOF7C 4600	4600	25	0.00	28.0	28.0	-	323.0	5.0	KOF7P 4600	4600	77.5	0.00			-	23	-	***0*** ***0***
KOF7C 4650	4650	15	0.00			-	13.0	-	KOF7P 4650	4650	114	0.00			-	22	-	***0*** ***0***
KOF7C 4700	4700	7	0.00			-	11.0	-	KOF7P 4700	4700	153	0.00			-	21	-	***0*** ***0***
KOF7C 4750	4750	3	0.00			-	10.0	-	KOF7P 4750	4750	202	0.00			-	10	-	***0*** ***0***
KOF7C 4800	4800	1	0.00			-	841.0	-	KOF7P 4800	4800	251.5	0.00			-	51	-	***0*** ***0***
KOF7C 4850	4850	0.5	0.00			-	9.0	-	KOF7P 4850	4850	299	0.00			-	-	-	***10*** ***0***
KOF7C 4900	4900	0.5	0.00			-	11.0	-	KOF7P 4900	4900	349	0.00			-	400	-	***0*** ***0***
KOF7C 4950	4950	0.5	0.00			-	-	-	KOF7P 4950	4950	399	0.00			-	-	-	***0*** ***0***
KOF7C 5000	5000	0.5	0.00			-	1,772.0	-	KOF7P 5000	5000	449	0.00			-	400	-	***0*** ***0***
KOF7C 5050	5050	0.5	0.00			-	-	-	KOF7P 5050	5050	498.5	0.00			-	-	-	***0*** ***0***
KOF7C 5100	5100	0.5	0.00			-	50.0	-	KOF7P 5100	5100	548.5	0.00			-	-	-	***0*** ***0***
KOF7C 5150	5150	0.5	0.00			-	-	-	KOF7P 5150	5150	598.5	0.00			-	-	-	***0*** ***0***
KOF7C 5200	5200	0.5	0.00			-	-	-	KOF7P 5200	5200	648.5	0.00			-	-	-	***0*** ***0***
KOF7C 5250	5250	0.5	0.00			-	-	-	KOF7P 5250	5250	698.5	0.00			-	-	-	***0*** ***0***
KOF7C 5300	5300	0.5	0.00			-	-	-	KOF7P 5300	5300	748.5	0.00			-	-	-	***0*** ***0***
KOF7C 5350	5350	0.5	0.00			-	-	-	KOF7P 5350	5350	798.5	0.00			-	-	-	***0*** ***0***
KOF7C 5400	5400	0.5	0.00			-	-	-	KOF7P 5400	5400	848.5	0.00			-	-	-	***0*** ***0***
KOF7C 5450	5450	0.5	0.00			-	-	-	KOF7P 5450	5450	898.5	0.00			-	-	-	***0*** ***0***
KOF7C 5500	5500	0.5	0.00			-	-	-	KOF7P 5500	5500	948.5	0.00			-	-	-	***0*** ***0***
KOF7C 5550	5550	0.5	0.00			-	-	-	KOF7P 5550	5550	998.5	0.00			-	-	-	***0*** ***0***
KOF7C 5600	5600	0.5	0.00			-	-	-	KOF7P 5600	5600	1048.5	0.00			-	-	-	***0*** ***0***
KOF7C 5650	5650	0.5	0.00			-	-	-	KOF7P 5650	5650	1098.5	0.00			-	-	-	***0*** ***0***
KOF7C 5700	5700	0.5	0.00			-	-	-	KOF7P 5700	5700	1148.5	0.00			-	-	-	***0*** ***0***
KOF7C 5750	5750	0.5	0.00			-	-	-	KOF7P 5750	5750	1198.5	0.00			-	-	-	***0*** ***0***
Feb-27 (36d 12/10/26); CSize 25; KOG7 4579.00																		
KOG7C 3400	3400	1233.5	0.00			0	0	0	KOG7P 3400	3400	0.5	0.00			0	-	-	***0*** ***0***
