

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 24	3,962	31	3,981	4,001	3,981	136	2,625
JUL 24	3,962	31	3,922	3,985	3,918	5,900	18,846
AUG 24	3,963	32	3,918	3,988	3,915	26,930	56,043
SEP 24	3,961	34	3,917	3,985	3,912	13,514	45,679
OCT 24	3,958	37	3,910	3,980	3,908	5,830	19,519
NOV 24	3,959	36	3,918	3,978	3,911	4,668	17,415
DEC 24	3,969	29	3,938	3,988	3,926	2,492	14,523
JAN 25	3,993	27	3,962	4,009	3,954	2,086	13,044
FEB 25	4,016	24	3,983	4,031	3,982	572	6,118
MAR 25	4,020	25	3,994	4,038	3,993	515	12,935
APR 25	4,018	25	4,000	4,031	4,000	205	3,783
MAY 25	4,014	25	3,997	4,020	3,997	200	3,756
JUL 25	3,984	25	3,982	3,985	3,973	50	1,867
SEP 25	3,962	25				19	371
NOV 25	3,950	25				1	143
JAN 26	3,950	25					
MAR 26	3,950	25					
MAY 26	3,950	25					
JUL 26	3,950	25					
SEP 26	3,950	25					
NOV 26	3,950	25					
JAN 27	3,950	25					
MAR 27	3,950	25					
MAY 27	3,950	25					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 24	43.79	0.12	43.89	44.00	43.63	65,220	166,914
AUG 24	44.00	0.09	43.95	44.21	43.84	23,729	76,780
SEP 24	44.01	0.07	43.97	44.22	43.94	10,333	46,853
OCT 24	43.89	0.05	43.88	44.09	43.90	6,189	32,418
DEC 24	44.05	0.06	44.02	44.25	43.91	41,160	166,856
JAN 25	44.21	0.07	44.08	44.54	43.94	4,744	30,164
MAR 25	44.40	0.06	44.29	44.49	44.45	2,163	25,067
MAY 25	44.59	0.06	44.48	44.64	44.64	688	8,895
JUL 25	44.75	0.08	44.67	44.81	44.81	602	4,540
AUG 25	44.60	0.10	44.50	44.84	44.30	87	1,364
SEP 25	44.34	0.10	44.60	44.61	44.07	81	850
OCT 25	44.00	0.11	44.28	-	-	40	1,002
DEC 25	43.91	0.11	44.08	-	-	105	4,180
JAN 26	43.92	0.11	-	-	-	-	11
MAR 26	43.94	0.11	-	-	-	-	12

Source : Bloomberg

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch
Sep-24 (27d 7/10/24); CSize 25; KOU4 3956.00																	
KOU4C 2750	2750	1208	0.00	-	-	-	-	-	KOU4P 2750	2750	0.5	0.00	-	-	-	-	-
KOU4C 2800	2800	1158	0.00	-	-	-	-	-	KOU4P 2800	2800	0.5	0.00	-	-	-	-	-
KOU4C 2850	2850	1108.5	0.00	-	-	-	-	-	KOU4P 2850	2850	0.5	0.00	-	-	-	-	-
KOU4C 2900	2900	1058.5	0.00	-	-	-	-	-	KOU4P 2900	2900	0.5	0.00	-	-	-	-	-
KOU4C 2950	2950	1008.5	0.00	-	-	-	-	-	KOU4P 2950	2950	0.5	0.00	-	-	-	-	-
KOU4C 3000	3000	958.5	0.00	-	-	-	-	-	KOU4P 3000	3000	0.5	0.00	-	-	-	-	-
KOU4C 3050	3050	909	0.00	-	-	-	-	-	KOU4P 3050	3050	0.5	0.00	-	-	-	-	-
