

Ibex Commodities Limited

ICE EU Cocoa Options Volume and Open Interest report

COB 02/08/2021

Expiry	CALLS						TOTAL	PUTS						TOTAL	Trades of		
	31-Aug	30-Nov	28-Feb	29-Apr	30-Jun	31-Aug		31-Aug	30-Nov	28-Feb	29-Apr	25-May	26-Aug		25-Nov	02/08/2021	
Sett	1616	1671	1675	1675	1675	1676		1616	1671	1675	1675	1675	1676	1672		Traded Volumes	OI Change
Month	U21	Z21	H22	K22	N22	U22	TOTAL	U21	Z21	H22	K22	N22	U22	Z22	TOTAL		
1100							0								0	Total	1901 308
1150							0								0		
1200							0								0	U21 1625 CALLS	200 200
1250							0								0	U21 1700 CALLS	200 7
1275							0								0	U21 1800 CALLS	200 -200
1300							0	57							57	Z21 1700 CALLS	1 1
1325							0								0	H22 1800 CALLS	500 0
1350							0								0		
1375							0								0	U21 1625 PUTS	400 -100
1400							0	5650	2017	300					7967	Z21 1625 PUTS	400 400
1425							0								0		
1450							0	1550				14			1564		
1475							0	350	500	1329					2179		
1500							0	4150	2658	2800	2000	500			12108		
1525							0	55	10	150			30		245		
1550	215	5	15	12	15	32	235	2200	5910	6870	1300	581	56	40	16957		
1575	750	15	13				778	952	45	413				13	1423		
1600	1875						1875	5238	3638	3730	1000	900			14506		
1625	1027						1027	950	800						1750		
1650	1420	114					1534	366	1678	500					2544		
1675	363	350	10				723	11	350	1000					1361		
1700	2216	5801	24				8041	500	1650	500					2650		
1725	1550			22			1572	750							750		
1750	1500	3218	44				4762	662							662		
1775	1821			270			2091								0		
1800	4183	1838	2007	2500			8028								0		
1825	500	400		50			900								0		
1850	1750	1700	750		500		4200								0		
1875							0								0		
1900	1773	6981	3050				11804								0		
1925	2						2								0		
1950	1050	2900					3950								0		
1975				1300			1300								0		
2000	600	3700	2500	5150			6800								0		
2025							0								0		
2050		100					100								0		
2075							0								0		
2100	266	450					716								0		
2125							0								0		
2150							0								0		
2175							0								0		
2200							0								0		
2225							0								0		
2250							0								0		
2275							0								0		
2300				2500			2500								0	Open Interest at COB	
2450							0								0	02/08/2021	
2500							0								0		
Total	22861	27572	12505	7712	515	32	71197	23441	19256	17592	4314	1981	99	40	66723	CURRENT OI	137920
ITM	2840	134	28	12	15	32	3061	1923	1650	500	0	0	0	0	4073	PREVIOUS OI	137612
ATM	1027	350	10	0	0	0	1387	366	350	1000	0	0	0	0	1716		
OTM	18994	27088	12467	7700	500	0	66749	21152	17256	16092	4314	1981	99	40	60934	CHANGE	308

Lots at the Money = Close +/- GBP 12

Ibex Commodities Limited

ICE EU Cocoa Calendar Options Volume and Open Interest report

02/08/2021

Sett	CALLS			TOTAL	PUTS				TOTAL	Trades of		
	-55	-4	-4		-55	-4	-4	0		02/08/2021		
Month	U/Z	Z/H	Z/K		U/Z	Z/H	Z/K	H/K		Traded Volumes	OI Change	
-90				0					0	Total	300	150
-85				0					0			
-80				0					0	U21 -30 CALLS	150	150
-75				0					0	U21 0 CALLS	150	0
-70				0					0			
-65				0					0			
-60				0		2000			0			
-55				0					0			
-50				0	1600	500			1600			
-45				0					0			
-40				0		500	1500		0			
-35	200			200					0			
-30	150			150	250				250			
-25				0					0			
-20				0		1500		2000	0			
-15				0					0			
-10				0					0			
-5				0					0			
0	600		1500	600			500		0			
5				0					0			
10		1250		0					0			
15				0					0			
20				0					0			
25				0					0			
30				0					0			
35				0					0			
40				0					0			
45				0					0			
50	1000			1000					0			
55				0					0			
60				0					0			
65				0					0			
70				0					0			
75				0					0			
80				0					0			
85				0					0			
90				0					0			
95				0					0			
100				0					0			
105				0					0			
110				0					0			
115				0					0			
120				0					0			
125				0					0			
130				0					0			
135				0					0			
140				0					0			
145				0					0			
150				0					0			
155				0					0			
160				0					0			
										Open Interest at COB		
										02/08/2021		
										CURRENT OI		15050
										PREVIOUS OI		14900
Total	1950	1250	1500	4700	1850	4500	2000	2000	10350			
ITM	0	0	0	0	1850	0	500	0	1850			
ATM	0	0	0	0	0	0	0	0	0	CHANGE		150
OTM	1950	1250	1500	4700	0	4500	1500	2000	8000			