KOG7C 3450	3450	1183.5	0.00			-	-	-	KOG7P 3450	3450	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3500	3500	1134	0.00			-	-	-	KOG7P 3500	3500	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3550	3550	1084	0.00			-	-	-	KOG7P 3550	3550	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3600	3600	1034	0.00			-	-	-	KOG7P 3600	3600	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3650	3650	984	0.00			-	-	-	KOG7P 3650	3650	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3700	3700	934.5	0.00			-	-	-	KOG7P 3700	3700	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3750	3750	884.5	0.00			-	-	-	KOG7P 3750	3750	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3800	3800	834.5	0.00			-	-	-	KOG7P 3800	3800	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3850	3850	785	0.00			-	-	-	KOG7P 3850	3850	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3900	3900	735.5	0.00			-	-	-	KOG7P 3900	3900	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3950	3950	685.5	0.00			-	-	-	KOG7P 3950	3950	0.5	0.00			-	-	-	***1151*** ***0***
KOG7C 4000	4000	636.5	0.00			-	-	-	KOG7P 4000	4000	1	0.00			-	-	-	***0*** ***0***
KOG7C 4050	4050	587.5	0.00			-	-	-	KOG7P 4050	4050	2	0.00			-	-	-	***125*** ***0***
KOG7C 4100	4100	538.5	0.00			-	-	-	KOG7P 4100	4100	3	0.00			-	-	-	***0*** ***0***
KOG7C 4150	4150	490.5	0.00			-	-	-	KOG7P 4150	4150	5	0.00			-	-	-	
KOG7C 4200	4200	443.5	0.00			-	-	-	KOG7P 4200	4200	8	0.00			-	-	-	
KOG7C 4250	4250	398	0.00			-	-	-	KOG7P 4250	4250	12	0.00			-	-	-	
KOG7C 4300	4300	353.5	0.00			-	-	-	KOG7P 4300	4300	17.5	0.00			-	-	-	
KOG7C 4350	4350	311.5	0.00			-	-	-	KOG7P 4350	4350	25	0.00			-	-	-	
KOG7C 4400	4400	271	0.00			-	-	-	KOG7P 4400	4400	18	0.00	18.0	18.0	-	1,004	-	
KOG7C 4450	4450	233.5	0.00			-	-	-	KOG7P 4450	4450	47	0.00			-	-	-	
KOG7C 4500	4500	199	0.00			-	-	-	KOG7P 4500	4500	62	0.00			-	-	-	
KOG7C 4550	4550	167	0.00			-	-	-	KOG7P 4550	4550	80.5	0.00			-	-	-	
KOG7C 4600	4600	139	0.00			-	-	-	KOG7P 4600	4600	102	0.00			-	-	-	
KOG7C 4650	4650	113.5	0.00			-	-	-	KOG7P 4650	4650	126.5	0.00			-	-	-	
KOG7C 4700	4700	92	0.00	90.0	90.0	-	10.0	10.0	KOG7P 4700	4700	154.5	0.00			-	-	-	
KOG7C 4750	4750	73.5	0.00			-	-	-	KOG7P 4750	4750	175	0.00	175.0	140.0	-	793	10	
KOG7C 4800	4800	57.5	0.00	52.0	52.0	-	11.0	10.0	KOG7P 4800	4800	220	0.00			-	-	-	
KOG7C 4850	4850	44.5	0.00			-	-	-	KOG7P 4850	4850	257	0.00			-	-	-	
KOG7C 4900	4900	34	0.00			-	-	-	KOG7P 4900	4900	296.5	0.00			-	-	-	