KOU4C 3100	3100	859	0.00	-	-	-	-	-	KOU4P 3100	3100	0.5	0.00	-	-	-	-	-
KOU4C 3150	3150	809	0.00	-	-	-	-	-	KOU4P 3150	3150	0.5	0.00	-	-	-	-	-
KOU4C 3200	3200	759	0.00	-	-	-	-	-	KOU4P 3200	3200	0.5	0.00	-	-	-	-	-
KOU4C 3250	3250	709.5	0.00	-	-	-	-	-	KOU4P 3250	3250	0.5	0.00	-	-	-	-	-
KOU4C 3300	3300	659.5	0.00	-	-	-	-	-	KOU4P 3300	3300	0.5	0.00	-	-	-	-	-
KOU4C 3350	3350	610	0.00	-	-	-	-	-	KOU4P 3350	3350	0.5	0.00	-	-	-	-	-
KOU4C 3400	3400	560.5	0.00	-	-	-	-	-	KOU4P 3400	3400	1	0.00	-	-	-	-	-
KOU4C 3450	3450	511.5	0.00	-	-	-	-	-	KOU4P 3450	3450	1.5	0.00	-	-	-	-	-
KOU4C 3500	3500	463	0.00	-	-	-	-	-	KOU4P 3500	3500	3	0.00	-	-	-	-	-
KOU4C 3550	3550	415	0.00	-	-	-	-	-	KOU4P 3550	3550	5	0.00	-	-	-	-	-
KOU4C 3600	3600	368.5	0.00	-	-	-	-	-	KOU4P 3600	3600	8.5	0.00	-	-	-	-	-
KOU4C 3650	3650	323.5	0.00	-	-	-	-	-	KOU4P 3650	3650	13.5	0.00	-	-	-	-	-
KOU4C 3700	3700	280.5	0.00	-	-	-	-	-	KOU4P 3700	3700	20	0.00	-	-	-	-	-
KOU4C 3750	3750	240	0.00	-	-	-	-	-	KOU4P 3750	3750	29.5	0.00	-	-	-	-	-
KOU4C 3800	3800	202.5	0.00	-	-	-	-	-	KOU4P 3800	3800	41.5	0.00	-	-	-	100	-
KOU4C 3850	3850	168	0.00	-	-	-	-	-	KOU4P 3850	3850	57	0.00	-	-	-	-	-
KOU4C 3900	3900	137	0.00	-	-	-	-	-	KOU4P 3900	3900	76.5	0.00	-	-	-	-	-
KOU4C 3950	3950	110	0.00	-	-	-	-	-	KOU4P 3950	3950	99	0.00	-	-	-	-	-
KOU4C 4000	4000	87	0.00	-	-	-	-	-	KOU4P 4000	4000	126	0.00	-	-	-	-	-
KOU4C 4050	4050	67.5	0.00	-	-	-	100.0	-	KOU4P 4050	4050	156	0.00	-	-	-	-	-
KOU4C 4100	4100	51.5	0.00	-	-	-	200.0	-	KOU4P 4100	4100	190	0.00	-	-	-	-	-
KOU4C 4150	4150	38.5	0.00	-	-	-	-	-	KOU4P 4150	4150	227	0.00	-	-	-	-	-
KOU4C 4200	4200	28	0.00	-	-	-	50.0	-	KOU4P 4200	4200	266.5	0.00	-	-	-	-	-
KOU4C 4250	4250	20	0.00	-	-	-	-	-	KOU4P 4250	4250	308.5	0.00	-	-	-	-	-
KOU4C 4300	4300	14.5	0.00	-	-	-	-	-	KOU4P 4300	4300	352.5	0.00	-	-	-	-	-
KOU4C 4350	4350	10	0.00	-	-	-	-	-	KOU4P 4350	4350	398	0.00	-	-	-	-	-
KOU4C 4400	4400	6.5	0.00	-	-	-	-	-	KOU4P 4400	4400	444.5	0.00	-	-	-	-	-
KOU4C 4450	4450	4.5	0.00	-	-	-	-	-	KOU4P 4450	4450	492.5	0.00	-	-	-	-	-
KOU4C 4500	4500	3	0.00	-	-	-	-	-	KOU4P 4500	4500	540.5	0.00	-	-	-	-	-
KOU4C 4550	4550	2	0.00	-	-	-	-	-	KOU4P 4550	4550	589.5	0.00	-	-	-	-	-
KOU4C 4600	4600	1	0.00	-	-	-	-	-	KOU4P 4600	4600	638.5	0.00	-	-	-	-	-
KOU4C 4650	4650	0.5	0.00	-	-	-	-	-	KOU4P 4650	4650	688	0.00	-	-	-	-	-
