

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 24	3,957	-3	3,961	3,968	3,936	208	3,643
JUN 24	3,894	-50	3,943	3,967	3,892	8,710	19,606
JUL 24	3,869	-61	3,930	3,956	3,867	36,543	66,119
AUG 24	3,860	-66	3,924	3,950	3,858	14,749	37,034
SEP 24	3,858	-67	3,917	3,947	3,856	8,250	32,986
OCT 24	3,861	-64	3,906	3,947	3,859	4,108	11,074
NOV 24	3,865	-64	3,915	3,950	3,864	5,434	15,300
DEC 24	3,877	-63	3,923	3,961	3,872	4,311	10,327
JAN 25	3,901	-54	3,943	3,975	3,897	2,777	8,732
FEB 25	3,922	-51	3,959	3,991	3,918	808	2,632
MAR 25	3,929	-51	3,963	3,999	3,927	739	8,287
APR 25	3,931	-51	3,961	3,961	3,940	458	1,057
MAY 25	3,926	-51	3,944	3,989	3,931	451	2,393
JUL 25	3,892	-53	3,910	3,941	3,880	273	1,384
SEP 25	3,852	-53	3,901	3,901	3,867	13	180
NOV 25	3,857	-48					49
JAN 26	3,857	-48					
MAR 26	3,857	-48					
MAY 26	3,857	-48					
JUL 26	3,857	-48					
SEP 26	3,857	-48					
NOV 26	3,857	-48					
JAN 27	3,857	-48					
MAR 27	3,857	-48					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 24	43.15	-0.70	43.30	44.03	43.30	395	888
JUL 24	43.79	-0.71	44.50	43.84	43.55	86,193	268,279
AUG 24	44.06	-0.69	44.75	44.12	43.83	12,180	54,511
SEP 24	44.28	-0.65	44.93	44.32	44.06	7,070	34,789
OCT 24	44.38	-0.63	45.00	44.43	44.17	3,716	24,742
DEC 24	44.71	-0.64	45.35	44.79	44.50	18,074	116,899
JAN 25	44.92	-0.62	45.55	45.73	44.80	2,356	19,947
MAR 25	45.12	-0.60	45.60	45.11	44.95	1,262	17,316
MAY 25	45.37	-0.60	46.00	46.10	45.26	333	4,927
JUL 25	45.59	-0.60	46.06	46.25	45.55	314	2,783
AUG 25	45.48	-0.58	46.00	46.00	45.85	38	600
SEP 25	45.24	-0.54	46.00	46.00	45.89	31	587
OCT 25	44.92	-0.51	45.10	45.10	45.00	79	722
DEC 25	44.87	-0.51	45.15	45.34	44.86	199	3,286
JAN 26	44.88	-0.51	-	-	-	-	7

