

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 23	3,759	86	3,730	3,759	3,729	41	991
DEC 23	3,825	88	3,751	3,830	3,751	2,969	13,155
JAN 24	3,904	102	3,826	3,910	3,826	27,559	44,028
FEB 24	3,943	104	3,864	3,949	3,864	16,352	34,902
MAR 24	3,963	108	3,870	3,967	3,870	7,573	35,305
APR 24	3,958	106	3,863	3,962	3,863	3,396	20,102
MAY 24	3,939	104	3,849	3,941	3,849	2,421	24,448
JUN 24	3,908	104	3,830	3,912	3,830	630	11,620
JUL 24	3,884	104	3,812	3,883	3,812	1,302	13,425
AUG 24	3,864	104	3,795	3,858	3,793	432	4,885
SEP 24	3,850	103	3,777	3,834	3,777	581	8,689
OCT 24	3,843	102	3,798	3,798	3,798	20	198
NOV 24	3,831	90	3,800	3,825	3,787	372	5,220
JAN 25	3,840	80	3,783	3,840	3,783	191	426
MAR 25	3,840	80					3
MAY 25	3,840	80					
JUL 25	3,840	80					
SEP 25	3,840	80					
NOV 25	3,840	80					
JAN 26	3,840	80					
MAR 26	3,840	80					
MAY 26	3,840	80					
JUL 26	3,840	80					
SEP 26	3,840	80					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 23	52.75	1.21	51.84	53.57	51.71	68,513	93,052
JAN 24	51.96	1.26	51.03	52.57	50.80	55,405	133,299
MAR 24	51.70	1.04	50.76	52.37	50.72	37,683	107,772
MAY 24	51.62	0.91	50.80	52.33	50.73	18,870	63,280
JUL 24	51.45	0.81	50.70	52.20	50.70	13,204	62,722
AUG 24	51.04	0.74	50.42	51.74	50.42	1,755	13,673
SEP 24	50.59	0.67	50.34	51.33	50.30	765	11,779
OCT 24	50.02	0.59	50.40	50.81	49.83	327	8,006
DEC 24	49.78	0.50	49.38	50.64	49.38	3,359	28,858
JAN 25	49.65	0.48	50.18	50.50	49.79	97	1,475
MAR 25	49.45	0.48	49.30	50.09	49.30	46	1,920
MAY 25	49.35	0.48	50.00	50.00	50.00	40	638
JUL 25	49.30	0.47	49.60	49.60	49.60	9	525
AUG 25	49.10	0.46	-	-	-	-	27
SEP 25	48.82	0.46	-	-	-	-	23

