Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 26	4,049	-77	4,130	4,156	3,990	953	2,797
DEC 26	4,147	-132	4,285	4,294	4,145	10,664	29,746
JAN 27	4,258	-119	4,384	4,394	4,256	37,864	73,846
FEB 27	4,356	-106	4,462	4,480	4,353	16,432	35,983
MAR 27	4,437	-96	4,533	4,552	4,433	15,311	37,192
APR 27	4,497	-90	4,590	4,605	4,494	11,780	26,488
MAY 27	4,529	-88	4,629	4,636	4,524	13,983	41,605
JUN 27	4,531	-85	4,634	4,637	4,529	7,532	17,738
JUL 27	4,516	-82	4,602	4,619	4,514	7,557	18,186
AUG 27	4,488	-84	4,576	4,589	4,482	4,004	11,392
SEP 27	4,445	-90	4,544	4,552	4,439	4,194	19,732
OCT 27	4,413	-90	4,514	4,514	4,400	684	2,397
NOV 27	4,376	-96	4,484	4,484	4,360	861	11,795
JAN 28	4,351	-99	4,401	4,401	4,366	81	2,159
MAR 28	4,358	-99	4,457	4,457	4,406	22	1,809
MAY 28	4,339	-99					67
JUL 28	4,339	-99					1
SEP 28	4,339	-99					
NOV 28	4,339	-99					1
JAN 29	4,339	-99					
MAR 29	4,339	-99					
MAY 29	4,339	-99					
JUL 29	4,339	-99					
SEP 29	4,339	-99					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 26	62.03	-0.23	62.31	63.08	61.91	71,273	167,982
JAN 27	62.19	-0.22	62.41	63.22	62.07	43,759	131,188
MAR 27	62.70	-0.21	62.92	63.70	62.58	32,419	109,277
MAY 27	63.21	-0.19	63.42	64.16	63.09	18,421	81,095
JUL 27	63.50	-0.17	63.68	64.41	63.38	13,767	80,397
AUG 27	63.39	-0.15	63.54	64.24	63.29	2,844	9,705
SEP 27	63.21	-0.13	63.34	64.02	63.15	1,885	6,836
OCT 27	62.94	-0.12	63.06	63.68	62.84	1,418	4,483
DEC 27	62.93	-0.12	63.05	63.75	62.85	3,940	20,770
JAN 28	63.00	-0.12	63.33	63.54	63.00	14	1,134
MAR 28	62.94	-0.09	-	-	-	-	540
MAY 28	62.90	-0.07	-	-	-	2	266
JUL 28	62.90	-0.07	-	-	-	4	67
AUG 28	62.55	-0.08	-	-	-	-	15
SEP 28	62.12	-0.08	-	-	-	-	19

Source : Bloomberg

Calls									Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	
Jan-27 (0d 11/10/26); CSize 25; KOF7 4258.00																		
KOF7C 3050	3050	1207.5	0.00			-	-	-	KOF7P 3050	3050	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3100	3100	1157.5	0.00			-	-	-	KOF7P 3100	3100	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3150	3150	1107.5	0.00			-	-	-	KOF7P 3150	3150	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3200	3200	1057.5	0.00			-	-	-	KOF7P 3200	3200	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3250	3250	1007.5	0.00			-	-	-	KOF7P 3250	3250	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3300	3300	957.5	0.00			-	-	-	KOF7P 3300	3300	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3350	3350	907.5	0.00			-	-	-	KOF7P 3350	3350	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3400	3400	857.5	0.00			-	-	-	KOF7P 3400	3400	