

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	3,566	-80	3,641	3,641	3,561	568	5,178
NOV 23	3,577	-97	3,662	3,667	3,573	4,995	21,164
DEC 23	3,607	-108	3,701	3,710	3,603	33,969	52,080
JAN 24	3,649	-108	3,750	3,754	3,646	14,703	37,640
FEB 24	3,689	-106	3,788	3,793	3,689	6,615	19,468
MAR 24	3,714	-102	3,806	3,817	3,711	6,618	24,590
APR 24	3,730	-92	3,809	3,821	3,718	3,374	17,565
MAY 24	3,704	-103	3,796	3,811	3,703	3,780	22,669
JUN 24	3,677	-106	3,771	3,786	3,677	1,975	9,583
JUL 24	3,649	-100	3,744	3,760	3,649	3,013	9,550
AUG 24	3,632	-98	3,730	3,730	3,631	658	2,574
SEP 24	3,620	-96	3,708	3,728	3,620	1,540	4,587
NOV 24	3,635	-66	3,700	3,720	3,609	1,080	3,760
JAN 25	3,647	-66	3,712	3,712	3,656	43	46
MAR 25	3,647	-66					3
MAY 25	3,647	-66					
JUL 25	3,647	-66					
SEP 25	3,647	-66					
NOV 25	3,647	-66					
JAN 26	3,647	-66					
MAR 26	3,647	-66					
MAY 26	3,647	-66					
JUL 26	3,647	-66					
SEP 26	3,647	-66					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
OCT 23	57.86	-0.57	58.59	58.78	57.71	145	227
DEC 23	55.28	-0.71	56.13	56.18	55.06	66,525	166,200
JAN 24	54.41	-0.87	55.34	55.36	54.25	22,870	79,036
MAR 24	53.72	-0.95	54.69	54.70	53.60	15,777	59,115
MAY 24	53.40	-0.96	54.38	54.38	53.30	10,914	43,034
JUL 24	53.06	-0.99	54.05	54.05	52.99	6,840	32,581
AUG 24	52.52	-1.02	53.50	53.50	52.46	1,551	8,115
SEP 24	52.01	-1.02	52.87	52.87	51.93	1,407	6,232
OCT 24	51.43	-1.00	52.43	52.43	51.41	790	3,513
DEC 24	51.21	-0.94	52.00	52.00	51.14	1,672	15,670
JAN 25	51.15	-0.92	51.35	51.35	51.20	121	735
MAR 25	50.98	-0.89	51.20	51.20	50.89	68	642
MAY 25	50.84	-0.86	51.00	51.02	50.71	55	114
JUL 25	50.72	-0.83	51.00	51.00	51.00	30	277
AUG 25	50.50	-0.75	50.75	50.75	50.75	20	10

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Dec-23 (4d 10/10/23); CSize 25; KOZ3 3600.00																	
KOZ3C 2400	2400	1206.5	0.00	-	-	-	-	-	KOZ3P 2400	2400	0.5	0.00	-	-	-	-	-
KOZ3C 2450	2450	1156.5	0.00	-	-	-	-	-	KOZ3P 2450	2450	0.5	0.00	-	-	-	-	-
KOZ3C 2500	2500	1106.5	0.00	-	-	-	-	-	KOZ3P 2500	2500	0.5	0.00	-	-	-	-	-
KOZ3C 2550	2550	1056.5	0.00	-	-	-	-	-	KOZ3P 2550	2550	0.5	0.00	-	-	-	-	-
KOZ3C 2600	2600	1006.5	0.00	-	-	-	-	-	KOZ3P 2600	2600	0.5	0.00	-	-	-	-	-
KOZ3C 2650	2650	956.5	0.00	-	-	-	-	-	KOZ3P 2650	2650	0.5	0.00	-	-	-	-	-
KOZ3C 2700	2700	906.5	0.00	-	-	-	-	-	KOZ3P 2700	2700	0.5	0.00	-	-	-	-	-
KOZ3C 2750	2750	856.5	0.00	-	-	-	-	-	KOZ3P 2750	2750	0.5	0.00	-	-	-	-	-
KOZ3C 2800	2800	806.5	0.00	-	-	-	-	-	KOZ3P 2800	2800	0.5	0.00	-	-	-	-	-
KOZ3C 2850	2850	756.5	0.00	-	-	-	-	-	KOZ3P 2850	2850	0.5	0.00	-	-	-	-	-
