Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 26	4,300	-50	4,338	4,338	4,270	2,192	3,694
DEC 26	4,407	-50	4,452	4,457	4,368	10,556	37,491
JAN 27	4,496	-55	4,546	4,553	4,455	44,989	73,487
FEB 27	4,576	-61	4,636	4,640	4,533	18,858	34,103
MAR 27	4,644	-66	4,708	4,714	4,602	12,520	35,558
APR 27	4,696	-64	4,758	4,758	4,651	10,063	27,281
MAY 27	4,724	-60	4,780	4,788	4,673	14,562	40,738
JUN 27	4,725	-54	4,772	4,772	4,670	6,543	16,818
JUL 27	4,701	-54	4,754	4,759	4,646	5,442	18,376
AUG 27	4,667	-54	4,712	4,719	4,614	3,690	10,185
SEP 27	4,629	-54	4,674	4,679	4,571	4,643	19,290
OCT 27	4,595	-54	4,616	4,617	4,539	1,237	2,166
NOV 27	4,560	-54	4,585	4,585	4,506	1,545	11,673
JAN 28	4,538	-54	4,579	4,580	4,515	190	2,168
MAR 28	4,545	-38	4,598	4,600	4,597	138	1,811
MAY 28	4,526	-38					67
JUL 28	4,526	-38					1
SEP 28	4,526	-38					
NOV 28	4,526	-38					1
JAN 29	4,526	-38					
MAR 29	4,526	-38					
MAY 29	4,526	-38					
JUL 29	4,526	-38					
SEP 29	4,526	-38					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 26	63.53	-1.75	65.28	65.37	63.36	92,544	180,999
JAN 27	63.74	-1.72	65.51	65.53	63.57	50,220	132,115
MAR 27	64.22	-1.64	65.86	65.92	64.05	36,411	100,962
MAY 27	64.62	-1.57	66.20	66.26	64.48	19,243	75,789
JUL 27	64.79	-1.48	66.27	66.32	64.67	15,602	76,556
AUG 27	64.57	-1.37	65.96	65.96	64.45	2,719	8,327
SEP 27	64.29	-1.31	65.60	65.60	64.19	1,735	4,663
OCT 27	63.95	-1.28	64.86	64.86	63.83	1,050	4,087
DEC 27	63.88	-1.28	64.49	64.80	63.76	6,692	17,023
JAN 28	63.93	-1.26	64.34	64.34	63.85	272	860
MAR 28	63.83	-1.22	64.16	64.19	63.74	380	415
MAY 28	63.70	-1.23	-	-	-	165	159
JUL 28	63.66	-1.19	63.99	63.99	63.99	8	51
AUG 28	63.29	-1.14	63.25	63.25	63.25	22	6
SEP 28	62.84	-1.12	63.01	63.01	63.01	16	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 (5d 11/10/26); CSize 25; KOF7 4495.00																		
KOF7C 3300	3300	1195.5	0.00			-	-	-	KOF7P 3300	3300	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3350	3350	1145.5	0.00			-	-	-	KOF7P 3350	3350	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3400	3400	1095.5	0.00			-	-	-	KOF7P 3400	3400	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3450	3450	1045.5	0.00			-	-	-	KOF7P 3450	3450	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3500	3500	995.5	0.00			-	-	-	KOF7P 3500	3500	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3550	3550	945.5	0.00			-	-	-	KOF7P 3550	3550	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3600	3600	895.5	0.00			-	-	-	KOF7P 3600	3600	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3650	3650	845.5	0.00			-	-	-	KOF7P 3650	3650	