

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 25	4,185	-32	4,234	4,252	4,186	1,643	4,609
DEC 25	4,193	-47	4,251	4,259	4,184	7,386	30,877
JAN 26	4,207	-53	4,274	4,279	4,198	39,402	57,611
FEB 26	4,222	-53	4,287	4,287	4,212	11,656	34,461
MAR 26	4,228	-52	4,293	4,295	4,218	12,301	34,577
APR 26	4,220	-52	4,286	4,286	4,210	5,811	27,023
MAY 26	4,205	-50	4,272	4,272	4,195	6,616	25,233
JUN 26	4,182	-48	4,241	4,241	4,172	2,919	12,249
JUL 26	4,155	-43	4,208	4,208	4,148	2,924	14,048
AUG 26	4,130	-43	4,175	4,178	4,130	1,259	6,788
SEP 26	4,115	-42	4,152	4,165	4,115	1,144	12,966
OCT 26	4,113	-42	4,136	4,145	4,120	304	280
NOV 26	4,120	-42	4,155	4,155	4,120	364	4,011
JAN 27	4,134	-28	4,134	4,134	4,134	23	27
MAR 27	4,134	-28				1	4
MAY 27	4,134	-28				-	3
JUL 27	4,120	-28				1	1
SEP 27	4,116	-28				2	2
NOV 27	4,116	-28					
JAN 28	4,116	-28					
MAR 28	4,116	-28					
MAY 28	4,116	-28					
JUL 28	4,116	-28					
SEP 28	4,116	-28					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 25	48.68	-0.97	49.71	49.84	48.56	105,777	220,649
JAN 26	49.07	-0.94	50.07	50.20	48.95	56,470	147,410
MAR 26	49.62	-0.91	50.61	50.73	49.51	39,407	104,681
MAY 26	50.00	-0.88	50.95	51.05	49.90	23,536	85,432
JUL 26	50.16	-0.83	51.02	51.12	50.05	15,924	84,240
AUG 26	49.96	-0.78	50.79	50.93	49.84	4,250	13,385
SEP 26	49.74	-0.75	50.58	50.64	49.61	3,210	8,249
OCT 26	49.40	-0.75	50.18	50.28	49.28	2,232	9,372
DEC 26	49.29	-0.72	50.01	50.11	49.16	4,199	21,427
JAN 27	49.22	-0.69	49.80	49.80	49.16	125	501
MAR 27	49.11	-0.70	49.78	49.78	49.07	210	631
MAY 27	49.07	-0.68	49.43	49.43	48.89	73	476
JUL 27	49.01	-0.63	49.67	49.67	49.16	65	310
AUG 27	48.65	-0.59	49.00	49.00	49.00	13	15
SEP 27	48.33	-0.57	48.80	48.80	48.42	22	23

Source : Bloomberg

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Jan-26 (7d 11/10/25); CSize 25; KOF6 4207.00																	
KOF6C 3000	3000	1206	0.00						KOF6P 3000	3000	0.5	0.00					
KOF6C 3050	3050	1156	0.00						KOF6P 3050	3050	0.5	0.00					
KOF6C 3100	3100	1106	0.00						KOF6P 3100	3100	0.5	0.00					
KOF6C 3150	3150	1056	0.00						KOF6P 3150	3150	0.5	0.00					
KOF6C 3200	3200	1006	0.00						KOF6P 3200	3200	0.5	0.00					
KOF6C 3250	3250	956.5	0.00						KOF6P 3250	3250	0.5	0.00					
KOF6C 3300	3300	906.5	0.00						KOF6P 3300	3300	0.5	0.00					
KOF6C 3350	3350	856.5	0.00						KOF6P 3350	3350	0.5	0.00					
KOF6C 3400	3400	806.5	0.00						KOF6P 3400	3400	0.5	0.00					
