

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 22	4,048	190	3,858	4,081	3,858	543	2,516
DEC 22	4,172	179	3,992	4,246	3,983	7,571	18,979
JAN 23	4,233	179	4,037	4,298	4,037	35,909	52,519
FEB 23	4,256	169	4,090	4,319	4,082	13,694	22,380
MAR 23	4,240	159	4,082	4,298	4,076	9,659	27,893
APR 23	4,202	163	4,040	4,249	4,036	4,905	19,680
MAY 23	4,153	160	3,981	4,196	3,981	5,120	21,074
JUN 23	4,105	159	3,962	4,147	3,947	4,283	13,194
JUL 23	4,071	155	3,927	4,111	3,927	2,896	9,748
AUG 23	4,046	153	4,003	4,071	4,002	1,126	3,821
SEP 23	4,025	150	3,950	4,054	3,950	1,093	5,144
OCT 23	4,019	150	4,000	4,036	3,961	277	406
NOV 23	4,009	150	3,980	4,020	3,979	267	4,875
JAN 24	3,993	150	3,953	3,953	3,943	12	918
MAR 24	3,880	150					412
MAY 24	3,830	150					72
JUL 24	3,830	150					
SEP 24	3,830	150					
NOV 24	3,830	150					
JAN 25	3,830	150					
MAR 25	3,830	150					
MAY 25	3,830	150					
JUL 25	3,830	150					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	73.37	0.16	73.18	74.57	72.74	50,777	117,455
JAN 23	71.06	0.45	70.56	71.89	70.38	28,989	96,292
MAR 23	68.85	0.72	68.06	69.37	67.94	21,303	79,321
MAY 23	67.18	0.74	66.32	67.58	66.28	10,049	52,665
JUL 23	65.62	0.68	64.82	66.03	64.68	7,478	48,180
AUG 23	64.36	0.68	64.24	64.63	63.85	662	6,217
SEP 23	63.36	0.67	62.69	63.59	62.69	507	5,268
OCT 23	62.51	0.68	61.83	62.79	61.83	331	4,444
DEC 23	62.02	0.66	61.34	62.40	61.18	1,709	18,160
JAN 24	61.62	0.66	61.15	61.15	61.15	28	480
MAR 24	61.10	0.66	-	-	-	18	367
MAY 24	60.68	0.63	-	-	-	10	345
JUL 24	60.28	0.64	-	-	-	9	387
AUG 24	59.63	0.61	-	-	-	-	115
SEP 24	59.06	0.61	-	-	-	-	186

Source : Bloomberg

Calls								Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jan-23 (8d 11/10/22); CSize 25; KOF3 4276.00																	
KOF3C 3100	3100	1132.5	0.00	-	-	-	-	-	KOF3P 3100	3100	0.5	0.00	-	-	-	50	-
KOF3C 3150	3150	1082.5	0.00	-	-	-	-	-	KOF3P 3150	3150	0.5	0.00	-	-	-	-	-
KOF3C 3200	3200	1032.5	0.00	-	-	-	-	-	KOF3P 3200	3200	0.5	0.00	-	-	-	-	-