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3450	3450	808	0.00			-	-	-	KOF7P 3450	3450	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3500	3500	758	0.00			-	-	-	KOF7P 3500	3500	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3550	3550	708	0.00			-	-	-	KOF7P 3550	3550	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3600	3600	658	0.00			-	-	-	KOF7P 3600	3600	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3650	3650	608	0.00			-	-	-	KOF7P 3650	3650	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3700	3700	558	0.00			-	-	-	KOF7P 3700	3700	0.5	0.00			-	-	-	***1500*** ***0***
KOF7C 3750	3750	508	0.00			-	-	-	KOF7P 3750	3750	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3800	3800	458	0.00			-	-	-	KOF7P 3800	3800	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3850	3850	408	0.00			-	-	-	KOF7P 3850	3850	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3900	3900	358	0.00			-	-	-	KOF7P 3900	3900	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 3950	3950	308	0.00			-	-	-	KOF7P 3950	3950	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4000	4000	258	0.00			-	-	-	KOF7P 4000	4000	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4050	4050	208	0.00			-	-	-	KOF7P 4050	4050	0.5	0.00			-	-	-	***0*** ***0***
KOF7C 4100	4100	159	0.00			-	-	-	KOF7P 4100	4100	1.5	0.00			-	-	-	***0*** ***0***
KOF7C 4150	4150	113	0.00			-	-	-	KOF7P 4150	4150	5	0.00			-	-	-	***0*** ***0***
KOF7C 4200	4200	72	0.00			-	-	-	KOF7P 4200	4200	14	0.00			-	-	-	***0*** ***0***
KOF7C 4250	4250	40	0.00			-	-	-	KOF7P 4250	4250	32	0.00			-	-	-	***0*** ***0***
KOF7C 4300	4300	19	0.00			-	-	-	KOF7P 4300	4300	61	0.00			-	1,151	-	***0*** ***0***
KOF7C 4350	4350	7.5	0.00			-	-	-	KOF7P 4350	4350	99.5	0.00			-	-	-	***0*** ***0***
KOF7C 4400	4400	2.5	0.00			-	-	-	KOF7P 4400	4400	144.5	0.00			-	125	-	***0*** ***0***
KOF7C 4450	4450	0.5	0.00			-	-	-	KOF7P 4450	4450	192.5	0.00			-	-	-	***0*** ***0***
KOF7C 4500	4500	0.5	0.00			-	-	-	KOF7P 4500	4500	243.5	0.00			-	1,874	-	***0*** ***0***
KOF7C 4550	4550	0.5	0.00			-	-	-	KOF7P 4550	4550	292	0.00			-	20	-	***0*** ***0***
KOF7C 4600	4600	0.5	0.00			-	323.0	-	KOF7P 4600	4600	342	0.00			-	23	-	***10*** ***0***
KOF7C 4650	4650	0.5	0.00			-	13.0	-	KOF7P 4650	4650	392	0.00			-	22	-	***0*** ***0***
KOF7C 4700	4700	0.5	0.00			-	11.0	-	KOF7P 4700	4700	442	0.00			-	21	-	***0*** ***0***
KOF7C 4750	4750	0.5	0.00			-	10.0	-	KOF7P 4750	4750	492	0.00			-	10	-	***0*** ***0***
KOF7C 4800	4800	0.5	0.00			-	841.0	-	KOF7P 4800	4800	542	0.00			-	51	-	***0*** ***0***
KOF7C 4850	4850	0.5	0.00			-	9.0	-	KOF7P 4850	4850	592	0.00			-	-	-	***0*** ***0***