KOG7C 4950	4950	25.5	0.00			-	-	-	KOG7P 4950	4950	338	0.00			-	-	-	

KOG7C 5000	5000	12	0.00	12.0	12.0	-	984.0	5.0	KOG7P 5000	5000	381	0.00				-	200	-	
KOG7C 5050	5050	14	0.00			-	1.0	-	KOG7P 5050	5050	425.5	0.00				-	-	-	
KOG7C 5100	5100	6	0.00			-	469.0	-	KOG7P 5100	5100	471.5	0.00				-	-	-	***1860***	***0***
KOG7C 5150	5150	7	0.00			-	-	-	KOG7P 5150	5150	518.5	0.00				-	-	-	***0***	***0***
KOG7C 5200	5200	5	0.00			-	-	-	KOG7P 5200	5200	566.5	0.00				-	-	-	***0***	***0***
KOG7C 5250	5250	3.5	0.00			-	-	-	KOG7P 5250	5250	614.5	0.00				-	-	-	***0***	***0***
KOG7C 5300	5300	2.5	0.00			-	-	-	KOG7P 5300	5300	663.5	0.00				-	-	-	***0***	***0***
KOG7C 5350	5350	1.5	0.00			-	-	-	KOG7P 5350	5350	712.5	0.00				-	-	-	***0***	***0***
KOG7C 5400	5400	1	0.00			-	-	-	KOG7P 5400	5400	762	0.00				-	-	-	***0***	***0***
KOG7C 5450	5450	0.5	0.00			-	-	-	KOG7P 5450	5450	811.5	0.00				-	-	-	***0***	***0***
KOG7C 5500	5500	0.5	0.00			-	-	-	KOG7P 5500	5500	861	0.00				-	-	-	***0***	***0***
KOG7C 5550	5550	0.5	0.00			-	-	-	KOG7P 5550	5550	910.5	0.00				-	-	-	***0***	***0***
KOG7C 5600	5600	0.5	0.00			-	-	-	KOG7P 5600	5600	960.5	0.00				-	-	-	***400***	***0***
KOG7C 5650	5650	0.5	0.00			-	-	-	KOG7P 5650	5650	1010.5	0.00				-	-	-	***0***	***0***
KOG7C 5700	5700	0.5	0.00			-	-	-	KOG7P 5700	5700	1060	0.00				-	-	-	***0***	***0***
KOG7C 5750	5750	0.5	0.00			-	-	-	KOG7P 5750	5750	1110	0.00				-	-	-	***0***	***0***
KOG7C 5800	5800	0.5	0.00			-	-	-	KOG7P 5800	5800	1159.5	0.00				-	-	-	***0***	***0***
KOG7C 5850	5850	0.5	0.00			-	-	-	KOG7P 5850	5850	1209.5	0.00				-	-	-	***0***	***0***
Mar-27 (65d 1/8/27); CSize 25; KOH7 4654.00																			
KOH7C 3450	3450	1253.5	0.00			-	-	-	KOH7P 3450	3450	0.5	0.00				-	-	-	0	0
KOH7C 3500	3500	1203.5	0.00			-	-	-	KOH7P 3500	3500	0.5	0.00				-	-	-	0	0
KOH7C 3550	3550	1154	0.00			-	-	-	KOH7P 3550	3550	0.5	0.00				-	-	-	0	0
KOH7C 3600	3600	1104.5	0.00			-	-	-	KOH7P 3600	3600	0.5	0.00				-	-	-	0	0
KOH7C 3650	3650	1054.5	0.00			-	-	-	KOH7P 3650	3650	0.5	0.00				-	-	-	0	0
KOH7C 3700	3700	1005	0.00			-	-	-	KOH7P 3700	3700	0.5	0.00				-	-	-	0	0
KOH7C 3750	3750	955.5	0.00			-	-	-	KOH7P 3750	3750	0.5	0.00				-	-	-	0	0
KOH7C 3800	3800	906	0.00			-	-	-	KOH7P 3800	3800	0.5	0.00				-	-	-	0	0
KOH7C 3850	3850	856.5	0.00			-	-	-	KOH7P 3850	3850	1	0.00				-	-	-	0	0
KOH7C 3900	3900	807.5	0.00			-	-	-	KOH7P 3900	3900	2	0.00				-	-	-	0	0
