

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	3,857	-65	3,882	3,907	3,847	944	5,355
OCT 23	3,858	-66	3,927	3,929	3,847	4,696	33,265
NOV 23	3,866	-70	3,938	3,944	3,855	23,565	34,817
DEC 23	3,878	-69	3,945	3,951	3,867	4,563	28,627
JAN 24	3,893	-69	3,960	3,969	3,887	4,047	23,987
FEB 24	3,909	-66	3,972	3,979	3,904	1,244	13,026
MAR 24	3,914	-65	3,972	3,980	3,910	1,655	16,008
APR 24	3,904	-65	3,960	3,960	3,910	733	8,188
MAY 24	3,885	-60	3,945	3,949	3,888	1,584	15,853
JUN 24	3,857	-60	3,915	3,918	3,872	464	4,992
JUL 24	3,825	-60	3,892	3,892	3,839	692	6,282
AUG 24	3,808	-60	3,860	3,870	3,815	242	156
SEP 24	3,792	-59	3,851	3,851	3,801	195	2,374
NOV 24	3,773	-49	3,829	3,829	3,786	309	1,849
JAN 25	3,773	-49					
MAR 25	3,773	-49					
MAY 25	3,773	-49					
JUL 25	3,773	-49					
SEP 25	3,773	-49					
NOV 25	3,773	-49					
JAN 26	3,773	-49					
MAR 26	3,773	-49					
MAY 26	3,773	-49					
JUL 26	3,773	-49					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	65.21	-2.78	68.15	68.46	65.03	40,356	47,344
OCT 23	63.16	-2.44	65.80	66.06	62.95	43,354	58,935
DEC 23	61.80	-1.98	63.92	64.29	61.64	76,924	195,019
JAN 24	61.22	-1.86	63.23	63.49	61.08	16,882	63,545
MAR 24	60.63	-1.75	62.45	62.53	60.47	10,665	43,424
MAY 24	60.18	-1.65	61.91	62.06	59.97	3,937	30,217
JUL 24	59.65	-1.56	61.15	61.28	59.43	3,106	26,023
AUG 24	58.95	-1.54	60.44	60.44	58.92	167	2,885
SEP 24	58.23	-1.50	58.87	58.87	58.11	179	2,350
OCT 24	57.45	-1.46	58.06	58.06	57.21	177	2,011
DEC 24	57.02	-1.41	58.05	58.05	56.76	851	7,854
JAN 25	56.82	-1.38	57.77	57.77	57.33	6	252
MAR 25	56.49	-1.37	-	-	-	-	550
MAY 25	56.19	-1.38	-	-	-	1	68
JUL 25	56.07	-1.36	-	-	-	1	260

