

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	4,112	82	4,015	4,112	4,010	316	2,063
MAY 23	3,935	78	3,857	3,947	3,827	3,924	23,306
JUN 23	3,788	81	3,711	3,802	3,681	27,311	58,566
JUL 23	3,700	68	3,632	3,716	3,606	8,077	32,560
AUG 23	3,649	59	3,586	3,667	3,571	6,175	17,687
SEP 23	3,625	54	3,576	3,646	3,554	5,259	17,336
OCT 23	3,608	51	3,557	3,628	3,544	2,049	9,855
NOV 23	3,600	50	3,548	3,619	3,531	2,886	13,604
DEC 23	3,599	50	3,556	3,613	3,531	678	6,021
JAN 24	3,601	50	3,560	3,612	3,559	717	4,462
FEB 24	3,605	50	3,572	3,572	3,572	42	1,069
MAR 24	3,618	50	3,565	3,631	3,565	662	4,121
MAY 24	3,616	50	3,564	3,643	3,564	345	861
JUL 24	3,616	50					105
SEP 24	3,616	50					
NOV 24	3,616	50					
JAN 25	3,616	50					
MAR 25	3,616	50					
MAY 25	3,616	50					
JUL 25	3,616	50					
SEP 25	3,616	50					
NOV 25	3,616	50					
JAN 26	3,616	50					
MAR 26	3,616	50					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	54.37	-1.01	55.21	55.69	54.20	59,025	144,356
JUL 23	54.57	-0.89	55.25	55.77	54.39	33,892	128,870
AUG 23	54.26	-0.74	54.79	55.32	54.06	8,740	38,959
SEP 23	53.88	-0.64	54.30	54.79	53.67	4,319	30,838
OCT 23	53.44	-0.59	53.61	54.29	53.24	3,766	22,406
DEC 23	53.24	-0.56	53.72	54.11	53.04	12,506	75,853
JAN 24	53.19	-0.51	53.71	53.97	52.97	1,938	12,504
MAR 24	53.18	-0.50	53.80	53.81	52.96	1,453	10,263
MAY 24	53.18	-0.49	53.81	53.81	53.02	978	4,448
JUL 24	53.25	-0.49	53.57	53.57	53.05	546	3,023
AUG 24	53.15	-0.46	-	-	-	22	731
SEP 24	53.01	-0.45	-	-	-	31	756
OCT 24	52.81	-0.40	-	-	-	17	437
DEC 24	52.81	-0.36	52.59	52.82	52.47	434	2,694
JAN 25	52.72	-0.35	-	-	-	-	2