KOH7C 3950	3950	758.5	0.00			-	-	-	KOH7P 3950	3950	2.5	0.00				-	-	-	0	0
KOH7C 4000	4000	710.5	0.00			-	-	-	KOH7P 4000	4000	4	0.00				-	-	-	1004	0
KOH7C 4050	4050	662.5	0.00			-	-	-	KOH7P 4050	4050	6	0.00				-	-	-	0	0
KOH7C 4100	4100	615	0.00			-	-	-	KOH7P 4100	4100	8.5	0.00				-	-	-	0	0
KOH7C 4150	4150	568.5	0.00			-	-	-	KOH7P 4150	4150	11.5	0.00				-	-	-	0	0
KOH7C 4200	4200	523.5	0.00			-	-	-	KOH7P 4200	4200	16	0.00				-	300.0	-	0	0
KOH7C 4250	4250	479	0.00			-	-	-	KOH7P 4250	4250	21.5	0.00				-	-	-	0	0
KOH7C 4300	4300	436	0.00			-	-	-	KOH7P 4300	4300	28.5	0.00				-	-	-	0	0
KOH7C 4350	4350	395	0.00			-	-	-	KOH7P 4350	4350	37	0.00				-	-	-	0	0
KOH7C 4400	4400	355.5	0.00			-	-	-	KOH7P 4400	4400	30	0.00				-	1,604.0	-	0	0
KOH7C 4450	4450	318	0.00			-	-	-	KOH7P 4450	4450	59.5	0.00				-	-	-	0	0
KOH7C 4500	4500	283	0.00			-	-	-	KOH7P 4500	4500	74	0.00				-	-	-	0	0
KOH7C 4550	4550	249.5	0.00			-	-	-	KOH7P 4550	4550	90.5	0.00				-	-	-	0	0
KOH7C 4600	4600	219	0.00			-	-	-	KOH7P 4600	4600	109.5	0.00				-	-	-	200	0
KOH7C 4650	4650	191	0.00			-	-	-	KOH7P 4650	4650	131	0.00				-	-	-	0	0
KOH7C 4700	4700	165	0.00			-	-	-	KOH7P 4700	4700	155	0.00				-	200.0	-	0	0
KOH7C 4750	4750	142	0.00			-	-	-	KOH7P 4750	4750	181.5	0.00				-	-	-	0	0
KOH7C 4800	4800	121	0.00			-	-	-	KOH7P 4800	4800	210.5	0.00				-	1,000.0	-	0	0
KOH7C 4850	4850	102.5	0.00			-	-	-	KOH7P 4850	4850	241.5	0.00				-	-	-	0	0
KOH7C 4900	4900	86	0.00			-	-	-	KOH7P 4900	4900	259	0.00	259.00	259.00		-	305.0	5	0	0
KOH7C 4950	4950	72	0.00			-	-	-	KOH7P 4950	4950	310.5	0.00				-	50.0	-	0	0
KOH7C 5000	5000	50	0.00			-	1,636.0	-	KOH7P 5000	5000	348	0.00				-	400	-	0	0
KOH7C 5050	5050	49	0.00			-	-	-	KOH7P 5050	5050	387	0.00				-	-	-	0	0
KOH7C 5100	5100	40	0.00			-	-	-	KOH7P 5100	5100	428	0.00				-	-	-	0	0
KOH7C 5150	5150	32.5	0.00			-	-	-	KOH7P 5150	5150	470	0.00				-	-	-	0	0
KOH7C 5200	5200	26	0.00			-	-	-	KOH7P 5200	5200	513.5	0.00				-	-	-	0	0
KOH7C 5250	5250	21	0.00			-	-	-	KOH7P 5250	5250	558	0.00				-	-	-	0	0
KOH7C 5300	5300	16.5	0.00			-	200.0	-	KOH7P 5300	5300	603.5	0.00				-	-	-	0	0
KOH7C 5350	5350	13	0.00			-	-	-	KOH7P 5350	5350	649.5	0.00				-	-	-	0	0
KOH7C 5400	5400	10	0.00			-	-	-	KOH7P 5400	5400	696.5	0.00				-	-	-	0	0
KOH7C 5450	5450	8	0.00			-	-	-	KOH7P 5450	5450	744	0.00				-	-	-	0	0
KOH7C 5500	5500	6	0.00			-	-	-	KOH7P 5500	5500	792	0.00				-	-	-	0	0