KOF7C 4900	4900	0.5	0.00			-	11.0	-	KOF7P 4900	4900	642	0.00			-	400	-	***0*** ***0***
KOF7C 4950	4950	0.5	0.00			-	-	-	KOF7P 4950	4950	692	0.00			-	-	-	***0*** ***0***
KOF7C 5000	5000	0.5	0.00			-	1,772.0	-	KOF7P 5000	5000	742	0.00			-	400	-	***0*** ***0***
KOF7C 5050	5050	0.5	0.00			-	-	-	KOF7P 5050	5050	792	0.00			-	-	-	***0*** ***0***
KOF7C 5100	5100	0.5	0.00			-	50.0	-	KOF7P 5100	5100	841.5	0.00			-	-	-	***0*** ***0***
KOF7C 5150	5150	0.5	0.00			-	-	-	KOF7P 5150	5150	891.5	0.00			-	-	-	***0*** ***0***
KOF7C 5200	5200	0.5	0.00			-	-	-	KOF7P 5200	5200	941.5	0.00			-	-	-	***0*** ***0***
KOF7C 5250	5250	0.5	0.00			-	-	-	KOF7P 5250	5250	991.5	0.00			-	-	-	***0*** ***0***
KOF7C 5300	5300	0.5	0.00			-	-	-	KOF7P 5300	5300	1041.5	0.00			-	-	-	***0*** ***0***
KOF7C 5350	5350	0.5	0.00			-	-	-	KOF7P 5350	5350	1091.5	0.00			-	-	-	***0*** ***0***
KOF7C 5400	5400	0.5	0.00			-	-	-	KOF7P 5400	5400	1141.5	0.00			-	-	-	***0*** ***0***
KOF7C 5450	5450	0.5	0.00			-	-	-	KOF7P 5450	5450	1191.5	0.00			-	-	-	***0*** ***0***
KOF7C 5500	5500	0.5	0.00			-	-	-	KOF7P 5500	5500	1241.5	0.00			-	-	-	***0*** ***0***
Feb-27 (30d 12/10/26); CSize 25; KOG7 4356.00																		
KOG7C 3150	3150	1203	0.00			0	0	0	KOG7P 3150	3150	0.5	0.00			0	-	-	***0*** ***0***
KOG7C 3200	3200	1153	0.00			-	-	-	KOG7P 3200	3200	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3250	3250	1103	0.00			-	-	-	KOG7P 3250	3250	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3300	3300	1053.5	0.00			-	-	-	KOG7P 3300	3300	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3350	3350	1003.5	0.00			-	-	-	KOG7P 3350	3350	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3400	3400	953.5	0.00			-	-	-	KOG7P 3400	3400	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3450	3450	903.5	0.00			-	-	-	KOG7P 3450	3450	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3500	3500	854	0.00			-	-	-	KOG7P 3500	3500	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3550	3550	804	0.00			-	-	-	KOG7P 3550	3550	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3600	3600	754	0.00			-	-	-	KOG7P 3600	3600	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3650	3650	704.5	0.00			-	-	-	KOG7P 3650	3650	0.5	0.00			-	-	-	***0*** ***0***
KOG7C 3700	3700	655	0.00			-	-	-	KOG7P 3700	3700	0.5	0.00			-	-	-	***1151*** ***0***
KOG7C 3750	3750	605.5	0.00			-	-	-	KOG7P 3750	3750	1	0.00			-	-	-	***0*** ***0***
KOG7C 3800	3800	556	0.00			-	-	-	KOG7P 3800	3800	1.5	0.00			-	-	-	***125*** ***0***
KOG7C 3850	3850	507.5	0.00			-	-	-	KOG7P 3850	3850	3	0.00			-	-	-	***0*** ***0***