KOZ3C 2900	2900	706.5	0.00	-	-	-	-	-	KOZ3P 2900	2900	0.5	0.00	-	-	-	-	-
KOZ3C 2950	2950	656.5	0.00	-	-	-	-	-	KOZ3P 2950	2950	0.5	0.00	-	-	-	-	-
KOZ3C 3000	3000	607	0.00	-	-	-	-	-	KOZ3P 3000	3000	0.5	0.00	-	-	-	-	-
KOZ3C 3050	3050	557	0.00	-	-	-	-	-	KOZ3P 3050	3050	0.5	0.00	-	-	-	-	-
KOZ3C 3100	3100	507	0.00	-	-	-	-	-	KOZ3P 3100	3100	0.5	0.00	-	-	-	-	-
KOZ3C 3150	3150	457	0.00	-	-	-	-	-	KOZ3P 3150	3150	0.5	0.00	-	-	-	-	-
KOZ3C 3200	3200	407	0.00	-	-	-	-	-	KOZ3P 3200	3200	0.5	0.00	-	-	-	-	-
KOZ3C 3250	3250	357	0.00	-	-	-	-	-	KOZ3P 3250	3250	0.5	0.00	-	-	-	-	-
KOZ3C 3300	3300	307.5	0.00	-	-	-	-	-	KOZ3P 3300	3300	1	0.00	-	-	-	-	300
KOZ3C 3350	3350	259	0.00	-	-	-	-	-	KOZ3P 3350	3350	2	0.00	-	-	-	-	-
KOZ3C 3400	3400	212	0.00	-	-	-	-	-	KOZ3P 3400	3400	5	0.00	-	-	-	-	200
KOZ3C 3450	3450	167.5	0.00	-	-	-	-	-	KOZ3P 3450	3450	10.5	0.00	-	-	-	-	-
KOZ3C 3500	3500	127	0.00	-	-	-	-	-	KOZ3P 3500	3500	20	0.00	-	-	-	-	-
KOZ3C 3550	3550	92	0.00	-	-	-	-	-	KOZ3P 3550	3550	35	0.00	-	-	-	-	-
KOZ3C 3600	3600	63	0.00	-	-	-	-	-	KOZ3P 3600	3600	56	0.00	-	-	-	-	-
KOZ3C 3650	3650	41	0.00	-	-	-	-	-	KOZ3P 3650	3650	84	0.00	-	-	-	-	-
KOZ3C 3700	3700	25	0.00	-	-	-	-	-	KOZ3P 3700	3700	118	0.00	-	-	-	-	100
KOZ3C 3750	3750	14	0.00	-	-	-	-	-	KOZ3P 3750	3750	157	0.00	-	-	-	-	50
KOZ3C 3800	3800	7.5	0.00	-	-	-	300.0	-	KOZ3P 3800	3800	200.5	0.00	-	-	-	-	200
KOZ3C 3850	3850	4	0.00	-	-	-	-	-	KOZ3P 3850	3850	246.5	0.00	-	-	-	-	-
KOZ3C 3900	3900	2	0.00	-	-	-	-	-	KOZ3P 3900	3900	294.5	0.00	-	-	-	-	-
KOZ3C 3950	3950	1	0.00	-	-	-	-	-	KOZ3P 3950	3950	343.5	0.00	-	-	-	-	-
KOZ3C 4000	4000	0.5	0.00	-	-	-	200.0	-	KOZ3P 4000	4000	393	0.00	-	-	-	-	-
KOZ3C 4050	4050	0.5	0.00	-	-	-	-	-	KOZ3P 4050	4050	443	0.00	-	-	-	-	-
KOZ3C 4100	4100	0.5	0.00	-	-	-	-	-	KOZ3P 4100	4100	493	0.00	-	-	-	-	-
KOZ3C 4150	4150	0.5	0.00	-	-	-	-	-	KOZ3P 4150	4150	543	0.00	-	-	-	-	-
KOZ3C 4200	4200	0.5	0.00	-	-	-	-	-	KOZ3P 4200	4200	593	0.00	-	-	-	-	-
KOZ3C 4250	4250	0.5	0.00	-	-	-	-	-	KOZ3P 4250	4250	642.5	0.00	-	-	-	-	-
KOZ3C 4300	4300	0.5	0.00	-	-	-	-	-	KOZ3P 4300	4300	692.5	0.00	-	-	-	-	-
KOZ3C 4350	4350	0.5	0.00	-	-	-	-	-	KOZ3P 4350	4350	742.5	0.00	-	-	-	-	-
KOZ3C 4400	4400	0.5	0.00	-	-	-	100.0	-	KOZ3P 4400	4400	792.5	0.00	-	-	-	-	-
KOZ3C 4450	4450	0.5	0.00	-	-	-	-	-	KOZ3P 4450	4450	842.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	0.5	0.00	-	-	-	-	-	KOZ3P 4500	4500	892.5	0.00	-	-	-	-	-
KOZ3C 4550	4550	0.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	942.5	0.00	-	-	-	-	-
KOZ3C 4600	4600	0.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	992.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	0.5	0.00	-	-	-	-	-	KOZ3P 4650	4650	1042.5	0.00	-	-	-	-	-