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3700	3700	795.5	0.00			-	-	-	KOF7P 3700	3700	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3750	3750	745.5	0.00			-	-	-	KOF7P 3750	3750	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3800	3800	695.5	0.00			-	-	-	KOF7P 3800	3800	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3850	3850	645.5	0.00			-	-	-	KOF7P 3850	3850	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3900	3900	595.5	0.00			-	-	-	KOF7P 3900	3900	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3950	3950	546	0.00			-	-	-	KOF7P 3950	3950	0.5	0.00			-	-	-	***1500*** ***0***
KOF7C 4000	4000	496	0.00			-	-	-	KOF7P 4000	4000	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4050	4050	446	0.00			-	-	-	KOF7P 4050	4050	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4100	4100	396	0.00			-	-	-	KOF7P 4100	4100	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4150	4150	346	0.00			-	-	-	KOF7P 4150	4150	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4200	4200	296	0.00			-	-	-	KOF7P 4200	4200	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4250	4250	246.5	0.00			-	-	-	KOF7P 4250	4250	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4300	4300	197.5	0.00			-	-	-	KOF7P 4300	4300	2	0.00			-	1,151	-	***0*** ***0***
KOF7C 4350	4350	151	0.00			-	-	-	KOF7P 4350	4350	5	0.00			-	-	-	***0*** ***0***
KOF7C 4400	4400	108.5	0.00			-	-	-	KOF7P 4400	4400	12.5	0.00			-	125	-	***0*** ***0***
KOF7C 4450	4450	72	0.00			-	-	-	KOF7P 4450	4450	26	0.00			-	-	-	***0*** ***0***
KOF7C 4500	4500	43.5	0.00			-	-	-	KOF7P 4500	4500	47.5	0.00			-	1,874	5	***0*** ***0***
KOF7C 4550	4550	24	0.00			-	-	-	KOF7P 4550	4550	78	0.00			-	20	-	***0*** ***0***
KOF7C 4600	4600	11.5	0.00			-	323.0	5.0	KOF7P 4600	4600	115.5	0.00			-	23	-	***0*** ***0***
KOF7C 4650	4650	5	0.00			-	13.0	-	KOF7P 4650	4650	159	0.00			-	22	-	***0*** ***0***
KOF7C 4700	4700	2	0.00			-	11.0	-	KOF7P 4700	4700	206	0.00			-	21	-	***0*** ***0***
KOF7C 4750	4750	0.5	0.00			-	10.0	-	KOF7P 4750	4750	254.5	0.00			-	10	-	***0*** ***0***
KOF7C 4800	4800	0.5	0.00			-	841.0	-	KOF7P 4800	4800	304.5	0.00			-	51	-	***0*** ***0***
KOF7C 4850	4850	0.5	0.00			-	9.0	-	KOF7P 4850	4850	354	0.00			-	-	-	***10*** ***0***
KOF7C 4900	4900	0.5	0.00			-	11.0	-	KOF7P 4900	4900	404	0.00			-	400	-	***0*** ***0***
KOF7C 4950	4950	0.5	0.00			-	-	-	KOF7P 4950	4950	454	0.00			-	-	-	***0*** ***0***
KOF7C 5000	5000	0.5	0.00			-	1,772.0	-	KOF7P 5000	5000	504	0.00			-	400	-	***0*** ***0***
KOF7C 5050	5050	0.5	0.00			-	-	-	KOF7P 5050	5050	554	0.00			-	-	-	***0*** ***0***
KOF7C 5100	5100	0.5	0.00			-	50.0	-	KOF7P 5100	5100	603.5	0.00			-	-	-	***0*** ***0***