KOH7C 5550	5550	4.5	0.00			-	-	-	KOH7P 5550	5550	840.5	0.00				-	-	-	0	0
KOH7C 5600	5600	3.5	0.00			-	200.0	-	KOH7P 5600	5600	889	0.00				-	-	-	0	0
KOH7C 5650	5650	2.5	0.00			-	-	-	KOH7P 5650	5650	938	0.00				-	-	-	0	0
KOH7C 5700	5700	2	0.00			-	-	-	KOH7P 5700	5700	987	0.00				-	-	-	0	0
KOH7C 5750	5750	1.5	0.00			-	-	-	KOH7P 5750	5750	1036	0.00				-	-	-	0	0
KOH7C 5800	5800	1	0.00			-	-	-	KOH7P 5800	5800	1085.5	0.00				-	-	-	0	0
KOH7C 5850	5850	1	0.00			-	-	-	KOH7P 5850	5850	1135	0.00				-	-	-	0	0
KOH7C 5900	5900	0.5	0.00			-	-	-	KOH7P 5900	5900	1184.5	0.00				-	-	-	0	0
Apr-27 (98d 2/10/27); CSize 25; KOJ7 4709.00																			
KOJ7C 3500	3500	1250	0.00			-	-	-	KOJ7P 3500	3500	0.5	0.00				-	-	-	0	0
KOJ7C 3550	3550	1200.5	0.00			-	-	-	KOJ7P 3550	3550	0.5	0.00				-	-	-	0	0
KOJ7C 3600	3600	1151	0.00			-	-	-	KOJ7P 3600	3600	0.5	0.00				-	-	-	0	0
KOJ7C 3650	3650	1101.5	0.00			-	-	-	KOJ7P 3650	3650	0.5	0.00				-	-	-	0	0
KOJ7C 3700	3700	1052.5	0.00			-	-	-	KOJ7P 3700	3700	1	0.00				-	-	-	0	0
KOJ7C 3750	3750	1003.5	0.00			-	-	-	KOJ7P 3750	3750	1.5	0.00				-	-	-	0	0
KOJ7C 3800	3800	954.5	0.00			-	-	-	KOJ7P 3800	3800	2	0.00				-	-	-	300	0
KOJ7C 3850	3850	906	0.00			-	-	-	KOJ7P 3850	3850	3	0.00				-	-	-	0	0
KOJ7C 3900	3900	857.5	0.00			-	-	-	KOJ7P 3900	3900	4.5	0.00				-	-	-	0	0
KOJ7C 3950	3950	809.5	0.00			-	-	-	KOJ7P 3950	3950	6	0.00				-	-	-	0	0
KOJ7C 4000	4000	762.5	0.00			-	-	-	KOJ7P 4000	4000	8.5	0.00				-	-	-	1604	0
KOJ7C 4050	4050	715.5	0.00			-	-	-	KOJ7P 4050	4050	11.5	0.00				-	-	-	0	0
KOJ7C 4100	4100	669.5	0.00			-	-	-	KOJ7P 4100	4100	15	0.00				-	-	-	0	0
KOJ7C 4150	4150	624.5	0.00			-	-	-	KOJ7P 4150	4150	19.5	0.00				-	-	-	0	0
KOJ7C 4200	4200	580.5	0.00			-	-	-	KOJ7P 4200	4200	25	0.00				-	-	-	0	0
KOJ7C 4250	4250	537.5	0.00			-	-	-	KOJ7P 4250	4250	32	0.00				-	-	-	0	0
KOJ7C 4300	4300	496	0.00			-	-	-	KOJ7P 4300	4300	40	0.00				-	100	-	0	0
KOJ7C 4350	4350	456	0.00			-	-	-	KOJ7P 4350	4350	49	0.00				-	-	-	0	0
KOJ7C 4400	4400	417.5	0.00			-	-	-	KOJ7P 4400	4400	60	0.00				-	-	-	1000	0
KOJ7C 4450	4450	380.5	0.00			-	-	-	KOJ7P 4450	4450	73	0.00				-	-	-	0	0
KOJ7C 4500	4500	345.5	0.00			-	-	-	KOJ7P 4500	4500	87.5	0.00				-	-	-	0	0
KOJ7C 4550	4550	312	0.00			-	-	-	KOJ7P 4550	4550	104	0.00				-	-	-	0	0
KOJ7C 4600	4600	281	0.00			-	-	-	KOJ7P 4600	4600	122	0.00				-	-	-	400	0
