

Options Snapshot



14 December 2023

Crude Oil Options-MCX

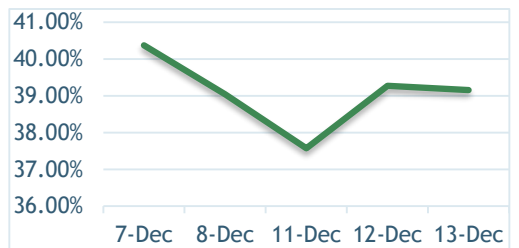
Crude Option 17 Jan 24

Active Strikes	
Call	Put
6200	5800
6100	5700
6000	5600
5900	5500
5800	5400

Option Greeks

Strike/Type	5900CE	5800PE
IV	37.0611	37.8453
Delta	0.5433	-0.3911
Gamma	0.0006	0.0006
Vega	7.1203	6.9163
Theta	-3.7187	-3.7029
RHO	-0.2733	-0.1946

20-Day volatility in MCX Crude oil Futures



Natural Gas Options-MCX

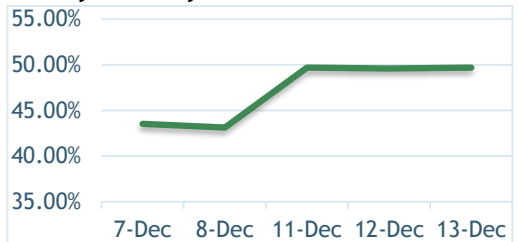
Natural Gas 23 Nov 23

Active Strikes	
Call	Put
240	200
230	190
220	180
210	170
200	160

Option Greeks

Strike/Type	200CE	190PE
IV	73.9144	69.2094
Delta	0.1549	-0.7369
Gamma	0.0111	0.0162
Vega	0.069	0.0942
Theta	-0.3183	-0.4045
RHO	-0.0004	-0.0038

20-Day volatility in MCX Natural Gas Futures



Gold Options-MCX

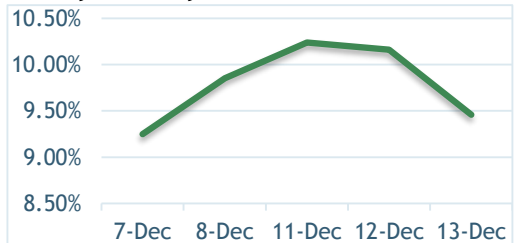
Gold 24 Jan 24

Active Strikes	
Call	Put
63000	61000
62000	60000
61000	59000
60000	58000
59000	57000

Option Greeks

Strike/Type	63000CE	62000PE
IV	10.9886	9.9613
Delta	0.1549	-0.6322
Gamma	0.0111	0.0002
Vega	0.069	77.345
Theta	-0.3183	-8.9461
RHO	-0.0004	-1.4487

20-Day volatility in MCX Gold Futures



Silver Options-MCX

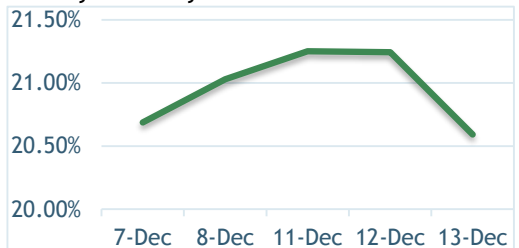
Silver M 20 Feb 24

Active Strikes	
Call	Put
76000	72000
75000	71000
74000	70000
73000	69000
72000	68000

Option Greeks

Strike/Type	74000CE	73000PE
IV	19.8955	18.2576
Delta	0.31	-0.5024
Gamma	0.0001	0.0001
Vega	109.1265	122.7172
Theta	-15.5194	-15.7993
RHO	-2.2392	-4.5805

20-Day volatility in MCX Silver Futures



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Options Snapshot

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