KOF6C 3450	3450	756.5	0.00						KOF6P 3450	3450	0.5	0.00					
KOF6C 3500	3500	706.5	0.00						KOF6P 3500	3500	0.5	0.00					
KOF6C 3550	3550	656.5	0.00						KOF6P 3550	3550	0.5	0.00					
KOF6C 3600	3600	606.5	0.00						KOF6P 3600	3600	0.5	0.00					
KOF6C 3650	3650	556.5	0.00						KOF6P 3650	3650	0.5	0.00					
KOF6C 3700	3700	506.5	0.00						KOF6P 3700	3700	0.5	0.00					
KOF6C 3750	3750	456.5	0.00						KOF6P 3750	3750	0.5	0.00					
KOF6C 3800	3800	406.5	0.00						KOF6P 3800	3800	0.5	0.00					
KOF6C 3850	3850	357	0.00						KOF6P 3850	3850	0.5	0.00					
KOF6C 3900	3900	307	0.00						KOF6P 3900	3900	0.5	0.00					
KOF6C 3950	3950	258	0.00						KOF6P 3950	3950	1.5	0.00					
KOF6C 4000	4000	210.5	0.00						KOF6P 4000	4000	3.5	0.00					
KOF6C 4050	4050	165	0.00						KOF6P 4050	4050	8.5	0.00					
KOF6C 4100	4100	123.5	0.00						KOF6P 4100	4100	17	0.00				50	
KOF6C 4150	4150	88	0.00						KOF6P 4150	4150	31	0.00					
KOF6C 4200	4200	47	0.00	50.0	50.0		205.0		KOF6P 4200	4200	51.5	0.00				200	
KOF6C 4250	4250	36.5	0.00						KOF6P 4250	4250	79.5	0.00				500	
KOF6C 4300	4300	8	0.00				600.0		KOF6P 4300	4300	114	0.00				400	
KOF6C 4350	4350	11.5	0.00						KOF6P 4350	4350	154	0.00				154	
KOF6C 4400	4400	5.5	0.00						KOF6P 4400	4400	198.5	0.00				60	
KOF6C 4450	4450	2.5	0.00						KOF6P 4450	4450	245.5	0.00					
KOF6C 4500	4500	1	0.00						KOF6P 4500	4500	294	0.00					
KOF6C 4550	4550	0.5	0.00						KOF6P 4550	4550	343	0.00					
KOF6C 4600	4600	0.5	0.00						KOF6P 4600	4600	393	0.00					
KOF6C 4650	4650	0.5	0.00						KOF6P 4650	4650	442.5	0.00					
KOF6C 4700	4700	0.5	0.00						KOF6P 4700	4700	492.5	0.00					
KOF6C 4750	4750	0.5	0.00						KOF6P 4750	4750	542.5	0.00					
KOF6C 4800	4800	0.5	0.00						KOF6P 4800	4800	592.5	0.00					
KOF6C 4850	4850	0.5	0.00						KOF6P 4850	4850	642.5	0.00					
KOF6C 4900	4900	0.5	0.00						KOF6P 4900	4900	692.5	0.00					
KOF6C 4950	4950	0.5	0.00						KOF6P 4950	4950	742.5	0.00					
KOF6C 5000	5000	0.5	0.00						KOF6P 5000	5000	792.5	0.00					
KOF6C 5050	5050	0.5	0.00						KOF6P 5050	5050	842.5	0.00					
KOF6C 5100	5100	0.5	0.00						KOF6P 5100	5100	892.5	0.00					
KOF6C 5150	5150	0.5	0.00						KOF6P 5150	5150	942.5	0.00					
KOF6C 5200	5200	0.5	0.00						KOF6P 5200	5200	992.5	0.00					
KOF6C 5250	5250	0.5	0.00						KOF6P 5250	5250	1042	0.00					
KOF6C 5300	5300	0.5	0.00						KOF6P 5300	5300	1092	0.00					