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch	
Jul-24 (1d 5/10/24); CSize 25; KON4 3884.00																			
KON4C 2700	2700	1169	0.00	-	-	-	-	-		KON4P 2700	2700	0.5	0.00	-	-	-	-	-	
KON4C 2750	2750	1119	0.00	-	-	-	-	-		KON4P 2750	2750	0.5	0.00	-	-	-	-	-	
KON4C 2800	2800	1069	0.00	-	-	-	-	-		KON4P 2800	2800	0.5	0.00	-	-	-	-	-	
KON4C 2850	2850	1019	0.00	-	-	-	-	-		KON4P 2850	2850	0.5	0.00	-	-	-	-	-	
KON4C 2900	2900	969	0.00	-	-	-	-	-		KON4P 2900	2900	0.5	0.00	-	-	-	-	-	
KON4C 2950	2950	919	0.00	-	-	-	-	-		KON4P 2950	2950	0.5	0.00	-	-	-	-	-	
KON4C 3000	3000	869	0.00	-	-	-	-	-		KON4P 3000	3000	0.5	0.00	-	-	-	-	-	
KON4C 3050	3050	819	0.00	-	-	-	-	-		KON4P 3050	3050	0.5	0.00	-	-	-	-	-	
KON4C 3100	3100	769	0.00	-	-	-	-	-		KON4P 3100	3100	0.5	0.00	-	-	-	-	-	
KON4C 3150	3150	719	0.00	-	-	-	-	-		KON4P 3150	3150	0.5	0.00	-	-	-	-	-	
KON4C 3200	3200	669	0.00	-	-	-	-	-		KON4P 3200	3200	0.5	0.00	-	-	-	-	-	
KON4C 3250	3250	619	0.00	-	-	-	-	-		KON4P 3250	3250	0.5	0.00	-	-	-	-	-	
KON4C 3300	3300	569	0.00	-	-	-	-	-		KON4P 3300	3300	0.5	0.00	-	-	-	-	-	
KON4C 3350	3350	519	0.00	-	-	-	-	-		KON4P 3350	3350	0.5	0.00	-	-	-	-	-	
KON4C 3400	3400	469	0.00	-	-	-	-	-		KON4P 3400	3400	0.5	0.00	-	-	-	-	-	
KON4C 3450	3450	419	0.00	-	-	-	-	-		KON4P 3450	3450	0.5	0.00	-	-	-	-	-	
KON4C 3500	3500	369	0.00	-	-	-	-	-		KON4P 3500	3500	0.5	0.00	-	-	-	-	-	
KON4C 3550	3550	319	0.00	-	-	-	-	-		KON4P 3550	3550	0.5	0.00	-	-	-	-	-	
KON4C 3600	3600	269	0.00	-	-	-	-	-		KON4P 3600	3600	0.5	0.00	-	-	-	-	-	
KON4C 3650	3650	219	0.00	-	-	-	-	-		KON4P 3650	3650	0.5	0.00	-	-	-	-	-	
KON4C 3700	3700	169	0.00	-	-	-	-	-		KON4P 3700	3700	0.5	0.00	-	-	-	-	-	
KON4C 3750	3750	120	0.00	-	-	-	-	-		KON4P 3750	3750	1	0.00	-	-	-	-	-	
KON4C 3800	3800	74.5	0.00	-	-	-	560.0	-		KON4P 3800	3800	5.5	0.00	-	-	-	-	-	
KON4C 3850	3850	38	0.00	-	-	-	-	-		KON4P 3850	3850	19	0.00	-	-	-	-	-	
KON4C 3900	3900	15	0.00	-	-	-	300.0	-		KON4P 3900	3900	46	0.00	-	-	-	-	-	
KON4C 3950	3950	4	0.00	-	-	-	-	-		KON4P 3950	3950	85	0.00	-	-	-	-	-	
KON4C 4000	4000	1	0.00	-	-	-	600.0	-		KON4P 4000	4000	132	0.00	-	-	-	-	-	
KON4C 4050	4050	0.5	0.00	-	-	-	-	-		KON4P 4050	4050	181	0.00	-	-	-	-	-	
KON4C 4100	4100	0.5	0.00	-	-	-	600.0	-		KON4P 4100	4100	231	0.00	-	-	-	-	-	
KON4C 4150	4150	0.5	0.00	-	-	-	-	-		KON4P 4150	4150	281	0.00	-	-	-	-	-	
KON4C 4200	4200	0.5	0.00	-	-	-	100.0	-		KON4P 4200	4200	331	0.00	-	-	-	-	-	
KON4C 4250	4250	0.5	0.00	-	-	-	100.0	-		KON4P 4250	4250	381	0.00	-	-	-	-	-	
KON4C 4300	4300	0.5	0.00	-	-	-	-	-		KON4P 4300	4300	431	0.00	-	-	-	-	-	
KON4C 4350	4350	0.5	0.00	-	-	-	-	-		KON4P 4350	4350	481	0.00	-	-	-	-	-	
KON4C 4400	4400	0.5	0.00	-	-	-	-	-		KON4P 4400	4400	531	0.00	-	-	-	-	-	
KON4C 4450	4450	0.5	0.00	-	-	-	-	-		KON4P 4450	4450	581	0.00	-	-	-	-	-	
KON4C 4500	4500	0.5	0.00	-	-	-	-	-		KON4P 4500	4500	631	0.00	-	-	-	-	-	
KON4C 4550	4550	0.5	0.00	-	-	-	-	-		KON4P 4550	4550	681	0.00	-	-	-	-	-	
KON4C 4600	4600	0.5	0.00	-	-	-	-	-		KON4P 4600	4600	731	0.00	-	-	-	-	-	
KON4C 4650	4650	0.5	0.00	-	-	-	-	-		KON4P 4650	4650	781	0.00	-	-	-	-	-	
KON4C 4700	4700	0.5	0.00	-	-	-	-	-		KON4P 4700	4700	831	0.00	-	-	-	-	-	
KON4C 4750	4750	0.5	0.00	-	-	-	-	-		KON4P 4750	4750	881	0.00	-	-	-	-	-	
KON4C 4800	4800	0.5	0.00	-	-	-	-	-		KON4P 4800	4800	931	0.00	-	-	-	-	-	
KON4C 4850	4850	0.5	0.00	-	-	-	-	-		KON4P 4850	4850	981	0.00	-	-	-	-	-	
KON4C 4900	4900	0.5	0.00	-	-	-	-	-		KON4P 4900	4900	1031	0.00	-	-	-	-	-	
KON4C 4950	4950	0.5	0.00	-	-	-	-	-		KON4P 4950	4950	1081	0.00	-	-	-	-	-	
KON4C 5000	5000	0.5	0.00	-	-	-	-	-		KON4P 5000	5000	1131	0.00	-	-	-	-	-	
KON4C 5050	5050	0.5	0.00	-	-	-	-	-		KON4P 5050	5050	1181	0.00	-	-	-	-	-	
KON4C 5100	5100	0.5	0.00	-	-	-	-	-		KON4P 5100	5100	1231	0.00	-	-	-	-	-	
KON4C 5150	5150	0.5	0.00	-	-	-	-	-		KON4P 5150	5150	1281	0.00	-	-	-	-	-	
Aug-24 (32d 6/10/24); CSize 25; KOQ4 3874.00																			
KOQ4C 2650	2650	1206.5	0.00	0.0	0	0	0	0		KOQ4P 2650	2650	0.5	0.00	-	-	-	0	-	
KOQ4C 2700	2700	1156.5	0.00	-	-	-	-	-		KOQ4P 2700	2700	0.5	0.00	-	-	-	-	-	
KOQ4C 2750	2750	1107	0.00	-	-	-	-	-		KOQ4P 2750	2750	0.5	0.00	-	-	-	-	-	
KOQ4C 2800	2800	1057	0.00	-	-	-	-	-		KOQ4P 2800	2800	0.5	0.00	-	-	-	-	-	
KOQ4C 2850	2850	1007	0.00	-	-	-	-	-		KOQ4P 2850	2850	0.5	0.00	-	-	-	-	-	
KOQ4C 2900	2900	957	0.00	-	-	-	-	-		KOQ4P 2900	2900	0.5	0.00	-	-	-	-	-	
KOQ4C 2950	2950	907.5	0.00	-	-	-	-	-		KOQ4P 2950	2950	0.5	0.00	-	-	-	-	-	
KOQ4C 3000	3000	857.5	0.00	-	-	-	-	-		KOQ4P 3000	3000	0.5	0.00	-	-	-	-	-	
KOQ4C 3050	3050	807.5	0.00	-	-	-	-	-		KOQ4P 3050	3050	0.5	0.00	-	-	-	-	-	
KOQ4C 3100	3100	758	0.00	-	-	-	-	-		KOQ4P 3100	3100	0.5	0.00	-	-	-	-	-	
KOQ4C 3150	3150	708	0.00	-	-	-	-	-		KOQ4P 3150	3								