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Feb-24 (23d 12/8/23); CSize 25; KOG4 3978.00																	
KOG4C 2750	2750	1190.5	0.00	-	-	-	-	-	KOG4P 2750	2750	0.5	0.00	-	-	-	-	-
KOG4C 2800	2800	1140.5	0.00	-	-	-	-	-	KOG4P 2800	2800	0.5	0.00	-	-	-	-	-
KOG4C 2850	2850	1090.5	0.00	-	-	-	-	-	KOG4P 2850	2850	0.5	0.00	-	-	-	-	-
KOG4C 2900	2900	1041	0.00	-	-	-	-	-	KOG4P 2900	2900	0.5	0.00	-	-	-	-	-
KOG4C 2950	2950	991	0.00	-	-	-	-	-	KOG4P 2950	2950	0.5	0.00	-	-	-	-	-
KOG4C 3000	3000	941	0.00	-	-	-	-	-	KOG4P 3000	3000	0.5	0.00	-	-	-	-	-
KOG4C 3050	3050	891	0.00	-	-	-	-	-	KOG4P 3050	3050	0.5	0.00	-	-	-	-	-
KOG4C 3100	3100	841.5	0.00	-	-	-	-	-	KOG4P 3100	3100	0.5	0.00	-	-	-	-	-
KOG4C 3150	3150	791.5	0.00	-	-	-	-	-	KOG4P 3150	3150	0.5	0.00	-	-	-	-	-
KOG4C 3200	3200	741.5	0.00	-	-	-	-	-	KOG4P 3200	3200	0.5	0.00	-	-	-	-	-
KOG4C 3250	3250	692	0.00	-	-	-	-	-	KOG4P 3250	3250	0.5	0.00	-	-	-	-	-
KOG4C 3300	3300	642.5	0.00	-	-	-	-	-	KOG4P 3300	3300	1	0.00	-	-	-	-	-
KOG4C 3350	3350	593.5	0.00	-	-	-	-	-	KOG4P 3350	3350	2	0.00	-	-	-	275	-
KOG4C 3400	3400	545	0.00	-	-	-	-	-	KOG4P 3400	3400	3	0.00	-	-	-	-	-
KOG4C 3450	3450	497	0.00	-	-	-	-	-	KOG4P 3450	3450	5	0.00	-	-	-	-	-
KOG4C 3500	3500	449.5	0.00	-	-	-	-	-	KOG4P 3500	3500	7.5	0.00	-	-	-	-	-
KOG4C 3550	3550	404	0.00	-	-	-	-	-	KOG4P 3550	3550	11.5	0.00	-	-	-	-	-
KOG4C 3600	3600	359.5	0.00	-	-	-	-	-	KOG4P 3600	3600	17	0.00	-	-	-	-	-
KOG4C 3650	3650	317	0.00	-	-	-	-	-	KOG4P 3650	3650	24.5	0.00	-	-	-	-	-
KOG4C 3700	3700	276.5	0.00	-	-	-	-	-	KOG4P 3700	3700	34	0.00	-	-	-	-	-
KOG4C 3750	3750	239	0.00	-	-	-	-	-	KOG4P 3750	3750	46	0.00	-	-	-	-	-
KOG4C 3800	3800	204	0.00	-	-	-	-	-	KOG4P 3800	3800	61	0.00	-	-	-	-	-
KOG4C 3850	3850	172	0.00	-	-	-	-	-	KOG4P 3850	3850	79	0.00	-	-	-	-	-
KOG4C 3900	3900	143.5	0.00	-	-	-	-	-	KOG4P 3900	3900	100.5	0.00	-	-	-	-	-
KOG4C 3950	3950	118	0.00	-	-	-	-	-	KOG4P 3950	3950	125	0.00	-	-	-	-	-
KOG4C 4000	4000	96	0.00	-	-	-	50.0	-	KOG4P 4000	4000	153	0.00	-	-	-	-	-
KOG4C 4050	4050	77	0.00	-	-	-	-	-	KOG4P 4050	4050	183.5	0.00	-	-	-	-	-
KOG4C 4100	4100	61	0.00	-	-	-	-	-	KOG4P 4100	4100	217.5	0.00	-	-	-	-	-
KOG4C 4150	4150	47.5	0.00	-	-	-	-	-	KOG4P 4150	4150	254	0.00	-	-	-	-	-
KOG4C 4200	4200	36.5	0.00	-	-	-	50.0	-	KOG4P 4200	4200	293	0.00	-	-	-	-	-
KOG4C 4250	4250	28	0.00	-	-	-	-	-	KOG4P 4250	4250	334	0.00	-	-	-	-	-
KOG4C 4300	4300	21	0.00	-	-	-	50.0	-	KOG4P 4300	4300	377	0.00	-	-	-	-	-
KOG4C 4350	4350	15.5	0.00	-	-	-	-	-	KOG4P 4350	4350	421.5	0.00	-	-	-	-	-
KOG4C 4400	4400	11.5	0.00	-	-	-	-	-	KOG4P 4400	4400	467.5	0.00	-	-	-	-	-
KOG4C 4450	4450	8	0.00	-	-	-	-	-	KOG4P 4450	4450	514	0.00	-	-	-	-	-
KOG4C 4500	4500	6	0.00	-	-	-	-	-	KOG4P 4500	4500	561.5	0.00	-	-	-	-	-
KOG4C 4550	4550	4	0.00	-	-	-	-	-	KOG4P 4550	4550	610	0.00	-	-	-	-	-
KOG4C 4600	4600	3	0.00	-	-	-	-	-	KOG4P 4600	4600	658.5	0.00	-	-	-	-	-
KOG4C 4650	4650	2	0.00	-	-	-	-	-	KOG4P 4650	4650	707.5	0.00	-	-	-	-	-
KOG4C 4700	4700	1.5	0.00	-	-	-	-	-	KOG4P 4700	4700	756.5	0.00	-	-	-	-	-
KOG4C 4750	4750	1	0.00	-	-	-	-	-	KOG4P 4750	4750	806	0.00	-	-	-	-	-
KOG4C 4800	4800	0.5	0.00	-	-	-	-	-	KOG4P 4800	4800	856	0.00	-	-	-	-	-
KOG4C 4850	4850	0.5	0.00	-	-	-	-	-	KOG4P 4850	4850	905.5	0.00	-	-	-	-	-
KOG4C 4900	4900	0.5	0.00	-	-	-	-	-	KOG4P 4900	4900	955	0.00	-	-	-	-	-
KOG4C 4950	4950	0.5	0.00	-	-	-	-	-	KOG4P 4950	4950	1005	0.00	-	-	-	-	-
KOG4C 5000	5000	0.5	0.00	-	-	-	-	-	KOG4P 5000	5000	1055	0.00	-	-	-	-	-
KOG4C 5050	5050	0.5	0.00	-	-	-	-	-	KOG4P 5050	5050	1104.5	0.00	-	-	-	-	-
KOG4C 5100	5100	0.5	0.00	-	-	-	-	-	KOG4P 5100	5100	1154.5	0.00	-	-	-	-	-
KOG4C 5150	5150	0.5	0.00	-	-	-	-	-	KOG4P 5150	5150	1204.5	0.00	-	-	-	-	-
KOG4C 5200	5200	0.5	0.00	-	-	-	-	-	KOG4P 5200	5200	1254.5	0.00	-	-	-	-	-
Mar-24 (56d 1/10/24); CSize 25; KOH4 3995.00																	
KOH4C 2800	2800	1157	0.00	0.0	0	0	0	0	KOH4P 2800	2800	0.5	0.00	-	-	0	-	-
KOH4C 2850	2850	1107.5	0.00	-	-	-	-	-	KOH4P 2850	2850	0.5	0.00	-	-	-	-	-
KOH4C 2900	2900	1058	0.00	-	-	-	-	-	KOH4P 2900	2900	0.5	0.00	-	-	-	-	-
KOH4C 2950	2950	1008.5	0.00	-	-	-	-	-	KOH4P 2950	2950	1	0.00	-	-	-	-	-
KOH4C 3000	3000	959	0.00	-	-	-	-	-	KOH4P 3000	3000	1	0.00	-	-	-	-	-
KOH4C 3050	3050	910	0.00	-	-	-	-	-	KOH4P 3050	3050	2	0.00	-	-	-	-	-
KOH4C 3100	3100	861	0.00	-	-	-	-	-	KOH4P 3100	3100	2.5	0.00	-	-	-	-	-
KOH4C 3150	3150	812.5	0.00	-	-	-	-	-	KOH4P 3150	3150	4	0.00	-	-	-	-	-
KOH4C 3200	3200	764.5	0.00	-	-	-	-	-	KOH4P 3200	3200	5.5	0.00	-	-	-	-	-
KOH4C 3250	3250	717	0.00	-	-	-	-	-	KOH4P 3250	3250	8	0.00	-	-	-	-	-
KOH4C 3300	3300	670.5	0.00	-	-	-	-	-	KOH4P 3300	3300	10.5	0.00	-	-	-	500	-
KOH4C 3350	3350	624.5	0.00	-	-	-	-	-	KOH4P 3350	3350	14.5	0.00	-	-	-	-	-
KOH4C 3400	3400	579.5	0.00	-	-	-	-	-	KOH4P 3400	3400	19	0.00	-	-	-	-	-
KOH4C 3450	3450	535.5	0.00	-	-	-	-	-	KOH4P 3450	3450	25	0.00	-	-	-	-	-
KOH4C 3500	3500	493	0.00	-													