KOF6C 5350	5350	0.5	0.00						KOF6P 5350	5350	1142	0.00					
KOF6C 5400	5400	0.5	0.00						KOF6P 5400	5400	1192	0.00					
KOF6C 5450	5450	0.5	0.00						KOF6P 5450	5450	1242	0.00					
Feb-25 (37d 12/10/25); CSize 25; KOG6 4222.00																	
KOG6C 3000	3000	1218	0.00			0	0	0	KOG6P 3000	3000	0.5	0.00			0		
KOG6C 3050	3050	1168.5	0.00						KOG6P 3050	3050	0.5	0.00					
KOG6C 3100	3100	1118.5	0.00						KOG6P 3100	3100	0.5	0.00					
KOG6C 3150	3150	1068.5	0.00						KOG6P 3150	3150	0.5	0.00					
KOG6C 3200	3200	1019	0.00						KOG6P 3200	3200	0.5	0.00					
KOG6C 3250	3250	969	0.00						KOG6P 3250	3250	0.5	0.00					
KOG6C 3300	3300	919	0.00						KOG6P 3300	3300	0.5	0.00					
KOG6C 3350	3350	869.5	0.00						KOG6P 3350	3350	0.5	0.00					
KOG6C 3400	3400	819.5	0.00						KOG6P 3400	3400	0.5	0.00					
KOG6C 3450	3450	769.5	0.00						KOG6P 3450	3450	0.5	0.00					
KOG6C 3500	3500	720	0.00						KOG6P 3500	3500	0.5	0.00					
KOG6C 3550	3550	670	0.00						KOG6P 3550	3550	0.5	0.00					
KOG6C 3600	3600	620.5	0.00						KOG6P 3600	3600	0.5	0.00					
KOG6C 3650	3650	571.5	0.00						KOG6P 3650	3650	1	0.00					
KOG6C 3700	3700	522.5	0.00						KOG6P 3700	3700	2	0.00					
KOG6C 3750	3750	474	0.00						KOG6P 3750	3750	3.5	0.00					
KOG6C 3800	3800	426.5	0.00						KOG6P 3800	3800	5.5	0.00					
KOG6C 3850	3850	380	0.00						KOG6P 3850	3850	9	0.00					
KOG6C 3900	3900	335	0.00						KOG6P 3900	3900	14	0.00</					

KOG6C 4250	4250	95.5	0.00	-	-	-	KOG6P 4250	4250	123.5	0.00	-	-	-
KOG6C 4300	4300	45	0.00	-	600.0	-	KOG6P 4300	4300	152.5	0.00	-	200	-
KOG6C 4350	4350	58	0.00	-	-	-	KOG6P 4350	4350	185.5	0.00	-	-	-
KOG6C 4400	4400	25	0.00	-	100.0	-	KOG6P 4400	4400	221.5	0.00	-	-	-
KOG6C 4450	4450	32.5	0.00	-	-	-	KOG6P 4450	4450	260	0.00	-	-	-
KOG6C 4500	4500	24	0.00	-	50.0	-	KOG6P 4500	4500	301	0.00	-	-	-
KOG6C 4550	4550	17	0.00	-	-	-	KOG6P 4550	4550	344	0.00	-	-	-
KOG6C 4600	4600	5	0.00	-	702.0	-	KOG6P 4600	4600	389	0.00	-	-	-
KOG6C 4650	4650	8.5	0.00	-	-	-	KOG6P 4650	4650	435	0.00	-	-	-
KOG6C 4700	4700	6	0.00	-	-	-	KOG6P 4700	4700	482.5	0.00	-	-	-
KOG6C 4750	4750	4	0.00	-	-	-	KOG6P 4750	4750	530	0.00	-	-	-
KOG6C 4800	4800	2.5	0.00	-	100.0	-	KOG6P 4800	4800	579	0.00	-	-	-
KOG6C 4850	4850	1.5	0.00	-	-	-	KOG6P 4850	4850	627.5	0.00	-	-	-
KOG6C 4900	4900	1	0.00	-	-	-	KOG6P 4900	4900	677	0.00	-	-	-
KOG6C 4950	4950	0.5	0.00	-	200.0	-	KOG6P 4950	4950	726.5	0.00	-	-	-
KOG6C 5000	5000	0.5	0.00	-	-	-	KOG6P 5000	5000	776	0.00	-	-	-