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Nov-23 (16d 9/8/23); CSize 25; KOX3 3828.00																	
KOX3C 2650	2650	1214.5	0.00	-	-	-	-	-	KOX3P 2650	2650	0.5	0.00	-	-	-	-	-
KOX3C 2700	2700	1164.5	0.00	-	-	-	-	-	KOX3P 2700	2700	0.5	0.00	-	-	-	-	-
KOX3C 2750	2750	1114.5	0.00	-	-	-	-	-	KOX3P 2750	2750	0.5	0.00	-	-	-	-	-
KOX3C 2800	2800	1064.5	0.00	-	-	-	-	-	KOX3P 2800	2800	0.5	0.00	-	-	-	-	-
KOX3C 2850	2850	1014.5	0.00	-	-	-	-	-	KOX3P 2850	2850	0.5	0.00	-	-	-	-	-
KOX3C 2900	2900	964.5	0.00	-	-	-	-	-	KOX3P 2900	2900	0.5	0.00	-	-	-	-	-
KOX3C 2950	2950	914.5	0.00	-	-	-	-	-	KOX3P 2950	2950	0.5	0.00	-	-	-	-	-
KOX3C 3000	3000	865	0.00	-	-	-	-	-	KOX3P 3000	3000	0.5	0.00	-	-	-	-	-
KOX3C 3050	3050	815	0.00	-	-	-	-	-	KOX3P 3050	3050	0.5	0.00	-	-	-	-	-
KOX3C 3100	3100	765	0.00	-	-	-	-	-	KOX3P 3100	3100	0.5	0.00	-	-	-	-	-
KOX3C 3150	3150	715.5	0.00	-	-	-	-	-	KOX3P 3150	3150	0.5	0.00	-	-	-	-	-
KOX3C 3200	3200	665.5	0.00	-	-	-	-	-	KOX3P 3200	3200	0.5	0.00	-	-	-	-	-
KOX3C 3250	3250	616	0.00	-	-	-	-	-	KOX3P 3250	3250	1	0.00	-	-	-	-	-
KOX3C 3300	3300	567	0.00	-	-	-	-	-	KOX3P 3300	3300	2	0.00	-	-	-	-	-
KOX3C 3350	3350	518.5	0.00	-	-	-	-	-	KOX3P 3350	3350	3	0.00	-	-	-	-	-
KOX3C 3400	3400	470.5	0.00	-	-	-	-	-	KOX3P 3400	3400	5	0.00	-	-	-	-	-
KOX3C 3450	3450	423.5	0.00	-	-	-	-	-	KOX3P 3450	3450	8	0.00	-	-	-	-	-
KOX3C 3500	3500	377.5	0.00	-	-	-	-	-	KOX3P 3500	3500	12	0.00	-	-	-	-	-
KOX3C 3550	3550	333.5	0.00	-	-	-	-	-	KOX3P 3550	3550	18	0.00	-	-	-	-	-
KOX3C 3600	3600	291.5	0.00	-	-	-	-	-	KOX3P 3600	3600	26	0.00	-	-	-	-	-
KOX3C 3650	3650	252	0.00	-	-	-	-	-	KOX3P 3650	3650	36.5	0.00	-	-	-	-	-
KOX3C 3700	3700	215.5	0.00	-	-	-	-	-	KOX3P 3700	3700	49.5	0.00	-	-	-	-	-
KOX3C 3750	3750	181.5	0.00	-	-	-	-	-	KOX3P 3750	3750	66	0.00	-	-	-	-	400
KOX3C 3800	3800	151.5	0.00	-	-	-	-	-	KOX3P 3800	3800	85.5	0.00	-	-	-	-	-
KOX3C 3850	3850	124	0.00	-	-	-	-	-	KOX3P 3850	3850	108.5	0.00	-	-	-	-	-
KOX3C 3900	3900	100.5	0.00	-	-	-	-	-	KOX3P 3900	3900	134.5	0.00	-	-	-	-	-
KOX3C 3950	3950	80.5	0.00	-	-	-	-	-	KOX3P 3950	3950	164	0.00	-	-	-	-	-
KOX3C 4000	4000	63.5	0.00	-	-	-	-	-	KOX3P 4000	4000	197	0.00	-	-	-	-	-
KOX3C 4050	4050	49	0.00	-	-	-	-	-	KOX3P 4050	4050	233	0.00	-	-	-	-	-
KOX3C 4100	4100	37.5	0.00	-	-	-	-	-	KOX3P 4100	4100	271	0.00	-	-	-	-	-
KOX3C 4150	4150	28.5	0.00	-	-	-	-	-	KOX3P 4150	4150	312	0.00	-	-	-	-	-
KOX3C 4200	4200	21	0.00	-	-	-	100.0	-	KOX3P 4200	4200	354.5	0.00	-	-	-	-	-
KOX3C 4250	4250	15.5	0.00	-	-	-	-	-	KOX3P 4250	4250	399	0.00	-	-	-	-	-
KOX3C 4300	4300	11	0.00	-	-	-	-	-	KOX3P 4300	4300	444.5	0.00	-	-	-	-	-
KOX3C 4350	4350	8	0.00	-	-	-	-	-	KOX3P 4350	4350	491	0.00	-	-	-	-	-
KOX3C 4400	4400	5.5	0.00	-	-	-	50.0	-	KOX3P 4400	4400	539	0.00	-	-	-	-	-
KOX3C 4450	4450	4	0.00	-	-	-	-	-	KOX3P 4450	4450	587	0.00	-	-	-	-	-
KOX3C 4500	4500	2.5	0.00	-	-	-	-	-	KOX3P 4500	4500	635.5	0.00	-	-	-	-	-
KOX3C 4550	4550	2	0.00	-	-	-	-	-	KOX3P 4550	4550	685	0.00	-	-	-	-	-
KOX3C 4600	4600	1	0.00	-	-	-	-	-	KOX3P 4600	4600	734	0.00	-	-	-	-	-
KOX3C 4650	4650	1	0.00	-	-	-	-	-	KOX3P 4650	4650	783.5	0.00	-	-	-	-	-
KOX3C 4700	4700	0.5	0.00	-	-	-	-	-	KOX3P 4700	4700	833.5	0.00	-	-	-	-	-
KOX3C 4750	4750	0.5	0.00	-	-	-	-	-	KOX3P 4750	4750	883	0.00	-	-	-	-	-
KOX3C 4800	4800	0.5	0.00	-	-	-	-	-	KOX3P 4800	4800	933	0.00	-	-	-	-	-
KOX3C 4850	4850	0.5	0.00	-	-	-	-	-	KOX3P 4850	4850	982.5	0.00	-	-	-	-	-
KOX3C 4900	4900	0.5	0.00	-	-	-	-	-	KOX3P 4900	4900	1032.5	0.00	-	-	-	-	-
KOX3C 4950	4950	0.5	0.00	-	-	-	-	-	KOX3P 4950	4950	1082.5	0.00	-	-	-	-	-
KOX3C 5000	5000	0.5	0.00	-	-	-	-	-	KOX3P 5000	5000	1132.5	0.00	-	-	-	-	-
KOX3C 5050	5050	0.5	0.00	-	-	-	-	-	KOX3P 5050	5050	1182.5	0.00	-	-	-	-	-
KOX3C 5100	5100	0.5	0.00	-	-	-	-	-	KOX3P 5100	5100	1232.5	0.00	-	-	-	-	-
Dec-23 (48d 10/10/23); CSize 25; KOZ3 3838.00																	
KOZ3C 2650	2650	1223	0.00	0.0	0	0	0	0	KOZ3P 2650	2650	0.5	0.00	-	-	0	-	-
KOZ3C 2700	2700	1173.5	0.00	-	-	-	-	-	KOZ3P 2700	2700	0.5	0.00	-	-	-	-	-
KOZ3C 2750	2750	1124	0.00	-	-	-	-	-	KOZ3P 2750	2750	0.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	1074.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	1	0.00	-	-	-	-	-
KOZ3C 2850	2850	1025	0.00	-	-	-	-	-	KOZ3P 2850	2850	1.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	976	0.00	-	-	-	-	-	KOZ3P 2900	2900	2	0.00	-	-	-	-	-
KOZ3C 2950	2950	927	0.00	-	-	-	-	-	KOZ3P 2950	2950	3	0.00	-	-	-	-	-
KOZ3C 3000	3000	878.5	0.00	-	-	-	-	-	KOZ3P 3000	3000	4	0.00	-	-	-	-	-
KOZ3C 3050	3050	830	0.00	-	-	-	-	-	KOZ3P 3050	3050	5.5	0.00	-	-	-	-	-
KOZ3C 3100	3100	782.5	0.00	-	-	-	-	-	KOZ3P 3100	3100	8	0.00	-	-	-	-	-
KOZ3C 3150	3150	735.5	0.00	-	-	-	-	-	KOZ3P 3150	3150	10.5	0.00	-	-	-	-	-
KOZ3C 3200	3200	689.5	0.00	-	-	-	-	-	KOZ3P 3200	3200	14	0.00	-	-	-	-	-
KOZ3C 3250	3250	644	0.00	-	-	-	-	-	KOZ3P 3250	3250	18.5	0.00	-	-	-	-	-
KOZ3C 3300	3300	599.5	0.00	-	-	-	-	-	KOZ3P 3300	3300	24	0.00	-	-	-	-	-
KOZ3C 3350	3350	556.5	0.00	-	-	-	-</										