KOJ7C 4650	4650	251.5	0.00			-	-	-	KOJ7P 4650	4650	142.5	0.00				-	-	-	0	0
KOJ7C 4700	4700	224.5	0.00			-	-	-	KOJ7P 4700	4700	165	0.00				-	-	-	0	0
KOJ7C 4750	4750	199	0.00			-	-	-	KOJ7P 4750	4750	189.5	0.00				-	-	-	0	0
KOJ7C 4800	4800	176	0.00			-	-	-	KOJ7P 4800	4800	194	0.00				-	502	-	0	0
KOJ7C 4850	4850	155	0.00			-	-	-	KOJ7P 4850	4850	244	0.00				-	-	-	50	0
KOJ7C 4900	4900	135.5	0.00			-	-	-	KOJ7P 4900	4900	274.5	0.00				-	-	-	0	0
KOJ7C 4950	4950	118	0.00			-	-	-	KOJ7P 4950	4950	306.5	0.00				-	-	-	0	0
KOJ7C 5000	5000	75	0.00	75.0	75.0	-	1,115.0	-	KOJ7P 5000	5000	340.5	0.00				-	-	-	0	0
KOJ7C 5050	5050	88.5	0.00			-	-	-	KOJ7P 5050	5050	376	0.00				-	-	-	0	0
KOJ7C 5100	5100	76	0.00			-	-	-	KOJ7P 5100	5100	413.5	0.00				-	-	-	0	0
KOJ7C 5150	5150	65	0.00			-	-	-	KOJ7P 5150	5150	452	0.00				-	-	-	0	0
KOJ7C 5200	5200	55.5	0.00			-	-	-	KOJ7P 5200	5200	492	0.00				-	-	-	0	0
KOJ7C 5250	5250	47	0.00			-	-	-	KOJ7P 5250	5250	533	0.00				-	-	-	0	0
KOJ7C 5300	5300	39.5	0.00			-	-	-	KOJ7P 5300	5300	575.5	0.00				-	-	-	0	0
KOJ7C 5350	5350	33.5	0.00			-	-	-	KOJ7P 5350	5350	618.5	0.00				-	-	-	0	0
KOJ7C 5400	5400	28	0.00			-	-	-	KOJ7P 5400	5400	662.5	0.00				-	-	-	0	0
KOJ7C 5450	5450	23	0.00			-	-	-	KOJ7P 5450	5450	707.5	0.00				-	-	-	0	0
KOJ7C 5500	5500	19	0.00			-	-	-	KOJ7P 5500	5500	753	0.00				-	-	-	0	0
KOJ7C 5550	5550	16	0.00			-	-	-	KOJ7P 5550	5550	799.5	0.00				-	-	-	0	0
KOJ7C 5600	5600	13	0.00			-	-	-	KOJ7P 5600	5600	846.5	0.00				-	-	-	0	0
KOJ7C 5650	5650	10.5	0.00			-	-	-	KOJ7P 5650	5650	893.5	0.00				-	-	-	0	0
KOJ7C 5700	5700	8.5	0.00			-	-	-	KOJ7P 5700	5700	941	0.00				-	-	-	0	0
KOJ7C 5750	5750	7	0.00			-	-	-	KOJ7P 5750	5750	989	0.00				-	-	-	0	0
KOJ7C 5800	5800	5.5	0.00			-	-	-	KOJ7P 5800	5800	1037.5	0.00				-	-	-	0	0
KOJ7C 5850	5850	4.5	0.00			-	-	-	KOJ7P 5850	5850	1086	0.00				-	-	-	0	0
KOJ7C 5900	5900	3.5	0.00			-	-	-	KOJ7P 5900	5900	1134.5	0.00				-	-	-	0	0
KOJ7C 5950	5950	3	0.00			-	-	-	KOJ7P 5950	5950	1183.5	0.00				-	-	-	0	0

Implied volatility for ATM			Previous day	1D%CHG
JAN 27	CALL	19.47	19.43	0.21
	PUT	19.50	19.50	0.00
	MEAN	19.49	19.47	0.10
FEB 27	CALL	20.40	20.33	0.34
	PUT	20.40	17.91	13.90
	MEAN	20.40	19.12	7.12
MAR 27	CALL	20.16	20.16	0.00
	PUT	20.15	20.16	-0.05
	MEAN	20.16	20.16	-0.02

	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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