KOG6C 5050	5050	0.5	0.00	-	-	-	KOG6P 5050	5050	825.5	0.00	-	-	-
KOG6C 5100	5100	0.5	0.00	-	-	-	KOG6P 5100	5100	875.5	0.00	-	-	-
KOG6C 5150	5150	0.5	0.00	-	-	-	KOG6P 5150	5150	925	0.00	-	-	-
KOG6C 5200	5200	0.5	0.00	-	-	-	KOG6P 5200	5200	975	0.00	-	-	-
KOG6C 5250	5250	0.5	0.00	-	-	-	KOG6P 5250	5250	1025	0.00	-	-	-
KOG6C 5300	5300	0.5	0.00	-	-	-	KOG6P 5300	5300	1074.5	0.00	-	-	-
KOG6C 5350	5350	0.5	0.00	-	-	-	KOG6P 5350	5350	1124.5	0.00	-	-	-
KOG6C 5400	5400	0.5	0.00	-	-	-	KOG6P 5400	5400	1174.5	0.00	-	-	-
KOG6C 5450	5450	0.5	0.00	-	-	-	KOG6P 5450	5450	1224	0.00	-	-	-

Mar-26 (67d 1/9/26); CSize 25; KOH6 4228.00													
KOH6C 3050	3050	1171.5	0.00	-	-	-	KOH6P 3050	3050	0.5	0.00	-	-	-
KOH6C 3100	3100	1122	0.00	-	-	-	KOH6P 3100	3100	0.5	0.00	-	-	-
KOH6C 3150	3150	1072	0.00	-	-	-	KOH6P 3150	3150	0.5	0.00	-	-	-
KOH6C 3200	3200	1022.5	0.00	-	-	-	KOH6P 3200	3200	0.5	0.00	-	-	-
KOH6C 3250	3250	973	0.00	-	-	-	KOH6P 3250	3250	0.5	0.00	-	-	-
KOH6C 3300	3300	923	0.00	-	-	-	KOH6P 3300	3300	0.5	0.00	-	-	-
KOH6C 3350	3350	873.5	0.00	-	-	-	KOH6P 3350	3350	0.5	0.00	-	-	-
KOH6C 3400	3400	824	0.00	-	-	-	KOH6P 3400	3400	0.5	0.00	-	-	-
KOH6C 3450	3450	774.5	0.00	-	-	-	KOH6P 3450	3450	1	0.00	-	-	-
KOH6C 3500	3500	725.5	0.00	-	-	-	KOH6P 3500	3500	1.5	0.00	-	-	-
KOH6C 3550	3550	676.5	0.00	-	-	-	KOH6P 3550	3550	2	0.00	-	-	-
KOH6C 3600	3600	628	0.00	-	-	-	KOH6P 3600	3600	3.5	0.00	-	-	-
KOH6C 3650	3650	580	0.00	-	-	-	KOH6P 3650	3650	5	0.00	-	-	-
KOH6C 3700	3700	533	0.00	-	-	-	KOH6P 3700	3700	7.5	0.00	-	-	-
KOH6C 3750	3750	486.5	0.00	-	-	-	KOH6P 3750	3750	11	0.00	-	-	-
KOH6C 3800	3800	441.5	0.00	-	-	-	KOH6P 3800	3800	16	0.00	-	-	-
KOH6C 3850	3850	398	0.00	-	-	-	KOH6P 3850	3850	22	0.00	-	-	-
KOH6C 3900	3900	356	0.00	-	-	-	KOH6P 3900	3900	12	0.00	-	201	-
KOH6C 3950	3950	316.5	0.00	-	-	-	KOH6P 3950	3950	40	0.00	-	-	-
KOH6C 4000	4000	278.5	0.00	-	-	-	KOH6P 4000	4000	52	0.00	-	70	-
KOH6C 4050	4050	243.5	0.00	-	-	-	KOH6P 4050	4050	66.5	0.00	-	-	-
KOH6C 4100	4100	211	0.00	-	-	-	KOH6P 4100	4100	83.5	0.00	-	-	-
KOH6C 4150	4150	181	0.00	-	-	-	KOH6P 4150	4150	103.5	0.00	-	-	-
KOH6C 4200	4200	154	0.00	-	-	-	KOH6P 4200	4200	126	0.00	-	-	-
KOH6C 4250	4250	130	0.00	-	-	-	KOH6P 4250	4250	151.5	0.00	-	-	-
KOH6C 4300	4300	108.5	0.00	-	-	-	KOH6P 4300	4300	144	0.00	154.00	154.00	701
KOH6C 4350	4350	89.5	0.00	-	-	-	KOH6P 4350	4350	211	0.00	-	-	-