KOF3C 3250	3250	982.5	0.00	-	-	-	-	-	KOF3P 3250	3250	0.5	0.00	-	-	-	-	-
KOF3C 3300	3300	932.5	0.00	-	-	-	-	-	KOF3P 3300	3300	0.5	0.00	-	-	-	-	-
KOF3C 3350	3350	882.5	0.00	-	-	-	-	-	KOF3P 3350	3350	0.5	0.00	-	-	-	-	-
KOF3C 3400	3400	832.5	0.00	-	-	-	-	-	KOF3P 3400	3400	0.5	0.00	-	-	-	50	-
KOF3C 3450	3450	782.5	0.00	-	-	-	-	-	KOF3P 3450	3450	0.5	0.00	-	-	-	-	-
KOF3C 3500	3500	732.5	0.00	-	-	-	-	-	KOF3P 3500	3500	0.5	0.00	-	-	-	-	-
KOF3C 3550	3550	683	0.00	-	-	-	-	-	KOF3P 3550	3550	0.5	0.00	-	-	-	-	-
KOF3C 3600	3600	633.5	0.00	-	-	-	-	-	KOF3P 3600	3600	0.5	0.00	-	-	-	-	-
KOF3C 3650	3650	584	0.00	-	-	-	-	-	KOF3P 3650	3650	1	0.00	-	-	-	-	-
KOF3C 3700	3700	535	0.00	-	-	-	-	-	KOF3P 3700	3700	2	0.00	-	-	-	-	-
KOF3C 3750	3750	486.5	0.00	-	-	-	-	-	KOF3P 3750	3750	3.5	0.00	-	-	-	-	-
KOF3C 3800	3800	439	0.00	-	-	-	-	-	KOF3P 3800	3800	6	0.00	-	-	-	-	-
KOF3C 3850	3850	392.5	0.00	-	-	-	-	-	KOF3P 3850	3850	9.5	0.00	-	-	-	-	-
KOF3C 3900	3900	347.5	0.00	-	-	-	-	-	KOF3P 3900	3900	14.5	0.00	-	-	-	-	-
KOF3C 3950	3950	304	0.00	-	-	-	-	-	KOF3P 3950	3950	21.5	0.00	-	-	-	-	-
KOF3C 4000	4000	263.5	0.00	-	-	-	-	-	KOF3P 4000	4000	30.5	0.00	-	-	-	-	-
KOF3C 4050	4050	225.5	0.00	-	-	-	-	-	KOF3P 4050	4050	42.5	0.00	-	-	-	-	-
KOF3C 4100	4100	190	0.00	-	-	-	400.0	-	KOF3P 4100	4100	57	0.00	-	-	-	-	-
KOF3C 4150	4150	158.5	0.00	-	-	-	-	-	KOF3P 4150	4150	75.5	0.00	-	-	-	-	-
KOF3C 4200	4200	130	0.00	-	-	-	-	-	KOF3P 4200	4200	97	0.00	-	-	-	-	-
KOF3C 4250	4250	105	0.00	-	-	-	-	-	KOF3P 4250	4250	122	0.00	-	-	-	-	-
KOF3C 4300	4300	83.5	0.00	-	-	-	-	-	KOF3P 4300	4300	150.5	0.00	-	-	-	-	-
KOF3C 4350	4350	65.5	0.00	-	-	-	-	-	KOF3P 4350	4350	182.5	0.00	-	-	-	-	-
KOF3C 4400	4400	50.5	0.00	-	-	-	-	-	KOF3P 4400	4400	217.5	0.00	-	-	-	-	-
KOF3C 4450	4450	38.5	0.00	-	-	-	-	-	KOF3P 4450	4450	255	0.00	-	-	-	-	-
KOF3C 4500	4500	28.5	0.00	-	-	-	-	-	KOF3P 4500	4500	295.5	0.00	-	-	-	-	-
KOF3C 4550	4550	21	0.00	-	-	-	-	-	KOF3P 4550	4550	338	0.00	-	-	-	-	-
KOF3C 4600	4600	15	0.00	-	-	-	-	-	KOF3P 4600	4600	382	0.00	-	-	-	-	-