KOU4C 4700	4700	0.5	0.00	-	-	-	-	-	KOU4P 4700	4700	737.5	0.00	-	-	-	-	-
KOU4C 4750	4750	0.5	0.00	-	-	-	-	-	KOU4P 4750	4750	787.5	0.00	-	-	-	-	-
KOU4C 4800	4800	0.5	0.00	-	-	-	-	-	KOU4P 4800	4800	837	0.00	-	-	-	-	-
KOU4C 4850	4850	0.5	0.00	-	-	-	-	-	KOU4P 4850	4850	887	0.00	-	-	-	-	-
KOU4C 4900	4900	0.5	0.00	-	-	-	-	-	KOU4P 4900	4900	937	0.00	-	-	-	-	-
KOU4C 4950	4950	0.5	0.00	-	-	-	-	-	KOU4P 4950	4950	986.5	0.00	-	-	-	-	-
KOU4C 5000	5000	0.5	0.00	-	-	-	-	-	KOU4P 5000	5000	1036.5	0.00	-	-	-	-	-
KOU4C 5050	5050	0.5	0.00	-	-	-	-	-	KOU4P 5050	5050	1086.5	0.00	-	-	-	-	-
KOU4C 5100	5100	0.5	0.00	-	-	-	-	-	KOU4P 5100	5100	1136	0.00	-	-	-	-	-
KOU4C 5150	5150	0.5	0.00	-	-	-	-	-	KOU4P 5150	5150	1186	0.00	-	-	-	-	-
KOU4C 5200	5200	0.5	0.00	-	-	-	-	-	KOU4P 5200	5200	1236	0.00	-	-	-	-	-
Oct-24 (57d 8/9/24); CSize 25; KOV4 3951.00																	
KOV4C 2700	2700	1251.5	0.00	0.0	0	0	0	0	KOV4P 2700	2700	0.5	0.00	-	-	0	-	-
KOV4C 2750	2750	1202	0.00	-	-	-	-	-	KOV4P 2750	2750	0.5	0.00	-	-	-	-	-
KOV4C 2800	2800	1152	0.00	-	-	-	-	-	KOV4P 2800	2800	0.5	0.00	-	-	-	-	-
KOV4C 2850	2850	1102.5	0.00	-	-	-	-	-	KOV4P 2850	2850	0.5	0.00	-	-	-	-	-
KOV4C 2900	2900	1052.5	0.00	-	-	-	-	-	KOV4P 2900	2900	0.5	0.00	-	-	-	-	-
KOV4C 2950	2950	1003	0.00	-	-	-	-	-	KOV4P 2950	2950	0.5	0.00	-	-	-	-	-
KOV4C 3000	3000	953.5	0.00	-	-	-	-	-	KOV4P 3000	3000	0.5	0.00	-	-	-	-	-
KOV4C 3050	3050	903.5	0.00	-	-	-	-	-	KOV4P 3050	3050	0.5	0.00	-	-	-	-	-
KOV4C 3100	3100	854	0.00	-	-	-	-	-	KOV4P 3100	3100	0.5	0.00	-	-	-	-	-
KOV4C 3150	3150	804.5	0.00	-	-	-	-	-	KOV4P 3150	3150	1	0.00	-	-	-	-	-
KOV4C 3200	3200	755.5	0.00	-	-	-	-	-	KOV4P 3200	3200	1.5	0.00	-	-	-	-</	

KOV4C 4150	4150	75	0.00	-	-	-	-	-	KOV4P 4150	4150	266	0.00	-	-	-	-	-
KOV4C 4200	4200	61.5	0.00	-	-	-	50.0	-	KOV4P 4200	4200	302.5	0.00	-	-	-	-	-
KOV4C 4250	4250	50	0.00	-	-	-	-	-	KOV4P 4250	4250	340.5	0.00	-	-	-	-	-
KOV4C 4300	4300	40.5	0.00	-	-	-	-	-	KOV4P 4300	4300	380.5	0.00	-	-	-	-	-
KOV4C 4350	4350	32.5	0.00	-	-	-	300.0	-	KOV4P 4350	4350	422.5	0.00	-	-	-	-	-
KOV4C 4400	4400	25.5	0.00	-	-	-	-	-	KOV4P 4400	4400	465.5	0.00	-	-	-	-	-
KOV4C 4450	4450	20.5	0.00	-	-	-	-	-	KOV4P 4450	4450	510	0.00	-	-	-	-	-
KOV4C 4500	4500	16	0.00	-	-	-	-	-	KOV4P 4500	4500	555	0.00	-	-	-	-	-
KOV4C 4550	4550	12.5	0.00	-	-	-	-	-	KOV4P 4550	4550	601.5	0.00	-	-	-	-	-