KOH6C 4400	4400	73.5	0.00	-	-	-	KOH6P 4400	4400	244.5	0.00	-	-	-
KOH6C 4450	4450	59.5	0.00	-	-	-	KOH6P 4450	4450	280.5	0.00	-	-	-
KOH6C 4500	4500	48	0.00	-	100.0	-	KOH6P 4500	4500	318.5	0.00	-	-	-
KOH6C 4550	4550	38	0.00	-	-	-	KOH6P 4550	4550	358.5	0.00	-	-	-
KOH6C 4600	4600	15	0.00	-	901.0	-	KOH6P 4600	4600	400	0.00	-	-	-
KOH6C 4650	4650	23.5	0.00	-	-	-	KOH6P 4650	4650	443	0.00	-	-	-
KOH6C 4700	4700	6	0.00	-	201.0	-	KOH6P 4700	4700	487.5	0.00	-	-	-
KOH6C 4750	4750	14	0.00	-	12.0	-	KOH6P 4750	4750	533	0.00	-	-	-
KOH6C 4800	4800	4	0.00	-	250.0	-	KOH6P 4800	4800	579.5	0.00	-	-	-
KOH6C 4850	4850	8	0.00	-	-	-	KOH6P 4850	4850	626.5	0.00	-	-	-
KOH6C 4900	4900	6	0.00	-	-	-	KOH6P 4900	4900	674.5	0.00	-	-	-
KOH6C 4950	4950	4.5	0.00	-	-	-	KOH6P 4950	4950	722.5	0.00	-	-	-
KOH6C 5000	5000	3	0.00	-	-	-	KOH6P 5000	5000	771	0.00	-	-	-
KOH6C 5050	5050	2.5	0.00	-	-	-	KOH6P 5050	5050	820	0.00	-	-	-
KOH6C 5100	5100	1.5	0.00	-	-	-	KOH6P 5100	5100	869	0.00	-	-	-
KOH6C 5150	5150	1	0.00	-	-	-	KOH6P 5150	5150	918	0.00	-	-	-
KOH6C 5200	5200	1	0.00	-	-	-	KOH6P 5200	5200	967.5	0.00	-	-	-
KOH6C 5250	5250	0.5	0.00	-	-	-	KOH6P 5250	5250	1017	0.00	-	-	-
KOH6C 5300	5300	0.5	0.00	-	-	-	KOH6P 5300	5300	1066.5	0.00	-	-	-
KOH6C 5350	5350	0.5	0.00	-	-	-	KOH6P 5350	5350	1116	0.00	-	-	-
KOH6C 5400	5400	0.5	0.00	-	-	-	KOH6P 5400	5400	1166	0.00	-	-	-
KOH6C 5450	5450	0.5	0.00	-	-	-	KOH6P 5450	5450	1215.5	0.00	-	-	-
KOH6C 5500	5500	0.5	0.00	-	-	-	KOH6P 5500	5500	1265	0.00	-	-	-

Apr-26 (99d 2/10/26); CSize 25; KOJ6 4220.00													
KOJ6C 3000	3000	1210.5	0.00	-	-	-	KOJ6P 3000	3000	0.5	0.00	-	-	-
KOJ6C 3050	3050	1161	0.00	-	-	-	KOJ6P 3050	3050	0.5	0.00	-	-	-
KOJ6C 3100	3100	1111.5	0.00	-	-	-	KOJ6P 3100	3100	0.5	0.00	-	-	-
KOJ6C 3150	3150	1062	0.00	-	-	-	KOJ6P 3150	3150	0.5	0.00	-	-	-
KOJ6C 3200	3200	1012.5	0.00	-	-	-	KOJ6P 3200	3200	0.5	0.00	-	-	-
KOJ6C 3250	3250	963	0.00	-	-	-	KOJ6P 3250	3250	0.5	0.00	-	-	-
KOJ6C 3300	3300	913.5	0.00	-	-	-	KOJ6P 3300	3300	1	0.00	-	-	-
KOJ6C 3350	3350	864.5	0.00	-	-	-	KOJ6P 3350	3350	1.5	0.00	-	-	-
KOJ6C 3400	3400	815.5	0.00	-	-	-	KOJ6P 3400	3400	2	0.00	-	-	-
KOJ6C 3450	3450	767	0.00	-	-	-	KOJ6P 3450	3450	3	0.00	-	-	-
KOJ6C 3500	3500	719	0.00	-	-	-	KOJ6P 3500	3500	4.5	0.00	-	-	-
KOJ6C 3550	3550	671.5	0.00	-	-	-	KOJ6P 3550	3550	6.5	0.00	-	-	-
KOJ6C 3600	3600	624.5	0.00	-	-	-	KOJ6P 3600	3600	9.5	0.00	-	-	-
KOJ6C 3650	3650	578.5	0.00	-	-	-	KOJ6P 3650	3650	13	0.00	-	-	-