KOF3C 4650	4650	11	0.00	-	-	-	-	-	KOF3P 4650	4650	427.5	0.00	-	-	-	-	-
KOF3C 4700	4700	7.5	0.00	-	-	-	-	-	KOF3P 4700	4700	474.5	0.00	-	-	-	-	-
KOF3C 4750	4750	5	0.00	-	-	-	-	-	KOF3P 4750	4750	522	0.00	-	-	-	-	-
KOF3C 4800	4800	3.5	0.00	-	-	-	-	-	KOF3P 4800	4800	570	0.00	-	-	-	-	-
KOF3C 4850	4850	2.5	0.00	-	-	-	-	-	KOF3P 4850	4850	619	0.00	-	-	-	-	-
KOF3C 4900	4900	1.5	0.00	-	-	-	-	-	KOF3P 4900	4900	668	0.00	-	-	-	-	-
KOF3C 4950	4950	1	0.00	-	-	-	-	-	KOF3P 4950	4950	717.5	0.00	-	-	-	-	-
KOF3C 5000	5000	0.5	0.00	-	-	-	-	-	KOF3P 5000	5000	767	0.00	-	-	-	-	-
KOF3C 5050	5050	0.5	0.00	-	-	-	-	-	KOF3P 5050	5050	817	0.00	-	-	-	-	-
KOF3C 5100	5100	0.5	0.00	-	-	-	-	-	KOF3P 5100	5100	866.5	0.00	-	-	-	-	-
KOF3C 5150	5150	0.5	0.00	-	-	-	-	-	KOF3P 5150	5150	916.5	0.00	-	-	-	-	-
KOF3C 5200	5200	0.5	0.00	-	-	-	-	-	KOF3P 5200	5200	966.5	0.00	-	-	-	-	-
KOF3C 5250	5250	0.5	0.00	-	-	-	-	-	KOF3P 5250	5250	1016.5	0.00	-	-	-	-	-
KOF3C 5300	5300	0.5	0.00	-	-	-	-	-	KOF3P 5300	5300	1066.5	0.00	-	-	-	-	-
KOF3C 5350	5350	0.5	0.00	-	-	-	-	-	KOF3P 5350	5350	1116.5	0.00	-	-	-	-	-
KOF3C 5400	5400	0.5	0.00	-	-	-	-	-	KOF3P 5400	5400	1166.5	0.00	-	-	-	-	-
KOF3C 5450	5450	0.5	0.00	-	-	-	-	-	KOF3P 5450	5450	1216	0.00	-	-	-	-	-
KOF3C 5500	5500	0.5	0.00	-	-	-	-	-	KOF3P 5500	5500	1266	0.00	-	-	-	-	-
KOF3C 5550	5550	0.5	0.00	-	-	-	-	-	KOF3P 5550	5550	1316	0.00	-	-	-	-	-
Feb-23 (37d 12/9/22); CSize 25; KOG3 4289.00																	
KOG3C 3100	3100	1154.5	0.00	0.0	0	0	0	0	KOG3P 3100	3100	2	0.00	-	-	0	-	-
KOG3C 3150	3150	1105.5	0.00	-	-	-	-	-	KOG3P 3150	3150	2.5	0.00	-	-	-	-	-
KOG3C 3200	3200	1056.5	0.00	-	-	-	-	-	KOG3P 3200	3200	3.5	0.00	-	-	-	-	-
KOG3C 3250	3250	1008	0.00	-	-	-	-	-	KOG3P 3250	3250	5	0.00	-	-	-	-	-
KOG3C 3300	3300	960	0.00	-	-	-	-	-	KOG3P 3300	3300	6.5	0.00	-	-	-	-	-
KOG3C 3350	3350	912	0.00	-	-	-	-	-	KOG3P 3350	3350	9	0.00	-	-	-	-	-
KOG3C 3400	3400	865	0.00	-	-	-	-	-	KOG3P 3400	3400	11.5	0.00	-	-	-	-	-
KOG3C 3450	3450	818.5	0.00	-	-	-	-	-	KOG3P 3450	3450	15	0.00	-	-	-	-	-
