

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	3,676	-24	3,726	3,726	3,670	419	1,625
SEP 23	3,686	-55	3,738	3,754	3,671	4,161	16,878
OCT 23	3,693	-79	3,769	3,787	3,683	28,830	46,959
NOV 23	3,710	-90	3,794	3,814	3,702	10,231	26,657
DEC 23	3,734	-93	3,822	3,838	3,726	7,123	20,719
JAN 24	3,761	-98	3,850	3,865	3,754	4,380	24,714
FEB 24	3,783	-99	3,876	3,895	3,780	1,823	11,658
MAR 24	3,782	-99	3,888	3,904	3,790	1,979	13,969
APR 24	3,785	-86	3,888	3,891	3,777	1,601	6,219
MAY 24	3,762	-86	3,820	3,820	3,753	2,204	13,350
JUN 24	3,731	-86	3,773	3,773	3,730	495	3,703
JUL 24	3,703	-86	3,744	3,747	3,700	651	5,433
SEP 24	3,682	-67	3,708	3,713	3,674	399	1,909
NOV 24	3,659	-67	3,685	3,690	3,662	239	1,466
JAN 25	3,659	-67					
MAR 25	3,659	-67					
MAY 25	3,659	-67					
JUL 25	3,659	-67					
SEP 25	3,659	-67					
NOV 25	3,659	-67					
JAN 26	3,659	-67					
MAR 26	3,659	-67					
MAY 26	3,659	-67					
JUL 26	3,659	-67					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
AUG 23	66.58	-0.08	66.50	66.50	65.00	81	436
SEP 23	63.98	-0.10	64.16	64.77	62.11	19,857	80,024
OCT 23	61.26	-0.07	61.33	61.98	59.40	13,033	55,291
DEC 23	59.85	0.00	59.85	60.51	57.86	62,628	192,971
JAN 24	59.38	-0.03	59.40	59.96	57.48	12,607	55,736
MAR 24	58.89	-0.06	58.84	59.40	57.13	8,465	37,170
MAY 24	58.51	-0.10	58.52	58.97	56.88	5,042	25,151
JUL 24	58.05	-0.16	58.08	58.43	56.59	2,645	23,692
AUG 24	57.38	-0.19	57.37	57.40	57.37	282	2,767
SEP 24	56.65	-0.20	56.65	56.88	55.88	114	1,930
OCT 24	55.88	-0.16	55.88	55.88	55.00	125	1,078
DEC 24	55.59	-0.07	55.37	55.70	54.50	405	6,402
JAN 25	55.39	0.01	54.50	54.50	54.46	108	59
MAR 25	55.20	0.08	54.50	54.50	54.50	57	24
MAY 25	55.01	0.12	54.25	54.25	54.25	47	19

Source : Bloomberg

Calls

Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Oct-23 (1d 8/10/23); CSize 25; KOV3 3708.00								
KOV3C 2500	2500	1193	0.00	-	-	-	-	-
KOV3C 2550	2550	1143	0.00	-	-	-	-	-
KOV3C 2600	2600	1093	0.00	-	-	-	-	-
KOV3C 2650	2650	1043	0.00	-	-	-	-	-
KOV3C 2700	2700	993	0.00	-	-	-	-	-
KOV3C 2750	2750	943	0.00	-	-	-	-	-
KOV3C 2800	2800	893	0.00	-	-	-	-	-
KOV3C 2850	2850	843	0.00	-	-	-	-	-
KOV3C 2900	2900	793	0.00	-	-	-	-	-
KOV3C 2950	2950	743	0.00	-	-	-	-	-
KOV3C 3000	3000	693	0.00	-	-	-	-	-
KOV3C 3050	3050	643	0.00	-	-	-	-	-
KOV3C 3100	3100	593	0.00	-	-	-	-	-
KOV3C 3150	3150	543	0.00	-	-	-	-	-
KOV3C 3200	3200	493	0.00	-	-	-	-	-
KOV3C 3250	3250	443	0.00	-	-	-	-	-
KOV3C 3300	3300	393	0.00	-	-	-	-	-
KOV3C 3350	3350	343	0.00	-	-	-	-	-
KOV3C 3400	3400	293	0.00	-	-	-	-	-
KOV3C 3450	3450	243	0.00	-	-	-	-	-
KOV3C 3500	3500	193.5	0.00	-	-	-	-	-
KOV3C 3550	3550	145.5	0.00	-	-	-	-	-
KOV3C 3600	3600	101.5	0.00	-	-	-	-	-
KOV3C 3650	3650	63.5	0.00	-	-	-	-	-
KOV3C 3700	3700	35	0.00	-	-	-	-	-
KOV3C 3750	3750	17	0.00	-	-	-	-	-
KOV3C 3800	3800	7	0.00	-	-	-	200.0	-
KOV3C 3850	3850	2.5	0.00	-	-	-	-	-
KOV3C 3900	3900	0.5	0.00	-	-	-	500.0	-
KOV3C 3950	3950	0.5	0.00	-	-	-	-	-
KOV3C 4000	4000	0.5	0.00	-	-	-	-	-
KOV3C 4050	4050	0.5	0.00	-	-	-	-	-
KOV3C 4100	4100	0.5	0.00	-	-	-	-	-
KOV3C 4150	4150	0.5	0.00	-	-	-	-	-
KOV3C 4200	4200	0.5	0.00	-	-	-	100.0	-
KOV3C 4250	4250	0.5	0.00	-	-	-	-	-
KOV3C 4300	4300	0.5	0.00	-	-	-	200.0	-
KOV3C 4350	4350	0.5	0.00	-	-	-	-	-
KOV3C 4400	4400	0.5	0.00	-	-	-	-	-
KOV3C 4450	4450	0.5	0.00	-	-	-	-	-
KOV3C 4500	4500	0.5	0.00	-	-	-	-	-
KOV3C 4550	4550	0.5	0.00	-	-	-	-	-
KOV3C 4600	4600	0.5	0.00	-	-	-	-	-
KOV3C 4650	4650	0.5	0.00	-	-	-	-	-
KOV3C 4700	4700	0.5	0.00	-	-	-	-	-
KOV3C 4750	4750	0.5	0.00	-	-	-	-	-
KOV3C 4800	4800	0.5	0.00	-	-	-	-	-
KOV3C 4850	4850	0.5	0.00	-	-	-	-	-
KOV3C 4900	4900	0.5	0.00	-	-	-	-	-
KOV3C 4950	4950	0.5	0.00	-	-	-	-	-