KOF7C 5150	5150	0.5	0.00			-	-	-	KOF7P 5150	5150	653.5	0.00			-	-	-	***0*** ***0***
KOF7C 5200	5200	0.5	0.00			-	-	-	KOF7P 5200	5200	703.5	0.00			-	-	-	***0*** ***0***
KOF7C 5250	5250	0.5	0.00			-	-	-	KOF7P 5250	5250	753.5	0.00			-	-	-	***0*** ***0***
KOF7C 5300	5300	0.5	0.00			-	-	-	KOF7P 5300	5300	803.5	0.00			-	-	-	***0*** ***0***
KOF7C 5350	5350	0.5	0.00			-	-	-	KOF7P 5350	5350	853.5	0.00			-	-	-	***0*** ***0***
KOF7C 5400	5400	0.5	0.00			-	-	-	KOF7P 5400	5400	903.5	0.00			-	-	-	***0*** ***0***
KOF7C 5450	5450	0.5	0.00			-	-	-	KOF7P 5450	5450	953.5	0.00			-	-	-	***0*** ***0***
KOF7C 5500	5500	0.5	0.00			-	-	-	KOF7P 5500	5500	1003.5	0.00			-	-	-	***0*** ***0***
KOF7C 5550	5550	0.5	0.00			-	-	-	KOF7P 5550	5550	1053.5	0.00			-	-	-	***0*** ***0***
KOF7C 5600	5600	0.5	0.00			-	-	-	KOF7P 5600	5600	1103.5	0.00			-	-	-	***0*** ***0***
KOF7C 5650	5650	0.5	0.00			-	-	-	KOF7P 5650	5650	1153.5	0.00			-	-	-	***0*** ***0***
KOF7C 5700	5700	0.5	0.00			-	-	-	KOF7P 5700	5700	1203.5	0.00			-	-	-	***0*** ***0***
KOF7C 5750	5750	0.5	0.00			-	-	-	KOF7P 5750	5750	1253.5	0.00			-	-	-	***0*** ***0***
Feb-27 (35d 12/10/26); CSize 25; KOG7 4574.00																		
KOG7C 3350	3350	1222.5	0.00			0	0	0	KOG7P 3350	3350	0.5	0.00			0	-	-	***0*** ***0***
KOG7C 3400	3400	1173	0.00			-	-	-	KOG7P 3400	3400	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3450	3450	1123	0.00			-	-	-	KOG7P 3450	3450	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3500	3500	1073	0.00			-	-	-	KOG7P 3500	3500	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3550	3550	1023	0.00			-	-	-	KOG7P 3550	3550	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3600	3600	973.5	0.00			-	-	-	KOG7P 3600	3600	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3650	3650	923.5	0.00			-	-	-	KOG7P 3650	3650	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3700	3700	873.5	0.00			-	-	-	KOG7P 3700	3700	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3750	3750	824	0.00			-	-	-	KOG7P 3750	3750	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3800	3800	774	0.00			-	-	-	KOG7P 3800	3800	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3850	3850	724.5	0.00			-	-	-	KOG7P 3850	3850	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3900	3900	675	0.00			-	-	-	KOG7P 3900	3900	0.5	0.00			-	-	-	***1151*** ***0***
KOG7C 3950	3950	625.5	0.00			-	-	-	KOG7P 3950	3950	1	0.00			-	-	-	***0*** ***0***
KOG7C 4000	4000	576.5	0.00			-	-	-	KOG7P 4000	4000	2	0.00			-	-	-	***125*** ***0***
KOG7C 4050	4050	528	0.00			-	-	-	KOG7P 4050	4050	3.5	0.00			-	-	-	***0*** ***0***