KOG3C 3500	3500	772.5	0.00	-	-	-	-	-	KOG3P 3500	3500	19	0.00	-	-	-	200	-
KOG3C 3550	3550	727.5	0.00	-	-	-	-	-	KOG3P 3550	3550	23.5	0.00	-	-	-	-	-
KOG3C 3600	3600	683.5	0.00	-	-	-	-	-	KOG3P 3600	3600	29.5	0.00	-	-	-	-	-
KOG3C 3650	3650	640.5	0.00	-	-	-	-	-	KOG3P 3650	3650	36.5	0.00	-	-	-	-	-
KOG3C 3700	3700	599	0.00	-	-	-	-	-	KOG3P 3700	3700	44.5	0.00	-	-	-	100	-
KOG3C 3750	3750	558	0.00	-	-	-	-	-	KOG3P 3750	3750	53.5	0.00	-	-	-	-	-
KOG3C 3800	3800	519	0.00	-	-	-	-	-	KOG3P 3800	3800	64	0.00	-	-	-	-	-

KOG3C 4550	4550	123	0.00	-	-	-	-	-	-	KOG3P 4550	4550	416	0.00	-	-	-	-	-	-	-
KOG3C 4600	4600	109	0.00	-	-	-	-	-	-	KOG3P 4600	4600	452	0.00	-	-	-	-	-	-	-
KOG3C 4650	4650	96.5	0.00	-	-	-	-	-	-	KOG3P 4650	4650	489.5	0.00	-	-	-	-	-	-	-
KOG3C 4700	4700	85.5	0.00	-	-	-	-	200.0	-	KOG3P 4700	4700	528	0.00	-	-	-	-	-	-	-
KOG3C 4750	4750	75	0.00	-	-	-	-	-	-	KOG3P 4750	4750	567.5	0.00	-	-	-	-	-	-	-
KOG3C 4800	4800	66	0.00	-	-	-	-	-	-	KOG3P 4800	4800	608.5	0.00	-	-	-	-	-	-	-
KOG3C 4850	4850	57.5	0.00	-	-	-	-	-	-	KOG3P 4850	4850	650	0.00	-	-	-	-	-	-	-
KOG3C 4900	4900	50.5	0.00	-	-	-	-	50.0	-	KOG3P 4900	4900	692.5	0.00	-	-	-	-	-	-	-
KOG3C 4950	4950	44	0.00	-	-	-	-	-	-	KOG3P 4950	4950	736	0.00	-	-	-	-	-	-	-
KOG3C 5000	5000	38	0.00	-	-	-	-	550.0	50.0	KOG3P 5000	5000	780	0.00	-	-	-	-	-	-	-
KOG3C 5050	5050	33	0.00	-	-	-	-	-	-	KOG3P 5050	5050	825	0.00	-	-	-	-	-	-	-
KOG3C 5100	5100	28.5	0.00	-	-	-	-	-	-	KOG3P 5100	5100	870	0.00	-	-	-	-	-	-	-
KOG3C 5150	5150	24.5	0.00	-	-	-	-	-	-	KOG3P 5150	5150	916	0.00	-	-	-	-	-	-	-
KOG3C 5200	5200	21.5	0.00	-	-	-	-	-	-	KOG3P 5200	5200	962.5	0.00	-	-	-	-	-	-	-
KOG3C 5250	5250	18.5	0.00	-	-	-	-	-	-	KOG3P 5250	5250	1009.5	0.00	-	-	-	-	-	-	-
KOG3C 5300	5300	15.5	0.00	-	-	-	-	-	-	KOG3P 5300	5300	1056.5	0.00	-	-	-	-	-	-	-
KOG3C 5350	5350	13.5	0.00	-	-	-	-	-	-	KOG3P 5350	5350	1104.5	0.00	-	-	-	-	-	-	-
KOG3C 5400	5400	11.5	0.00	-	-	-	-	-	-	KOG3P 5400	5400	1152	0.00	-	-	-	-	-	-	-
KOG3C 5450	5450	9.5	0.00	-	-	-	-	-	-	KOG3P 5450	5450	1200.5	0.00	-	-	-	-	-	-	-