KOG7C 3900	3900	459.5	0.00			-	-	-	KOG7P 3900	3900	4.5	0.00			-	-	-	
KOG7C 3950	3950	412.5	0.00			-	-	-	KOG7P 3950	3950	7.5	0.00			-	-	-	
KOG7C 4000	4000	367	0.00			-	-	-	KOG7P 4000	4000	11.5	0.00			-	-	-	
KOG7C 4050	4050	323	0.00			-	-	-	KOG7P 4050	4050	17.5	0.00			-	-	-	
KOG7C 4100	4100	281	0.00			-	-	-	KOG7P 4100	4100	25.5	0.00			-	-	-	
KOG7C 4150	4150	241.5	0.00			-	-	-	KOG7P 4150	4150	36	0.00			-	-	-	
KOG7C 4200	4200	205	0.00			-	-	-	KOG7P 4200	4200	49	0.00			-	-	-	
KOG7C 4250	4250	171.5	0.00			-	-	-	KOG7P 4250	4250	65.5	0.00			-	-	-	
KOG7C 4300	4300	141.5	0.00			-	-	-	KOG7P 4300	4300	85.5	0.00			-	-	-	
KOG7C 4350	4350	115	0.00			-	-	-	KOG7P 4350	4350	109	0.00			-	-	-	
KOG7C 4400	4400	92	0.00			-	-	-	KOG7P 4400	4400	129.5	0.00	124.0	124.0	-	1,013	5	
KOG7C 4450	4450	72.5	0.00			-	-	-	KOG7P 4450	4450	166	0.00			-	-	-	
KOG7C 4500	4500	56	0.00			-	-	-	KOG7P 4500	4500	200	0.00			-	-	-	
KOG7C 4550	4550	43	0.00			-	-	-	KOG7P 4550	4550	236.5	0.00			-	-	-	
KOG7C 4600	4600	32	0.00			-	-	-	KOG7P 4600	4600	275.5	0.00			-	-	-	
KOG7C 4650	4650	23.5	0.00			-	-	-	KOG7P 4650	4650	317	0.00			-	-	-	
KOG7C 4700	4700	10	0.00			-	10.0	-	KOG7P 4700	4700	360.5	0.00			-	-	-	

KOG7C 4750	4750	12	0.00			-	-	-	KOG7P 4750	4750	405	0.00			-	803	-		
KOG7C 4800	4800	8.5	0.00			-	11.0	-	KOG7P 4800	4800	451.5	0.00			-	-	-		
KOG7C 4850	4850	6	0.00			-	-	-	KOG7P 4850	4850	498.5	0.00			-	-	-	***1860***	***0***
KOG7C 4900	4900	4	0.00			-	-	-	KOG7P 4900	4900	546.5	0.00			-	-	-	***0***	***0***
KOG7C 4950	4950	2.5	0.00			-	-	-	KOG7P 4950	4950	595	0.00			-	-	-	***0***	***0***
KOG7C 5000	5000	2	0.00			-	984.0	-	KOG7P 5000	5000	644	0.00			-	200	-	***0***	***0***
KOG7C 5050	5050	1	0.00			-	1.0	-	KOG7P 5050	5050	693.5	0.00			-	-	-	***0***	***0***
KOG7C 5100	5100	0.5	0.00			-	469.0	-	KOG7P 5100	5100	743	0.00			-	-	-	***0***	***0***
KOG7C 5150	5150	0.5	0.00			-	-	-	KOG7P 5150	5150	792.5	0.00			-	-	-	***0***	***0***
KOG7C 5200	5200	0.5	0.00			-	-	-	KOG7P 5200	5200	842	0.00			-	-	-	***0***	***0***
KOG7C 5250	5250	0.5	0.00			-	-	-	KOG7P 5250	5250	892	0.00			-	-	-	***0***	***0***
KOG7C 5300	5300	0.5	0.00			-	-	-	KOG7P 5300	5300	941.5	0.00			-	-	-	***0***	***0***
KOG7C 5350	5350	0.5	0.00			-	-	-	KOG7P 5350	5350	991.5	0.00			-	-	-	***400***	***0***
KOG7C 5400	5400	0.5	0.00			-	-	-	KOG7P 5400	5400	1041.5	0.00			-	-	-	***0***	***0***
KOG7C 5450	5450	0.5	0.00			-	-	-	KOG7P 5450	5450	1091	0.00			-	-	-	***0***	***0***
KOG7C 5500	5500	0.5	0.00			-	-	-	KOG7P 5500	5500	1141	0.00			-	-	-	***0***	***0***
KOG7C 5550	5550	0.5	0.00			-	-	-	KOG7P 5550	5550	1191	0.00			-	-	-	***0***	***0***