KOG7C 4100	4100	480	0.00			-	-	-	KOG7P 4100	4100	5.5	0.00			-	-	-	
KOG7C 4150	4150	433	0.00			-	-	-	KOG7P 4150	4150	8.5	0.00			-	-	-	
KOG7C 4200	4200	387.5	0.00			-	-	-	KOG7P 4200	4200	12.5	0.00			-	-	-	
KOG7C 4250	4250	343.5	0.00			-	-	-	KOG7P 4250	4250	18.5	0.00			-	-	-	
KOG7C 4300	4300	301.5	0.00			-	-	-	KOG7P 4300	4300	26	0.00			-	-	-	
KOG7C 4350	4350	261.5	0.00			-	-	-	KOG7P 4350	4350	36.5	0.00			-	-	-	
KOG7C 4400	4400	224.5	0.00			-	-	-	KOG7P 4400	4400	38	0.00	38.0	38.0	-	1,006	2	
KOG7C 4450	4450	190.5	0.00			-	-	-	KOG7P 4450	4450	64.5	0.00			-	-	-	
KOG7C 4500	4500	159.5	0.00			-	-	-	KOG7P 4500	4500	83.5	0.00			-	-	-	
KOG7C 4550	4550	131.5	0.00			-	-	-	KOG7P 4550	4550	106	0.00			-	-	-	
KOG7C 4600	4600	107.5	0.00			-	-	-	KOG7P 4600	4600	131.5	0.00			-	-	-	
KOG7C 4650	4650	86.5	0.00			-	-	-	KOG7P 4650	4650	160	0.00			-	-	-	
KOG7C 4700	4700	65	0.00			-	10.0	10.0	KOG7P 4700	4700	192	0.00			-	-	-	
KOG7C 4750	4750	53.5	0.00			-	-	-	KOG7P 4750	4750	211	0.00	211.0	211.0	-	798	5	
KOG7C 4800	4800	30	0.00			-	11.0	10.0	KOG7P 4800	4800	264.5	0.00			-	-	-	
KOG7C 4850	4850	31	0.00			-	-	-	KOG7P 4850	4850	304.5	0.00			-	-	-	
KOG7C 4900	4900	23.5	0.00			-	-	-	KOG7P 4900	4900	346.5	0.00			-	-	-	

KOG7C 4950	4950	17	0.00			-	-	-	KOG7P 4950	4950	390	0.00			-	-	-		
KOG7C 5000	5000	8	0.00			-	984.0	5.0	KOG7P 5000	5000	435.5	0.00			-	200	-		
KOG7C 5050	5050	9	0.00			-	1.0	-	KOG7P 5050	5050	481.5	0.00			-	-	-	***1860***	***0***
KOG7C 5100	5100	4	0.00			-	469.0	-	KOG7P 5100	5100	529	0.00			-	-	-	***0***	***0***
KOG7C 5150	5150	4.5	0.00			-	-	-	KOG7P 5150	5150	577	0.00			-	-	-	***0***	***0***
KOG7C 5200	5200	3	0.00			-	-	-	KOG7P 5200	5200	625.5	0.00			-	-	-	***0***	***0***
KOG7C 5250	5250	2	0.00			-	-	-	KOG7P 5250	5250	674	0.00			-	-	-	***0***	***0***
KOG7C 5300	5300	1.5	0.00			-	-	-	KOG7P 5300	5300	723.5	0.00			-	-	-	***0***	***0***
KOG7C 5350	5350	1	0.00			-	-	-	KOG7P 5350	5350	773	0.00			-	-	-	***0***	***0***
KOG7C 5400	5400	0.5	0.00			-	-	-	KOG7P 5400	5400	822.5	0.00			-	-	-	***0***	***0***
KOG7C 5450	5450	0.5	0.00			-	-	-	KOG7P 5450	5450	872	0.00			-	-	-	***0***	***0***
KOG7C 5500	5500	0.5	0.00			-	-	-	KOG7P 5500	5500	921.5	0.00			-	-	-	***0***	***0***
KOG7C 5550	5550	0.5	0.00			-	-	-	KOG7P 5550	5550	971.5	0.00			-	-	-	***400***	***0***
KOG7C 5600	5600	0.5	0.00			-	-	-	KOG7P 5600	5600	1021.5	0.00			-	-	-	***0***	***0***
KOG7C 5650	5650	0.5	0.00			-	-	-	KOG7P 5650	5650	1071	0.00			-	-	-	***0***	***0***
KOG7C 5700	5700	0.5	0.00			-	-	-	KOG7P 5700	5700	1121	0.00			-	-	-	***0***	***0***
KOG7C 5750	5750	0.5	0.00			-	-	-	KOG7P 5750	5750	1171	0.00			-	-	-	***0***	***0***