KOG3C 5500	5500	8.5	0.00	-	-	-	-	-	-	KOG3P 5500	5500	1248.5	0.00	-	-	-	-	-	-	-
KOG3C 5550	5550	7	0.00	-	-	-	-	-	-	KOG3P 5550	5550	1297.5	0.00	-	-	-	-	-	-	-

Mar-23 (69d 1/10/23); CSize 25; KOH3 4275.00

KOH3C 3050	3050	1193.5	0.00	-	-	-	-	-	-	KOH3P 3050	3050	10	0.00	-	-	-	-	-	-	-
KOH3C 3100	3100	1146.5	0.00	-	-	-	-	-	-	KOH3P 3100	3100	12.5	0.00	-	-	-	-	-	-	-
KOH3C 3150	3150	1099.5	0.00	-	-	-	-	-	-	KOH3P 3150	3150	15	0.00	-	-	-	-	-	-	-
KOH3C 3200	3200	1053.5	0.00	-	-	-	-	-	-	KOH3P 3200	3200	18.5	0.00	-	-	-	-	-	-	-
KOH3C 3250	3250	1007.5	0.00	-	-	-	-	-	-	KOH3P 3250	3250	23	0.00	-	-	-	-	-	-	-
KOH3C 3300	3300	962.5	0.00	-	-	-	-	-	-	KOH3P 3300	3300	27.5	0.00	-	-	-	-	-	-	-
KOH3C 3350	3350	918.5	0.00	-	-	-	-	-	-	KOH3P 3350	3350	33	0.00	-	-	-	-	-	-	-
KOH3C 3400	3400	875	0.00	-	-	-	-	-	-	KOH3P 3400	3400	39.5	0.00	-	-	-	-	-	-	-
KOH3C 3450	3450	832.5	0.00	-	-	-	-	-	-	KOH3P 3450	3450	46.5	0.00	-	-	-	-	-	-	-
KOH3C 3500	3500	790.5	0.00	-	-	-	-	-	-	KOH3P 3500	3500	54.5	0.00	-	-	-	-	-	-	-
KOH3C 3550	3550	750	0.00	-	-	-	-	-	-	KOH3P 3550	3550	63.5	0.00	-	-	-	-	-	-	-
KOH3C 3600	3600	710.5	0.00	-	-	-	-	-	-	KOH3P 3600	3600	74	0.00	-	-	-	-	-	-	-
KOH3C 3650	3650	672	0.00	-	-	-	-	-	-	KOH3P 3650	3650	85	0.00	-	-	-	-	-	-	-
KOH3C 3700	3700	634.5	0.00	-	-	-	-	-	-	KOH3P 3700	3700	97.5	0.00	-	-	-	-	-	-	-
KOH3C 3750	3750	598	0.00	-	-	-	-	-	-	KOH3P 3750	3750	111	0.00	-	-	-	-	-	-	-
KOH3C 3800	3800	563	0.00	-	-	-	-	-	-	KOH3P 3800	3800	125.5	0.00	-	-	-	-	-	-	-
KOH3C 3850	3850	529.5	0.00	-	-	-	-	-	-	KOH3P 3850	3850	141.5	0.00	-	-	-	-	-	-	-
KOH3C 3900	3900	497	0.00	-	-	-	-	-	-	KOH3P 3900	3900	158.5	0.00	-	-	-	-	-	-	-
KOH3C 3950	3950	465.5	0.00	-	-	-	-	-	-	KOH3P 3950	3950	177	0.00	-	-	-	-	-	-	-
KOH3C 4000	4000	435.5	0.00	-	-	-	-	-	-	KOH3P 4000	4000	197	0.00	-	-	-	-	-	-	-
KOH3C 4050	4050	407	0.00	-	-	-	-	150.0	-	KOH3P 4050	4050	218	0.00	-	-	-	-	-	-	-
KOH3C 4100	4100	380	0.00	-	-	-	-	-	-	KOH3P 4100	4100	240.5	0.00	-	-	-	-	-	-	-
KOH3C 4150	4150	354	0.00	-	-	-	-	-	-	KOH3P 4150	4150	264.5	0.00	-	-	-	-	-	-	-