KOG7C 5600	5600	0.5	0.00			-	-	-	KOG7P 5600	5600	1241	0.00			-	-	-	***0***	***0***
Mar-27 (59d 1/8/27); CSize 25; KOH7 4437.00																			
KOH7C 3250	3250	1181	0.00			-	-	-	KOH7P 3250	3250	0.5	0.00			-	-	-	0	0
KOH7C 3300	3300	1131.5	0.00			-	-	-	KOH7P 3300	3300	0.5	0.00			-	-	-	0	0
KOH7C 3350	3350	1081.5	0.00			-	-	-	KOH7P 3350	3350	0.5	0.00			-	-	-	0	0
KOH7C 3400	3400	1032	0.00			-	-	-	KOH7P 3400	3400	0.5	0.00			-	-	-	0	0
KOH7C 3450	3450	982.5	0.00			-	-	-	KOH7P 3450	3450	0.5	0.00			-	-	-	0	0
KOH7C 3500	3500	932.5	0.00			-	-	-	KOH7P 3500	3500	0.5	0.00			-	-	-	0	0
KOH7C 3550	3550	883	0.00			-	-	-	KOH7P 3550	3550	0.5	0.00			-	-	-	0	0
KOH7C 3600	3600	834	0.00			-	-	-	KOH7P 3600	3600	1	0.00			-	-	-	0	0
KOH7C 3650	3650	784.5	0.00			-	-	-	KOH7P 3650	3650	1.5	0.00			-	-	-	0	0
KOH7C 3700	3700	735.5	0.00			-	-	-	KOH7P 3700	3700	2.5	0.00			-	-	-	0	0
KOH7C 3750	3750	687	0.00			-	-	-	KOH7P 3750	3750	3.5	0.00			-	-	-	0	0
KOH7C 3800	3800	639	0.00			-	-	-	KOH7P 3800	3800	5.5	0.00			-	-	-	1004	0
KOH7C 3850	3850	592	0.00			-	-	-	KOH7P 3850	3850	7.5	0.00			-	-	-	0	0
KOH7C 3900	3900	545.5	0.00			-	-	-	KOH7P 3900	3900	11	0.00			-	-	-	0	0
KOH7C 3950	3950	500	0.00			-	-	-	KOH7P 3950	3950	15	0.00			-	-	-	0	0
KOH7C 4000	4000	455.5	0.00			-	-	-	KOH7P 4000	4000	20.5	0.00			-	-	-	0	0
KOH7C 4050	4050	413	0.00			-	-	-	KOH7P 4050	4050	27.5	0.00			-	-	-	0	0
KOH7C 4100	4100	372	0.00			-	-	-	KOH7P 4100	4100	36.5	0.00			-	-	-	0	0
KOH7C 4150	4150	332.5	0.00			-	-	-	KOH7P 4150	4150	47	0.00			-	-	-	0	0
KOH7C 4200	4200	295.5	0.00			-	-	-	KOH7P 4200	4200	60	0.00			-	300.0	-	0	0
KOH7C 4250	4250	261	0.00			-	-	-	KOH7P 4250	4250	75	0.00			-	-	-	0	0
KOH7C 4300	4300	228.5	0.00			-	-	-	KOH7P 4300	4300	92	0.00			-	-	-	0	0
KOH7C 4350	4350	198.5	0.00			-	-	-	KOH7P 4350	4350	112	0.00			-	-	-	0	0
KOH7C 4400	4400	171.5	0.00			-	-	-	KOH7P 4400	4400	124	0.00	124.00	124.00	-	1,609.0	5	200	0
KOH7C 4450	4450	147	0.00			-	-	-	KOH7P 4450	4450	160	0.00			-	-	-	0	0
KOH7C 4500	4500	125	0.00			-	-	-	KOH7P 4500	4500	187.5	0.00			-	-	-	0	0
KOH7C 4550	4550	105	0.00			-	-	-	KOH7P 4550	4550	217.5	0.00			-	-	-	0	0
KOH7C 4600	4600	88	0.00			-	-	-	KOH7P 4600	4600	250	0.00			-	1.0	-	0	0
KOH7C 4650	4650	73	0.00			-	-	-	KOH7P 4650	4650	285	0.00			-	-	-	0	0
KOH7C 4700	4700	60	0.00			-	-	-	KOH7P 4700	4700	322	0.00			-	200.0	-	0	0
KOH7C 4750	4750	49	0.00			-	-	-	KOH7P 4750	4750	360.5	0.00			-	-	-	0	0
KOH7C 4800	4800	39.5	0.00			-	300.0	-	KOH7P 4800	4800	401	0.00			-	1,000	-	0	0
KOH7C 4850	4850	32	0.00			-	-	-	KOH7P 4850	4850	443	0.00			-	-	-	0	0
KOH7C 4900	4900	25.5	0.00			-	-	-	KOH7P 4900	4900	480	0.00			-	310	-	0	0