KOJ6C 3700	3700	533.5	0.00	-	-	-	KOJ6P 3700	3700	17.5	0.00	-	-	-
KOJ6C 3750	3750	489.5	0.00	-	-	-	KOJ6P 3750	3750	23.5	0.00	-	-	-
KOJ6C 3800	3800	447	0.00	-	-	-	KOJ6P 3800	3800	30.5	0.00	-	-	-
KOJ6C 3850	3850	406.5	0.00	-	-	-	KOJ6P 3850	3850	39.5	0.00	-	-	-
KOJ6C 3900	3900	367.5	0.00	-	-	-	KOJ6P 3900	3900	50	0.00	-	-	-
KOJ6C 3950	3950	330	0.00	-	-	-	KOJ6P 3950	3950	62.5	0.00	-	-	-
KOJ6C 4000	4000	295	0.00	-	-	-	KOJ6P 4000	4000	77	0.00	-	-	-
KOJ6C 4050	4050	262	0.00	-	-	-	KOJ6P 4050	4050	93.5	0.00	-	130	-
KOJ6C 4100	4100	231.5	0.00	-	-	-	KOJ6P 4100	4100	112.5	0.00	-	-	-
KOJ6C 4150	4150	203.5	0.00	-	-	-	KOJ6P 4150	4150	134	0.00	-	-	-
KOJ6C 4200	4200	177.5	0.00	-	-	-	KOJ6P 4200	4200	157.5	0.00	-	-	-
KOJ6C 4250	4250	154	0.00	-	-	-	KOJ6P 4250	4250	183.5	0.00	-	-	-
KOJ6C 4300	4300	132.5	0.00	-	-	-	KOJ6P 4300	4300	212	0.00	-	-	-
KOJ6C 4350	4350	113.5	0.00	-	-	-	KOJ6P 4350	4350	242.5	0.00	-	-	-
KOJ6C 4400	4400	96.5	0.00	-	-	-	KOJ6P 4400	4400	275	0.00	-	-	-
KOJ6C 4450	4450	81.5	0.00	-	-	-	KOJ6P 4450	4450	310	0.00	-	-	-
KOJ6C 4500	4500	68.5	0.00	-	-	-							

KOJ6C 4900	4900	13.5	0.00	-	-	-	KOJ6P 4900	4900	688.5	0.00	-	-	-
KOJ6C 4950	4950	11	0.00	-	-	-	KOJ6P 4950	4950	735	0.00	-	-	-
KOJ6C 5000	5000	8.5	0.00	-	-	-	KOJ6P 5000	5000	782.5	0.00	-	-	-
KOJ6C 5050	5050	7	0.00	-	-	-	KOJ6P 5050	5050	830	0.00	-	-	-
KOJ6C 5100	5100	5.5	0.00	-	-	-	KOJ6P 5100	5100	878.5	0.00	-	-	-
KOJ6C 5150	5150	4	0.00	-	-	-	KOJ6P 5150	5150	927	0.00	-	-	-
KOJ6C 5200	5200	3	0.00	-	-	-	KOJ6P 5200	5200	975.5	0.00	-	-	-
KOJ6C 5250	5250	2.5	0.00	-	-	-	KOJ6P 5250	5250	1024.5	0.00	-	-	-
KOJ6C 5300	5300	2	0.00	-	-	-	KOJ6P 5300	5300	1073.5	0.00	-	-	-
KOJ6C 5350	5350	1.5	0.00	-	-	-	KOJ6P 5350	5350	1122.5	0.00	-	-	-
KOJ6C 5400	5400	1	0.00	-	-	-	KOJ6P 5400	5400	1172	0.00	-	-	-
KOJ6C 5450	5450	1	0.00	-	-	-	KOJ6P 5450	5450	1221	0.00	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
JAN 26	CALL	16.24	18.54	-12.41
	PUT	19.81	20.00	-0.95
	MEAN	18.03	19.27	-6.68
FEB 26	CALL	19.52	16.98	14.96
	PUT	16.83	19.79	-14.96
	MEAN	18.18	18.39	0.00
MAR 26	CALL	19.09	19.23	-0.73
	PUT	19.13	15.90	20.31
	MEAN	19.11	17.57	9.79

	10Days	20Days	30Days	60Days	90Days
Current	32.22	37.35	36.19	32.68	31
1 week ago	23.80	25.33	29.86	28.26	34
1 month ago	22.64	28.23	26.95	35.83	35
3 months ago	42.68	44.59	40.42	40.95	43
6 months ago	26.56	56.28	48.92	37.68	34

Source: Bloomberg

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