KOH3C 4200	4200	329	0.00	-	-	-	-	-	-	KOH3P 4200	4200	289.5	0.00	-	-	-	-	-	-	-
KOH3C 4250	4250	305.5	0.00	-	-	-	-	-	-	KOH3P 4250	4250	315.5	0.00	-	-	-	-	-	-	-
KOH3C 4300	4300	283.5	0.00	-	-	-	-	-	-	KOH3P 4300	4300	343.5	0.00	-	-	-	-	-	-	-
KOH3C 4350	4350	262.5	0.00	-	-	-	-	-	-	KOH3P 4350	4350	372	0.00	-	-	-	-	-	-	-
KOH3C 4400	4400	243	0.00	-	-	-	-	-	-	KOH3P 4400	4400	402	0.00	-	-	-	-	-	-	-
KOH3C 4450	4450	224.5	0.00	-	-	-	-	-	-	KOH3P 4450	4450	433	0.00	-	-	-	-	-	-	-
KOH3C 4500	4500	207	0.00	-	-	-	-	-	-	KOH3P 4500	4500	465.5	0.00	-	-	-	-	-	-	-
KOH3C 4550	4550	190.5	0.00	-	-	-	-	-	-	KOH3P 4550	4550	499	0.00	-	-	-	-	-	-	-
KOH3C 4600	4600	175.5	0.00	-	-	-	-	150.0	-	KOH3P 4600	4600	533.5	0.00	-	-	-	-	-	-	-
KOH3C 4650	4650	161	0.00	-	-	-	-	-	-	KOH3P 4650	4650	569	0.00	-	-	-	-	-	-	-
KOH3C 4700	4700	148	0.00	-	-	-	-	-	-	KOH3P 4700	4700	605.5	0.00	-	-	-	-	-	-	-
KOH3C 4750	4750	135.5	0.00	-	-	-	-	-	-	KOH3P 4750	4750	642.5	0.00	-	-	-	-	-	-	-
KOH3C 4800	4800	124	0.00	-	-	-	-	-	-	KOH3P 4800	4800	681	0.00	-	-	-	-	-	-	-
KOH3C 4850	4850	113	0.00	-	-	-	-	-	-	KOH3P 4850	4850	720	0.00	-	-	-	-	-	-	-
KOH3C 4900	4900	103.5	0.00	-	-	-	-	-	-	KOH3P 4900	4900	760	0.00	-	-	-	-	-	-	-
KOH3C 4950	4950	94.5	0.00	-	-	-	-	-	-	KOH3P 4950	4950	800.5	0.00	-	-	-	-	-	-	-
KOH3C 5000	5000	86	0.00	-	-	-	-	-	-	KOH3P 5000	5000	842	0.00	-	-	-	-	-	-	-
KOH3C 5050	5050	78	0.00	-	-	-	-	-	-	KOH3P 5050	5050	884	0.00	-	-	-	-	-	-	-
KOH3C 5100	5100	71	0.00	-	-	-	-	-	-	KOH3P 5100	5100	926.5	0.00	-	-	-	-	-	-	-
KOH3C 5150	5150	64.5	0.00	-	-	-	-	-	-	KOH3P 5150	5150	969.5	0.00	-	-	-	-	-	-	-
KOH3C 5200	5200	58.5	0.00	-	-	-	-	-	-	KOH3P 5200	5200	1013.5	0.00	-	-	-	-	-	-	-
KOH3C 5250	5250	53	0.00	-	-	-	-	-	-	KOH3P 5250	5250	1057.5	0.00	-	-	-	-	-	-	-
KOH3C 5300	5300	48	0.00	-	-	-	-	-	-	KOH3P 5300	5300	1102.5	0.00	-	-	-	-	-	-	-
KOH3C 5350	5350	43.5	0.00	-	-	-	-	-	-	KOH3P 5350	5350	1147.5	0.00	-	-	-	-	-	-	-
KOH3C 5400	5400	39	0.00	-	-	-	-	-	-	KOH3P 5400	5400	1193	0.00	-	-	-	-	-	-	-