KOH7C 4950	4950	20	0.00			-	-	-	KOH7P 4950	4950	530.5	0.00			-	50	-	0	0
KOH7C 5000	5000	13	0.00	13.0	13.0	-	1,653.0	5.0	KOH7P 5000	5000	576	0.00			-	400	-	0	0
KOH7C 5050	5050	12.5	0.00			-	-	-	KOH7P 5050	5050	622.5	0.00			-	-	-	0	0
KOH7C 5100	5100	9.5	0.00			-	-	-	KOH7P 5100	5100	669	0.00			-	-	-	0	0
KOH7C 5150	5150	7.5	0.00			-	-	-	KOH7P 5150	5150	717	0.00			-	-	-	0	0
KOH7C 5200	5200	5.5	0.00			-	-	-	KOH7P 5200	5200	765	0.00			-	-	-	0	0
KOH7C 5250	5250	4	0.00			-	-	-	KOH7P 5250	5250	813	0.00			-	-	-	0	0
KOH7C 5300	5300	3	0.00			-	200.0	-	KOH7P 5300	5300	862	0.00			-	-	-	0	0
KOH7C 5350	5350	2.5	0.00			-	-	-	KOH7P 5350	5350	911	0.00			-	-	-	0	0
KOH7C 5400	5400	1.5	0.00			-	-	-	KOH7P 5400	5400	960	0.00			-	-	-	0	0
KOH7C 5450	5450	1.5	0.00			-	-	-	KOH7P 5450	5450	1009.5	0.00			-	-	-	0	0
KOH7C 5500	5500	1	0.00			-	-	-	KOH7P 5500	5500	1058.5	0.00			-	-	-	0	0
KOH7C 5550	5550	0.5	0.00			-	-	-	KOH7P 5550	5550	1108	0.00			-	-	-	0	0
KOH7C 5600	5600	0.5	0.00			-	200.0	-	KOH7P 5600	5600	1157.5	0.00			-	-	-	0	0
KOH7C 5650	5650	0.5	0.00			-	-	-	KOH7P 5650	5650	1207.5	0.00			-	-	-	0	0
KOH7C 5700	5700	0.5	0.00			-	-	-	KOH7P 5700	5700	1257	0.00			-	-	-	0	0
Apr-27 (92d 2/10/27); CSize 25; KOJ7 4497.00																			
KOJ7C 3350	3350	1138.5	0.00			-	-	-	KOJ7P 3350	3350	0.5	0.00			-	-	-	0	0
KOJ7C 3400	3400	1089	0.00			-	-	-	KOJ7P 3400	3400	0.5	0.00			-	-	-	0	0
KOJ7C 3450	3450	1039.5	0.00			-	-	-	KOJ7P 3450	3450	1	0.00			-	-	-	0	0
KOJ7C 3500	3500	990.5	0.00			-	-	-	KOJ7P 3500	3500	1	0.00			-	-	-	0	0
KOJ7C 3550	3550	941.5	0.00			-	-	-	KOJ7P 3550	3550	2	0.00			-	-	-	0	0
KOJ7C 3600	3600	892.5	0.00			-	-	-	KOJ7P 3600	3600	2.5	0.00			-	-	-	0	0
KOJ7C 3650	3650	844	0.00			-	-	-	KOJ7P 3650	3650	4	0.00			-	-	-	300	0
KOJ7C 3700	3700	796	0.00			-	-	-	KOJ7P 3700	3700	5.5	0.00			-	-	-	0	0
KOJ7C 3750	3750	748.5	0.00			-	-	-	KOJ7P 3750	3750	7.5	0.00			-	-	-	0	0
KOJ7C 3800	3800	701.5	0.00			-	-	-	KOJ7P 3800	3800	10	0.00			-	-	-	0	0
KOJ7C 3850	3850	655.5	0.00			-	-	-	KOJ7P 3850	3850	13.5	0.00			-	-	-	1604	0
KOJ7C 3900	3900	610.5	0.00			-	-	-	KOJ7P 3900	3900	18	0.00			-	-	-	0	0
KOJ7C 3950	3950	566	0.00			-	-	-	KOJ7P 3950	3950	23.5	0.00			-	-	-	0	0
KOJ7C 4000	4000	523	0.00			-	-	-	KOJ7P 4000	4000	30	0.00			-	-	-	0	0
KOJ7C 4050	4050	481.5	0.00			-	-	-	KOJ7P 4050	4050	38	0.00			-	-	-	0	0
KOJ7C 4100	4100	441	0.00			-	-	-	KOJ7P 4100	4100	47	0.00			-	-	-	0	0
KOJ7C 4150	4150	402.5	0.00			-	-	-	KOJ7P 4150	4150	58	0.00			-	-	-	0	0
KOJ7C 4200	4200	365.5	0.00			-	-	-	KOJ7P 4200	4200	71	0.00			-	-	-	0	0
KOJ7C 4250	4250	330.5	0.00			-	-	-	KOJ7P 4250	4250	85.5	0.00			-	-	-	1000	0