KOV4C 5000	5000	2.5	0.00	-	-	-	-	-	KOV4P 5000	5000	1132.5	0.00	-	-	-	-	-
KOV4C 5050	5050	2	0.00	-	-	-	-	-	KOV4P 5050	5050	1181.5	0.00	-	-	-	-	-
KOV4C 5100	5100	1.5	0.00	-	-	-	-	-	KOV4P 5100	5100	1230.5	0.00	-	-	-	-	-
KOV4C 5150	5150	1	0.00	-	-	-	-	-	KOV4P 5150	5150	1280	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
JUL 24	CALL	23.34	23.35	-0.04
	PUT	23.33	23.35	-0.09
	MEAN	23.34	23.35	-0.06
AUG 24	CALL	23.96	23.99	-0.13
	PUT	23.96	23.99	-0.13
	MEAN	23.96	23.99	-0.13
SEP 24	CALL	23.47	23.51	-0.17
	PUT	23.53	23.51	0.09
	MEAN	23.50	23.51	-0.04

	10Days	20Days	30Days	60Days	90Days
Current	29.24	33.21	33.64	32.22	31
1 week ago	33.31	29.55	28.28	28.9	30
1 month ago	38.22	32.62	30.19	30.88	35
3 months ago	40.80	34.91	44.15	39.09	45
6 months ago	56.82	46.05	47.08	44.39	39

Source: Bloomberg

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