KOK4C 5050	5050	19.5	0.00	-	-	-	-	-	KOK4P 5050	5050	1119.5	0.00	-	-	-	-	-
KOK4C 5100	5100	17	0.00	-	-	-	-	-	KOK4P 5100	5100	1166.5	0.00	-	-	-	-	-
KOK4C 5150	5150	14.5	0.00	-	-	-	-	-	KOK4P 5150	5150	1213.5	0.00	-	-	-	-	-
KOK4C 5200	5200	12.5	0.00	-	-	-	-	-	KOK4P 5200	5200	1261.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
JAN 24	CALL	29.17	29.36	-0.65
	PUT	29.21	29.36	-0.51
	MEAN	29.19	29.36	-0.58
FEB 24	CALL	30.16	30.32	-0.53
	PUT	30.16	30.32	-0.53
	MEAN	30.16	30.32	-0.53
MAR 24	CALL	29.67	29.78	-0.37
	PUT	29.65	29.77	-0.40
	MEAN	29.66	29.78	-0.39

	10Days	20Days	30Days	60Days	90Days
Current	33.84	33.84	33.77	32.7	32
1 week ago	29.02	26.94	26.48	27.75	29
1 month ago	36.23	32.41	29.7	30.78	35
3 months ago	34.97	39.11	43.41	38.75	44
6 months ago	55.18	42.91	54.99	42.96	37

Source: Bloomberg

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