KOH3C 5450	5450	35.5	0.00	-	-	-	-	-	-	KOH3P 5450	5450	1239	0.00	-	-	-	-	-	-	-
KOH3C 5500	5500	32	0.00	-	-	-	-	-	-	KOH3P 5500	5500	1285	0.00	-	-	-	-	-	-	-

Apr-23 (100d 2/10/23); CSize 25; KOJ3 4230.00

KOJ3C 3050	3050	1169	0.00	-	-	-	-	-	-	KOJ3P 3050	3050	25.5	0.00	-	-	-	-	-	-	-
KOJ3C 3100	3100	1124	0.00	-	-	-	-	-	-	KOJ3P 3100	3100	30.5	0.00	-	-	-	-	-	-	-
KOJ3C 3150	3150	1080	0.00	-	-	-	-	-	-	KOJ3P 3150	3150	36	0.00	-	-	-	-	-	-	-
KOJ3C 3200	3200	1036.5	0.00	-	-	-	-	-	-	KOJ3P 3200	3200	42	0.00	-	-	-	-	-	-	-
KOJ3C 3250	3250	993.5	0.00	-	-	-	-	-	-	KOJ3P 3250	3250	49	0.00	-	-	-	-	-	-	-
KOJ3C 3300	3300	952	0.00	-	-	-	-	-	-	KOJ3P 3300	3300	56.5	0.00	-	-	-	-	-	-	-
KOJ3C 3350	3350	910.5	0.00	-	-	-	-	-	-	KOJ3P 3350	3350	65	0.00	-	-	-	-	-	-	-
KOJ3C 3400	3400	870.5	0.00	-	-	-	-	-	-	KOJ3P 3400	3400	74.5	0.00	-	-	-	-	-	-	-
KOJ3C 3450	3450	831	0.00	-	-	-	-	-	-	KOJ3P 3450	3450	84.5	0.00	-	-	-	-	-	-	-
KOJ3C 3500	3500	792.5	0.00	-	-	-	-	-	-	KOJ3P 3500	3									

KOJ3C 5250	5250	84	0.00	-	-	-	-	-	KOJ3P 5250	5250	1124.5	0.00	-	-	-	-	-	-
KOJ3C 5300	5300	78	0.00	-	-	-	-	-	KOJ3P 5300	5300	1167.5	0.00	-	-	-	-	-	-
KOJ3C 5350	5350	72	0.00	-	-	-	-	-	KOJ3P 5350	5350	1211.5	0.00	-	-	-	-	-	-
KOJ3C 5400	5400	66.5	0.00	-	-	-	-	-	KOJ3P 5400	5400	1255.5	0.00	-	-	-	-	-	-
KOJ3C 5450	5450	61.5	0.00	-	-	-	-	-	KOJ3P 5450	5450	1300	0.00	-	-	-	-	-	-
KOJ3C 5500	5500	56.5	0.00	-	-	-	-	-	KOJ3P 5500	5500	1345	0.00	-	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
JAN 23	CALL	42.80	42.48	0.75
	PUT	42.80	42.48	0.75
	MEAN	42.80	42.48	0.75
FEB 23	CALL	42.80	42.48	0.75
	PUT	42.80	42.48	0.75
	MEAN	42.80	42.48	0.75
MAR 23	CALL	42.16	41.84	0.76
	PUT	42.18	41.84	0.81
	MEAN	42.17	41.84	0.79

	10Days	20Days	30Days	60Days	90Days
Current	35.95	38.57	34.99	32.35	31
1 week ago	23.36	30.65	29.81	29.65	34
1 month ago	22.53	25.28	30.08	35.85	37
3 months ago	51.28	41.13	37.88	39.28	43
6 months ago	49.22	57.86	49.2	37.67	33

Source: Bloomberg

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