KOG7C 5800	5800	0.5	0.00			-	-	-	KOG7P 5800	5800	1220.5	0.00			-	-	-	***0***	***0***
Mar-27 (64d 1/8/27); CSize 25; KOH7 4640.00																			
KOH7C 3450	3450	1188	0.00			-	-	-	KOH7P 3450	3450	0.5	0.00			-	-	-	0	0
KOH7C 3500	3500	1138	0.00			-	-	-	KOH7P 3500	3500	0.5	0.00			-	-	-	0	0
KOH7C 3550	3550	1088.5	0.00			-	-	-	KOH7P 3550	3550	0.5	0.00			-	-	-	0	0
KOH7C 3600	3600	1039	0.00			-	-	-	KOH7P 3600	3600	0.5	0.00			-	-	-	0	0
KOH7C 3650	3650	989	0.00			-	-	-	KOH7P 3650	3650	0.5	0.00			-	-	-	0	0
KOH7C 3700	3700	939.5	0.00			-	-	-	KOH7P 3700	3700	0.5	0.00			-	-	-	0	0
KOH7C 3750	3750	890	0.00			-	-	-	KOH7P 3750	3750	1	0.00			-	-	-	0	0
KOH7C 3800	3800	841	0.00			-	-	-	KOH7P 3800	3800	1.5	0.00			-	-	-	0	0
KOH7C 3850	3850	792	0.00			-	-	-	KOH7P 3850	3850	2	0.00			-	-	-	0	0
KOH7C 3900	3900	743	0.00			-	-	-	KOH7P 3900	3900	3	0.00			-	-	-	0	0
KOH7C 3950	3950	695	0.00			-	-	-	KOH7P 3950	3950	4.5	0.00			-	-	-	0	0
KOH7C 4000	4000	647	0.00			-	-	-	KOH7P 4000	4000	6.5	0.00			-	-	-	1004	0
KOH7C 4050	4050	600	0.00			-	-	-	KOH7P 4050	4050	9	0.00			-	-	-	0	0
KOH7C 4100	4100	554	0.00			-	-	-	KOH7P 4100	4100	12.5	0.00			-	-	-	0	0
KOH7C 4150	4150	508.5	0.00			-	-	-	KOH7P 4150	4150	17	0.00			-	-	-	0	0
KOH7C 4200	4200	465	0.00			-	-	-	KOH7P 4200	4200	23	0.00			-	300.0	-	0	0
KOH7C 4250	4250	422.5	0.00			-	-	-	KOH7P 4250	4250	30.5	0.00			-	-	-	0	0
KOH7C 4300	4300	381.5	0.00			-	-	-	KOH7P 4300	4300	39.5	0.00			-	-	-	0	0
KOH7C 4350	4350	342.5	0.00			-	-	-	KOH7P 4350	4350	50	0.00			-	-	-	0	0
KOH7C 4400	4400	306	0.00			-	-	-	KOH7P 4400	4400	48	0.00			-	1,604.0	-	0	0
KOH7C 4450	4450	271	0.00			-	-	-	KOH7P 4450	4450	78	0.00			-	-	-	0	0
KOH7C 4500	4500	239	0.00			-	-	-	KOH7P 4500	4500	95.5	0.00			-	-	-	0	0
KOH7C 4550	4550	209	0.00			-	-	-	KOH7P 4550	4550	115.5	0.00			-	-	-	0	0
KOH7C 4600	4600	181.5	0.00			-	-	-	KOH7P 4600	4600	137.5	0.00	140.00	140.00	-	1.0	1	200	0
KOH7C 4650	4650	156.5	0.00			-	-	-	KOH7P 4650	4650	162.5	0.00			-	-	-	0	0
KOH7C 4700	4700	134	0.00			-	-	-	KOH7P 4700	4700	190	0.00			-	200.0	-	0	0
KOH7C 4750	4750	114	0.00			-	-	-	KOH7P 4750	4750	219.5	0.00			-	-	-	0	0
KOH7C 4800	4800	96	0.00			-	-	-	KOH7P 4800	4800	251.5	0.00			-	1,000.0	-	0	0
KOH7C 4850	4850	80.5	0.00			-	-	-	KOH7P 4850	4850	285.5	0.00			-	-	-	0	0
KOH7C 4900	4900	67	0.00			-	-	-	KOH7P 4900	4900	318	0.00			-	305.0	5	0	0
KOH7C 4950	4950	55.5	0.00			-	-	-	KOH7P 4950	4950	359.5	0.00			-	50.0	-	0	0
KOH7C 5000	5000	45	0.00	36.0	35.0	-	1,646.0	10.0	KOH7P 5000	5000	399.5	0.00			-	400	-	0	0
KOH7C 5050	5050	37	0.00			-	-	-	KOH7P 5050	5050	440.5	0.00			-	-	-	0	0
KOH7C 5100	5100	29.5	0.00			-	-	-	KOH7P 5100	5100	483.5	0.00			-	-	-	0	0