KOG4C 4550	4550	92.5	0.00	-	-	-	-	-	KOG4P 4550	4550	727.5	0.00	-	-	-	-	-
KOG4C 4600	4600	84	0.00	-	-	-	-	-	KOG4P 4600	4600	768.5	0.00	-	-	-	-	-
KOG4C 4650	4650	76	0.00	-	-	-	-	-	KOG4P 4650	4650	810	0.00	-	-	-	-	-
KOG4C 4700	4700	68.5	0.00	-	-	-	-	-	KOG4P 4700	4700	852	0.00	-	-	-	-	-
KOG4C 4750	4750	62	0.00	-	-	-	-	-	KOG4P 4750	4750	895	0.00	-	-	-	-	-
KOG4C 4800	4800	55.5	0.00	-	-	-	-	-	KOG4P 4800	4800	938.5	0.00	-	-	-	-	-
KOG4C 4850	4850	50	0.00	-	-	-	-	-	KOG4P 4850	4850	982.5	0.00	-	-	-	-	-
KOG4C 4900	4900	45	0.00	-	-	-	-	-	KOG4P 4900	4900	1027	0.00	-	-	-	-	-
KOG4C 4950	4950	40.5	0.00	-	-	-	-	-	KOG4P 4950	4950	1072	0.00	-	-	-	-	-
KOG4C 5000	5000	36.5	0.00	-	-	-	-	-	KOG4P 5000	5000	1117	0.00	-	-	-	-	-
KOG4C 5050	5050	32.5	0.00	-	-	-	-	-	KOG4P 5050	5050	1163	0.00	-	-	-	-	-
KOG4C 5100	5100	29	0.00	-	-	-	-	-	KOG4P 5100	5100	1209	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
NOV 23	CALL	34.51	34.87	-1.03
	PUT	34.51	34.87	-1.03
	MEAN	34.51	34.87	-1.03
DEC 23	CALL	35.52	35.86	-0.95
	PUT	35.52	35.86	-0.95
	MEAN	35.52	35.86	-0.95
JAN 24	CALL	34.99	35.35	-1.02
	PUT	35.00	35.34	-0.96
	MEAN	35.00	35.35	-0.99

	10Days	20Days	30Days	60Days	90Days
Current	30.82	31.8	34.72	32.24	31
1 week ago	31.77	26.94	26.54	27.85	31
1 month ago	35.92	32.13	29.58	32.86	35
3 months ago	34.96	38.56	42.84	39.78	44
6 months ago	55.25	42.44	55	42.88	38

Source: Bloomberg

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