Puts

Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Nov-23 (30d 9/8/23); CSize 25; KOX3 3724.00								
KOV3P 2500	2500	0.5	0.00	-	-	-	-	-
KOV3P 2550	2550	0.5	0.00	-	-	-	-	-
KOV3P 2600	2600	0.5	0.00	-	-	-	-	-
KOV3P 2650	2650	0.5	0.00	-	-	-	-	-
KOV3P 2700	2700	0.5	0.00	-	-	-	-	-
KOV3P 2750	2750	0.5	0.00	-	-	-	-	-
KOV3P 2800	2800	0.5	0.00	-	-	-	-	-
KOV3P 2850	2850	0.5	0.00	-	-	-	-	-
KOV3P 2900	2900	1	0.00	-	-	-	-	-
KOV3P 2950	2950	1.5	0.00	-	-	-	-	-
KOV3P 3000	3000	2.5	0.00	-	-	-	-	-
KOV3P 3050	3050	4	0.00	-	-	-	-	-
KOV3P 3100	3100	6	0.00	-	-	-	-	-
KOV3P 3150	3150	9	0.00	-	-	-	-	-
KOV3P 3200	3200	12.5	0.00	-	-	-	-	-
KOV3P 3250	3250	17.5	0.00	-	-	-	-	-
KOV3P 3300	3300	24	0.00	-	-	-	-	-
KOV3P 3350	3350	32	0.00	-	-	-	-	-
KOV3P 3400	3400	41.5	0.00	-	-	-	-	-
KOV3P 3450	3450	53.5	0.00	-	-	-	-	-
KOV3P 3500	3500	67.5	0.00	-	-	-	-	-
KOV3P 3550	3550	84	0.00	-	-	-	-	-
KOV3P 3600	3600	103	0.00	-	-	-	-	-
KOV3P 3650	3650	125	0.00	-	-	-	-	-
KOV3P 3700	3700	149	0.00	-	-	-	400	-

KOF4C 4450	4450	65.5	0.00	-	-	-	-	-	KOF4P 4450	4450	748.5	0.00	-	-	-	-	-
KOF4C 4500	4500	58.5	0.00	-	-	-	-	-	KOF4P 4500	4500	791.5	0.00	-	-	-	-	-
KOF4C 4550	4550	52	0.00	-	-	-	-	-	KOF4P 4550	4550	834.5	0.00	-	-	-	-	-
KOF4C 4600	4600	46	0.00	-	-	-	-	-	KOF4P 4600	4600	878.5	0.00	-	-	-	-	-
KOF4C 4650	4650	41	0.00	-	-	-	-	-	KOF4P 4650	4650	923	0.00	-	-	-	-	-
KOF4C 4700	4700	36.5	0.00	-	-	-	-	-	KOF4P 4700	4700	968	0.00	-	-	-	-	-
KOF4C 4750	4750	32	0.00	-	-	-	-	-	KOF4P 4750	4750	1013	0.00	-	-	-	-	-
KOF4C 4800	4800	28.5	0.00	-	-	-	-	-	KOF4P 4800	4800	1059	0.00	-	-	-	-	-
KOF4C 4850	4850	25	0.00	-	-	-	-	-	KOF4P 4850	4850	1105.5	0.00	-	-	-	-	-
KOF4C 4900	4900	22	0.00	-	-	-	-	-	KOF4P 4900	4900	1152	0.00	-	-	-	-	-
KOF4C 4950	4950	19.5	0.00	-	-	-	-	-	KOF4P 4950	4950	1199	0.00	-	-	-	-	-
KOF4C 5000	5000	17	0.00	-	-	-	-	-	KOF4P 5000	5000	1246	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
OCT 23	CALL	35.35	35.37	-0.06
	PUT	35.37	35.32	0.14
	MEAN	35.36	35.35	0.04
NOV 23	CALL	35.86	35.87	-0.03
	PUT	35.84	35.87	-0.08
	MEAN	35.85	35.87	-0.06
DEC 23	CALL	35.35	35.37	-0.06
	PUT	35.37	35.32	0.14
	MEAN	35.36	35.35	0.04

	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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