KOZ3C 4700	4700	0.5	0.00	-	-	-	-	-	KOZ3P 4700	4700	1092.5	0.00	-	-	-	-	-
KOZ3C 4750	4750	0.5	0.00	-	-	-	-	-	KOZ3P 4750	4750	1142.5	0.00	-	-	-	-	-
KOZ3C 4800	4800	0.5	0.00	-	-	-	-	-	KOZ3P 4800	4800	1192.5	0.00	-	-	-	-	-
KOZ3C 4850	4850	0.5	0.00	-	-	-	-	-	KOZ3P 4850	4850	1242.5	0.00	-	-	-	-	-
Jan-24 (35d 11/10/23); CSize 25; KOF4 3644.00																	
KOF4C 2450	2450	1195.5	0.00	0.0	0	0	0	0	KOF4P 2450	2450	0.5	0.00	-	-	0	-	-
KOF4C 2500	2500	1145.5	0.00	-	-	-	-	-	KOF4P 2500	2500	0.5	0.00	-	-	-	-	-
KOF4C 2550	2550	1095.5	0.00	-	-	-	-	-	KOF4P 2550	2550	0.5	0.00	-	-	-	-	-
KOF4C 2600	2600	1046	0.00	-	-	-	-	-	KOF4P 2600	2600	0.5	0.00	-	-	-	-	-
KOF4C 2650	2650	996	0.00	-	-	-	-	-	KOF4P 2650	2650	0.5	0.00	-	-	-	-	-
KOF4C 2700	2700	946.5	0.00	-	-	-	-	-	KOF4P 2700	2700	0.5	0.00	-	-	-	-	-
KOF4C 2750	2750	897	0.00	-	-	-	-	-	KOF4P 2750	2750	0.5	0.00	-	-	-	-	-
KOF4C 2800	2800	847.5	0.00	-	-	-	-	-	KOF4P 2800	2800	1	0.00	-	-	-	-	-
KOF4C 2850	2850	798	0.00	-	-	-	-	-	KOF4P 2850	2850	1.5	0.00	-	-	-	-	-
KOF4C 2900	2900	749	0.00	-	-	-	-	-	KOF4P 2900	2900	2.5	0.00	-	-	-	-	-
KOF4C 2950	2950	700.5	0.00	-	-	-	-	-	KOF4P 2950	2950	3.5	0.00	-	-	-	-	-
KOF4C 3000	3000	652.5	0.00	-	-	-	-	-	KOF4P 3000	3000	5.5	0.00	-	-	-	-	150
KOF4C 3050	3050	605	0.00	-	-	-	-	-	KOF4P 3050	3050	7.5	0.00	-	-	-	-	-
KOF4C 3100	3100	558.5															

KOH4C 4400	4400	62	0.00	-	-	-	-	-	KOH4P 4400	4400	742.5	0.00	-	-	-	-	-
KOH4C 4450	4450	55.5	0.00	-	-	-	-	-	KOH4P 4450	4450	785	0.00	-	-	-	-	-
KOH4C 4500	4500	49	0.00	-	-	-	-	-	KOH4P 4500	4500	828.5	0.00	-	-	-	-	-
KOH4C 4550	4550	43.5	0.00	-	-	-	-	-	KOH4P 4550	4550	872.5	0.00	-	-	-	-	-
KOH4C 4600	4600	38.5	0.00	-	-	-	-	-	KOH4P 4600	4600	917	0.00	-	-	-	-	-
KOH4C 4650	4650	34	0.00	-	-	-	-	-	KOH4P 4650	4650	962	0.00	-	-	-	-	-
KOH4C 4700	4700	30	0.00	-	-	-	-	-	KOH4P 4700	4700	1008	0.00	-	-	-	-	-
KOH4C 4750	4750	26.5	0.00	-	-	-	-	-	KOH4P 4750	4750	1054	0.00	-	-	-	-	-
KOH4C 4800	4800	23.5	0.00	-	-	-	-	-	KOH4P 4800	4800	1100	0.00	-	-	-	-	-
KOH4C 4850	4850	20.5	0.00	-	-	-	-	-	KOH4P 4850	4850	1147	0.00	-	-	-	-	-
KOH4C 4900	4900	18	0.00	-	-	-	-	-	KOH4P 4900	4900	1194	0.00	-	-	-	-	-
KOH4C 4950	4950	15.5	0.00	-	-	-	-	-	KOH4P 4950	4950	1241.5	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
DEC 23	CALL	34.32	34.33	-0.03
	PUT	34.34	34.33	0.03
	MEAN	34.33	34.33	0.00
JAN 24	CALL	34.79	34.84	-0.14
	PUT	34.79	34.84	-0.14
	MEAN	34.79	34.84	-0.14
FEB 24	CALL	34.32	34.33	-0.03
	PUT	34.34	34.33	0.03
	MEAN	34.33	34.33	0.00

	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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