KOJ7C 4300	4300	297.5	0.00			-	-	-	KOJ7P 4300	4300	102	0.00			-	100	-	0	0
KOJ7C 4350	4350	266.5	0.00			-	-	-	KOJ7P 4350	4350	121	0.00			-	-	-	0	0
KOJ7C 4400	4400	238	0.00			-	-	-	KOJ7P 4400	4400	141.5	0.00			-	-	-	0	0
KOJ7C 4450	4450	211	0.00			-	-	-	KOJ7P 4450	4450	164.5	0.00			-	-	-	400	0
KOJ7C 4500	4500	186.5	0.00			-	-	-	KOJ7P 4500	4500	189.5	0.00			-	-	-	0	0
KOJ7C 4550	4550	164	0.00			-	-	-	KOJ7P 4550	4550	216.5	0.00			-	-	-	0	0
KOJ7C 4600	4600	143	0.00			-	-	-	KOJ7P 4600	4600	245.5	0.00			-	-	-	0	0
KOJ7C 4650	4650	124.5	0.00			-	-	-	KOJ7P 4650	4650	276.5	0.00			-	-	-	0	0
KOJ7C 4700	4700	108	0.00			-	-	-	KOJ7P 4700	4700	309.5	0.00			-	-	-	50	0
KOJ7C 4750	4750	93	0.00			-	-	-	KOJ7P 4750	4750	344	0.00			-	-	-	0	0
KOJ7C 4800	4800	79.5	0.00			-	-	-	KOJ7P 4800	4800	368	0.00			-	502	-	0	0
KOJ7C 4850	4850	68	0.00			-	-	-	KOJ7P 4850	4850	418	0.00			-	-	-	0	0
KOJ7C 4900	4900	57.5	0.00			-	-	-	KOJ7P 4900	4900	457.5	0.00			-	-	-	0	0
KOJ7C 4950	4950	48.5	0.00			-	-	-	KOJ7P 4950	4950	498	0.00			-	-	-	0	0
KOJ7C 5000	5000	33	0.00			-	1,125.0	-	KOJ7P 5000	5000	540	0.00			-	-	-	0	0
KOJ7C 5050	5050	34.5	0.00			-	-	-	KOJ7P 5050	5050	583	0.00			-	-	-	0	0
KOJ7C 5100	5100	28.5	0.00			-	-	-	KOJ7P 5100	5100	627	0.00			-	-	-	0	0
KOJ7C 5150	5150	23.5	0.00			-	-	-	KOJ7P 5150	5150	671.5	0.00			-	-	-	0	0
KOJ7C 5200	5200	19.5	0.00			-	-	-	KOJ7P 5200	5200	717	0.00			-	-	-	0	0
KOJ7C 5250	5250	16	0.00			-	-	-	KOJ7P 5250	5250	763	0.00			-	-	-	0	0
KOJ7C 5300	5300	13	0.00			-	-	-	KOJ7P 5300	5300	810	0.00			-	-	-	0	0
KOJ7C 5350	5350	10.5	0.00			-	-	-	KOJ7P 5350	5350	857	0.00			-	-	-	0	0
KOJ7C 5400	5400	8.5	0.00			-	-	-	KOJ7P 5400	5400	904.5	0.00			-	-	-	0	0
KOJ7C 5450	5450	7	0.00			-	-	-	KOJ7P 5450	5450	952.5	0.00			-	-	-	0	0
KOJ7C 5500	5500	5.5	0.00			-	-	-	KOJ7P 5500	5500	1001	0.00			-	-	-	0	0
KOJ7C 5550	5550	4.5	0.00			-	-	-	KOJ7P 5550	5550	1049.5	0.00			-	-	-	0	0
KOJ7C 5600	5600	3.5	0.00			-	-	-	KOJ7P 5600	5600	1098	0.00			-	-	-	0	0
KOJ7C 5650	5650	3	0.00			-	-	-	KOJ7P 5650	5650	1147	0.00			-	-	-	0	0
KOJ7C 5700	5700	2.5	0.00			-	-	-	KOJ7P 5700	5700	1196	0.00			-	-	-	0	0
KOJ7C 5750	5750	2	0.00			-	-	-	KOJ7P 5750	5750	1245	0.00			-	-	-	0	0
KOJ7C 5800	5800	1.5	0.00			-	-	-	KOJ7P 5800	5800	1294	0.00			-	-	-	0	0

Implied volatility for ATM			Previous day	1D%CHG
JAN 27	CALL	20.20	19.83	1.87
	PUT	20.20	19.83	1.87
	MEAN	20.20	19.83	1.87
FEB 27	CALL	21.19	20.84	1.68
	PUT	21.04	20.84	0.96
	MEAN	21.12	20.84	1.32
MAR 27	CALL	20.93	20.58	1.70
	PUT	20.55	20.58	-0.15
	MEAN	20.74	20.58	0.78

	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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