KOV4C 4600	4600	9.5	0.00	-	-	-	-	-	KOV4P 4600	4600	648	0.00	-	-	-	-	-
KOV4C 4650	4650	7	0.00	-	-	-	-	-	KOV4P 4650	4650	695.5	0.00	-	-	-	-	-
KOV4C 4700	4700	5.5	0.00	-	-	-	-	-	KOV4P 4700	4700	743.5	0.00	-	-	-	-	-
KOV4C 4750	4750	4	0.00	-	-	-	-	-	KOV4P 4750	4750	792	0.00	-	-	-	-	-
KOV4C 4800	4800	3	0.00	-	-	-	-	-	KOV4P 4800	4800	841	0.00	-	-	-	-	-
KOV4C 4850	4850	2.5	0.00	-	-	-	-	-	KOV4P 4850	4850	889.5	0.00	-	-	-	-	-
KOV4C 4900	4900	1.5	0.00	-	-	-	-	-	KOV4P 4900	4900	939	0.00	-	-	-	-	-
KOV4C 4950	4950	1	0.00	-	-	-	-	-	KOV4P 4950	4950	988	0.00	-	-	-	-	-
KOV4C 5000	5000	1	0.00	-	-	-	-	-	KOV4P 5000	5000	1037.5	0.00	-	-	-	-	-
KOV4C 5050	5050	0.5	0.00	-	-	-	-	-	KOV4P 5050	5050	1087	0.00	-	-	-	-	-
KOV4C 5100	5100	0.5	0.00	-	-	-	-	-	KOV4P 5100	5100	1136.5	0.00	-	-	-	-	-
KOV4C 5150	5150	0.5	0.00	-	-	-	-	-	KOV4P 5150	5150	1186.5	0.00	-	-	-	-	-
Nov-24 (89d 9/10/24); CSize 25; KOX4 3952.00																	
KOX4C 2750	2750	1199.5	0.00	-	-	-	-	-	KOX4P 2750	2750	0.5	0.00	-	-	-	-	-
KOX4C 2800	2800	1150	0.00	-	-	-	-	-	KOX4P 2800	2800	0.5	0.00	-	-	-	-	-
KOX4C 2850	2850	1100.5	0.00	-	-	-	-	-	KOX4P 2850	2850	0.5	0.00	-	-	-	-	-
KOX4C 2900	2900	1051	0.00	-	-	-	-	-	KOX4P 2900	2900	0.5	0.00	-	-	-	-	-
KOX4C 2950	2950	1002	0.00	-	-	-	-	-	KOX4P 2950	2950	0.5	0.00	-	-	-	-	-
KOX4C 3000	3000	952.5	0.00	-	-	-	-	-	KOX4P 3000	3000	1	0.00	-	-	-	-	-
KOX4C 3050	3050	903.5	0.00	-	-	-	-	-	KOX4P 3050	3050	2	0.00	-	-	-	-	-
KOX4C 3100	3100	855	0.00	-	-	-	-	-	KOX4P 3100	3100	2.5	0.00	-	-	-	-	-
KOX4C 3150	3150	806.5	0.00	-	-	-	-	-	KOX4P 3150	3150	4	0.00	-	-	-	-	-
KOX4C 3200	3200	758.5	0.00	-	-	-	-	-	KOX4P 3200	3200	5.5	0.00	-	-	-	-	-
KOX4C 3250	3250	711	0.00	-	-	-	-	-	KOX4P 3250	3250	8	0.00	-	-	-	-	-
KOX4C 3300	3300	664.5	0.00	-	-	-	-	-	KOX4P 3300	3300	10.5	0.00	-	-	-	-	-
KOX4C 3350	3350	618.5	0.00	-	-	-	-	-	KOX4P 3350	3350	14.5	0.00	-	-	-	-	-
KOX4C 3400	3400	573.5	0.00	-	-	-	-	-	KOX4P 3400	3400	19	0.00	-	-	-	-	-
KOX4C 3450	3450	530	0.00	-	-	-	-	-	KOX4P 3450	3450	25	0.00	-	-	-	-	-
KOX4C 3500	3500	487.5	0.00	-	-	-	-	-	KOX4P 3500	3500	32	0.00	-	-	-	-	-
KOX4C 3550	3550	446.5	0.00	-	-	-	-	-	KOX4P 3550	3550	41	0.00	-	-	-	-	-
KOX4C 3600	3600	407.5	0.00	-	-	-	-	-	KOX4P 3600	3600	51	0.00	-	-	-	-	-
KOX4C 3650	3650	370	0.00	-	-	-	-	-	KOX4P 3650	3650	63	0.00	-	-	-	-	-