KOH7C 5150	5150	24	0.00			-	-	-	KOH7P 5150	5150	527	0.00			-	-	-	0	0
KOH7C 5200	5200	19	0.00			-	-	-	KOH7P 5200	5200	572	0.00			-	-	-	0	0
KOH7C 5250	5250	15	0.00			-	-	-	KOH7P 5250	5250	618	0.00			-	-	-	0	0
KOH7C 5300	5300	12	0.00			-	200.0	-	KOH7P 5300	5300	664.5	0.00			-	-	-	0	0
KOH7C 5350	5350	9	0.00			-	-	-	KOH7P 5350	5350	711.5	0.00			-	-	-	0	0
KOH7C 5400	5400	7	0.00			-	-	-	KOH7P 5400	5400	759	0.00			-	-	-	0	0
KOH7C 5450	5450	5.5	0.00			-	-	-	KOH7P 5450	5450	807.5	0.00			-	-	-	0	0
KOH7C 5500	5500	4	0.00			-	-	-	KOH7P 5500	5500	856	0.00			-	-	-	0	0
KOH7C 5550	5550	3	0.00			-	-	-	KOH7P 5550	5550	904.5	0.00			-	-	-	0	0
KOH7C 5600	5600	2.5	0.00			-	200.0	-	KOH7P 5600	5600	953.5	0.00			-	-	-	0	0
KOH7C 5650	5650	2	0.00			-	-	-	KOH7P 5650	5650	1002.5	0.00			-	-	-	0	0
KOH7C 5700	5700	1.5	0.00			-	-	-	KOH7P 5700	5700	1052	0.00			-	-	-	0	0
KOH7C 5750	5750	1	0.00			-	-	-	KOH7P 5750	5750	1101.5	0.00			-	-	-	0	0
KOH7C 5800	5800	0.5	0.00			-	-	-	KOH7P 5800	5800	1151	0.00			-	-	-	0	0
KOH7C 5850	5850	0.5	0.00			-	-	-	KOH7P 5850	5850	1200.5	0.00			-	-	-	0	0
KOH7C 5900	5900	0.5	0.00			-	-	-	KOH7P 5900	5900	1250	0.00			-	-	-	0	0
Apr-27 (97d 2/10/27); CSize 25; KOJ7 4692.00																			
KOJ7C 3500	3500	1186.5	0.00			-	-	-	KOJ7P 3500	3500	0.5	0.00			-	-	-	0	0
KOJ7C 3550	3550	1137.5	0.00			-	-	-	KOJ7P 3550	3550	0.5	0.00			-	-	-	0	0
KOJ7C 3600	3600	1088	0.00			-	-	-	KOJ7P 3600	3600	1	0.00			-	-	-	0	0
KOJ7C 3650	3650	1038.5	0.00			-	-	-	KOJ7P 3650	3650	1	0.00			-	-	-	0	0
KOJ7C 3700	3700	989.5	0.00			-	-	-	KOJ7P 3700	3700	1.5	0.00			-	-	-	0	0
KOJ7C 3750	3750	941	0.00			-	-	-	KOJ7P 3750	3750	2.5	0.00			-	-	-	0	0
KOJ7C 3800	3800	892.5	0.00			-	-	-	KOJ7P 3800	3800	3.5	0.00			-	-	-	300	0
KOJ7C 3850	3850	844	0.00			-	-	-	KOJ7P 3850	3850	5	0.00			-	-	-	0	0
KOJ7C 3900	3900	796.5	0.00			-	-	-	KOJ7P 3900	3900	6.5	0.00			-	-	-	0	0
KOJ7C 3950	3950	749	0.00			-	-	-	KOJ7P 3950	3950	9	0.00			-	-	-	0	0
KOJ7C 4000	4000	702.5	0.00			-	-	-	KOJ7P 4000	4000	12	0.00			-	-	-	1604	0
KOJ7C 4050	4050	657	0.00			-	-	-	KOJ7P 4050	4050	16	0.00			-	-	-	0	0
KOJ7C 4100	4100	612	0.00			-	-	-	KOJ7P 4100	4100	21	0.00			-	-	-	0	0
KOJ7C 4150	4150	568	0.00			-	-	-	KOJ7P 4150	4150	26.5	0.00			-	-	-	0	0
KOJ7C 4200	4200	525.5	0.00			-	-	-	KOJ7P 4200	4200	33.5	0.00			-	-	-	0	0
KOJ7C 4250	4250	484.5	0.00			-	-	-	KOJ7P 4250	4250	42	0.00			-	-	-	0	0
KOJ7C 4300	4300	444.5	0.00			-	-	-	KOJ7P 4300	4300	52	0.00			-	100	-	0	0
KOJ7C 4350	4350	406.5	0.00			-	-	-	KOJ7P 4350	4350	63.5	0.00			-	-	-	0	0
KOJ7C 4400	4400	370	0.00			-	-	-	KOJ7P 4400	4400	76.5	0.00			-	-	-	1000	0