KOX4C 3700	3700	334	0.00	-	-	-	-	-	KOX4P 3700	3700	77	0.00	-	-	-	-	-
KOX4C 3750	3750	300.5	0.00	-	-	-	-	-	KOX4P 3750	3750	93	0.00	-	-	-	-	-
KOX4C 3800	3800	269	0.00	-	-	-	-	-	KOX4P 3800	3800	111	0.00	-	-	-	-	-
KOX4C 3850	3850	239.5	0.00	-	-	-	-	-	KOX4P 3850	3850	131.5	0.00	-	-	-	-	-
KOX4C 3900	3900	212	0.00	-	-	-	-	-	KOX4P 3900	3900	153.5	0.00	-	-	-	-	-
KOX4C 3950	3950	187	0.00	-	-	-	-	-	KOX4P 3950	3950	178	0.00	-	-	-	-	-
KOX4C 4000	4000	164	0.00	-	-	-	-	-	KOX4P 4000	4000	205	0.00	-	-	-	-	-
KOX4C 4050	4050	143	0.00	-	-	-	-	-	KOX4P 4050	4050	233.5	0.00	-	-	-	-	-
KOX4C 4100	4100	124.5	0.00	-	-	-	-	-	KOX4P 4100	4100	264.5	0.00	-	-	-	-	-
KOX4C 4150	4150	107.5	0.00	-	-	-	-	-	KOX4P 4150	4150	297	0.00	-	-	-	-	-
KOX4C 4200	4200	92.5	0.00	-	-	-	200.0	-	KOX4P 4200	4200	331.5	0.00	-	-	-	-	-
KOX4C 4250	4250	79	0.00	-	-	-	-	-	KOX4P 4250	4250	367.5	0.00	-	-	-	-	-
KOX4C 4300	4300	67.5	0.00	-	-	-	150.0	150.0	KOX4P 4300	4300	405.5	0.00	-	-	-	-	-
KOX4C 4350	4350	57	0.00	-	-	-	-	-	KOX4P 4350	4350	445	0.00	-	-	-	-	-
KOX4C 4400	4400	48	0.00	-	-	-	-	-	KOX4P 4400	4400	485.5	0.00	-	-	-	-	-
KOX4C 4450	4450	40.5	0.00	-	-	-	-	-	KOX4P 4450	4450	527.5	0.00	-	-	-	-	-
KOX4C 4500	4500	33.5	0.00	-	-	-	-	-	KOX4P 4500	4500	570.5	0.00	-	-	-	-	-
KOX4C 4550	4550	28	0.00	-	-	-	-	-	KOX4P 4550	4550	614.5	0.00	-	-	-	-	-
KOX4C 4600	4600	23	0.00	-	-	-	-	-	KOX4P 4600	4600	659	0.00	-	-	-	-	-
KOX4C 4650	4650	19	0.00	-	-	-	-	-	KOX4P 4650	4650	704.5	0.00	-	-	-	-	-
KOX4C 4700	4700	15.5	0.00	-	-	-	-	-	KOX4P 4700	4700	751	0.00	-	-	-	-	-
KOX4C 4750	4750	13	0.00	-	-	-	-	-	KOX4P 4750	4750	797.5	0.00	-	-	-	-	-
KOX4C 4800	4800	10.5	0.00	-	-	-	-										

KOZ4C 5000	5000	9.5	0.00	-	-	-	-	-	KOZ4P 5000	5000	1030	0.00	-	-	-	-	-
KOZ4C 5050	5050	8	0.00	-	-	-	-	-	KOZ4P 5050	5050	1078	0.00	-	-	-	-	-
KOZ4C 5100	5100	7	0.00	-	-	-	-	-	KOZ4P 5100	5100	1126	0.00	-	-	-	-	-
KOZ4C 5150	5150	5.5	0.00	-	-	-	-	-	KOZ4P 5150	5150	1174.5	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
AUG 24	CALL	23.67	23.84	-0.71
	PUT	23.67	23.84	-0.71
	MEAN	23.67	23.84	-0.71
SEP 24	CALL	23.97	24.03	-0.25
	PUT	23.97	24.03	-0.25
	MEAN	23.97	24.03	-0.25
OCT 24	CALL	23.67	23.84	-0.71
	PUT	23.67	23.84	-0.71
	MEAN	23.67	23.84	-0.71

	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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