KOJ7C 4450	4450	335.5	0.00			-	-	-	KOJ7P 4450	4450	91.5	0.00			-	-	-	0	0
KOJ7C 4500	4500	303	0.00			-	-	-	KOJ7P 4500	4500	108.5	0.00			-	-	-	0	0
KOJ7C 4550	4550	272	0.00			-	-	-	KOJ7P 4550	4550	127.5	0.00			-	-	-	0	0
KOJ7C 4600	4600	243.5	0.00			-	-	-	KOJ7P 4600	4600	148.5	0.00			-	-	-	400	0
KOJ7C 4650	4650	217	0.00			-	-	-	KOJ7P 4650	4650	171	0.00			-	-	-	0	0
KOJ7C 4700	4700	192.5	0.00			-	-	-	KOJ7P 4700	4700	196	0.00			-	-	-	0	0
KOJ7C 4750	4750	169.5	0.00			-	-	-	KOJ7P 4750	4750	223	0.00			-	-	-	0	0
KOJ7C 4800	4800	149	0.00			-	-	-	KOJ7P 4800	4800	229	0.00			-	502	-	0	0
KOJ7C 4850	4850	130.5	0.00			-	-	-	KOJ7P 4850	4850	283	0.00			-	-	-	50	0
KOJ7C 4900	4900	113.5	0.00			-	-	-	KOJ7P 4900	4900	315.5	0.00			-	-	-	0	0
KOJ7C 4950	4950	98	0.00			-	-	-	KOJ7P 4950	4950	350	0.00			-	-	-	0	0
KOJ7C 5000	5000	67	0.00			-	1,115.0	-	KOJ7P 5000	5000	386	0.00			-	-	-	0	0
KOJ7C 5050	5050	72.5	0.00			-	-	-	KOJ7P 5050	5050	424	0.00			-	-	-	0	0
KOJ7C 5100	5100	62	0.00			-	-	-	KOJ7P 5100	5100	463	0.00			-	-	-	0	0
KOJ7C 5150	5150	53	0.00			-	-	-	KOJ7P 5150	5150	503	0.00			-	-	-	0	0
KOJ7C 5200	5200	44.5	0.00			-	-	-	KOJ7P 5200	5200	544.5	0.00			-	-	-	0	0
KOJ7C 5250	5250	37.5	0.00			-	-	-	KOJ7P 5250	5250	587	0.00			-	-	-	0	0
KOJ7C 5300	5300	31.5	0.00			-	-	-	KOJ7P 5300	5300	631	0.00			-	-	-	0	0
KOJ7C 5350	5350	26.5	0.00			-	-	-	KOJ7P 5350	5350	675	0.00			-	-	-	0	0
KOJ7C 5400	5400	22	0.00			-	-	-	KOJ7P 5400	5400	720.5	0.00			-	-	-	0	0
KOJ7C 5450	5450	18	0.00			-	-	-	KOJ7P 5450	5450	766	0.00			-	-	-	0	0
KOJ7C 5500	5500	15	0.00			-	-	-	KOJ7P 5500	5500	812.5	0.00			-	-	-	0	0
KOJ7C 5550	5550	12.5	0.00			-	-	-	KOJ7P 5550	5550	859.5	0.00			-	-	-	0	0
KOJ7C 5600	5600	10	0.00			-	-	-	KOJ7P 5600	5600	907	0.00			-	-	-	0	0
KOJ7C 5650	5650	8	0.00			-	-	-	KOJ7P 5650	5650	954.5	0.00			-	-	-	0	0
KOJ7C 5700	5700	6.5	0.00			-	-	-	KOJ7P 5700	5700	1002.5	0.00			-	-	-	0	0
KOJ7C 5750	5750	5.5	0.00			-	-	-	KOJ7P 5750	5750	1051	0.00			-	-	-	0	0
KOJ7C 5800	5800	4.5	0.00			-	-	-	KOJ7P 5800	5800	1099.5	0.00			-	-	-	0	0
KOJ7C 5850	5850	3.5	0.00			-	-	-	KOJ7P 5850	5850	1148	0.00			-	-	-	0	0
KOJ7C 5900	5900	3	0.00			-	-	-	KOJ7P 5900	5900	1197	0.00			-	-	-	0	0
KOJ7C 5950	5950	2	0.00			-	-	-	KOJ7P 5950	5950	1246	0.00			-	-	-	0	0

Implied volatility for ATM			Previous day	1D%CHG
JAN 27	CALL	19.78	19.47	1.59
	PUT	19.78	19.50	1.44
	MEAN	19.78	19.49	1.51
FEB 27	CALL	20.75	20.40	1.72
	PUT	20.79	20.40	1.91
	MEAN	20.77	20.40	1.81
MAR 27	CALL	20.49	20.16	1.64
	PUT	20.49	20.15	1.69
	MEAN	20.49	20.16	1.66

	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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