Source : Bloomberg

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIch	
Jun-23 (10d 4/10/23); CSize 25; KOM3 3768.00																			
KOM3C 2550	2550	1237	0.00	-	-	-	-	-		KOM3P 2550	2550	0.5	0.00	-	-	-	-	-	0 0
KOM3C 2600	2600	1187	0.00	-	-	-	-	-		KOM3P 2600	2600	0.5	0.00	-	-	-	-	-	0 0
KOM3C 2650	2650	1137	0.00	-	-	-	-	-		KOM3P 2650	2650	0.5	0.00	-	-	-	-	-	0 0
KOM3C 2700	2700	1087	0.00	-	-	-	-	-		KOM3P 2700	2700	0.5	0.00	-	-	-	-	-	0 0
KOM3C 2750	2750	1037	0.00	-	-	-	-	-		KOM3P 2750	2750	0.5	0.00	-	-	-	-	-	0 0
KOM3C 2800	2800	987	0.00	-	-	-	-	-		KOM3P 2800	2800	0.5	0.00	-	-	-	-	-	0 0
KOM3C 2850	2850	937	0.00	-	-	-	-	-		KOM3P 2850	2850	0.5	0.00	-	-	-	-	-	0 0
KOM3C 2900	2900	887.5	0.00	-	-	-	-	-		KOM3P 2900	2900	0.5	0.00	-	-	-	-	-	0 0
KOM3C 2950	2950	837.5	0.00	-	-	-	-	-		KOM3P 2950	2950	0.5	0.00	-	-	-	-	-	0 0
KOM3C 3000	3000	787.5	0.00	-	-	-	-	-		KOM3P 3000	3000	0.5	0.00	-	-	-	-	-	0 0
KOM3C 3050	3050	737.5	0.00	-	-	-	-	-		KOM3P 3050	3050	0.5	0.00	-	-	-	-	-	0 0
KOM3C 3100	3100	687.5	0.00	-	-	-	-	-		KOM3P 3100	3100	0.5	0.00	-	-	-	-	-	0 0
KOM3C 3150	3150	637.5	0.00	-	-	-	-	-		KOM3P 3150	3150	0.5	0.00	-	-	-	-	-	0 0
KOM3C 3200	3200	587.5	0.00	-	-	-	-	-		KOM3P 3200	3200	0.5	0.00	-	-	-	-	-	0 0
KOM3C 3250	3250	538	0.00	-	-	-	-	-		KOM3P 3250	3250	0.5	0.00	-	-	-	-	-	0 0
KOM3C 3300	3300	488.5	0.00	-	-	-	-	-		KOM3P 3300	3300	1	0.00	-	-	-	-	-	0 0
KOM3C 3350	3350	439.5	0.00	-	-	-	-	-		KOM3P 3350	3350	2	0.00	-	-	-	-	-	0 0
KOM3C 3400	3400	391	0.00	-	-	-	-	-		KOM3P 3400	3400	3.5	0.00	-	-	-	-	-	0 0
KOM3C 3450	3450	344	0.00	-	-	-	-	-		KOM3P 3450	3450	6.5	0.00	-	-	-	-	-	0 0
KOM3C 3500	3500	298.5	0.00	-	-	-	-	-		KOM3P 3500	3500	10.5	0.00	-	-	-	-	300	0 0
KOM3C 3550	3550	255	0.00	-	-	-	-	-		KOM3P 3550	3550	17	0.00	-	-	-	-	-	0 0
KOM3C 3600	3600	214	0.00	-	-	-	-	-		KOM3P 3600	3600	26	0.00	-	-	-	-	100	0 0
KOM3C 3650	3650	176.5	0.00	-	-	-	-	-		KOM3P 3650	3650	38.5	0.00	-	-	-	-	-	## -100
KOM3C 3700	3700	142.5	0.00	-	-	-	-	-		KOM3P 3700	3700	54.5	0.00	-	-	-	-	600	200 0 0
KOM3C 3750	3750	113	0.00	-	-	-	-	-		KOM3P 3750	3750	75	0.00	-	-	-	-	-	## 0 0
KOM3C 3800	3800	87.5	0.00	-	-	-	-	-		KOM3P 3800	3800	99.5	0.00	-	-	-	-	500	(100) 0 0
KOM3C 3850	3850	66	0.00	-	-	-	-	-		KOM3P 3850	3850	128	0.00	-	-	-	-	-	## 0 0
KOM3C 3900	3900	49	0.00	-	-	-	-	-		KOM3P 3900	3900	160.5	0.00	-	-	-	-	-	0 0
KOM3C 3950	3950	35	0.00	-	-	-	-	-		KOM3P 3950	3950	197	0.00	-	-	-	-	-	## 0 0
KOM3C 4000	4000	25	0.00	-	-	-	-	250.0		KOM3P 4000	4000	236.5	0.00	-	-	-	-	250	0 0
KOM3C 4050	4050	17	0.00	-	-	-	-	-		KOM3P 4050	4050	279	0.00	-	-	-	-	-	0 0
KOM3C 4100	4100	11.5	0.00	-	-	-	-	-		KOM3P 4100	4100	323	0.00	-	-	-	-	-	0 0
KOM3C 4150	4150	7.5	0.00	-	-	-	-	-		KOM3P 4150	4150	369	0.00	-	-	-	-	-	## 0 0
KOM3C 4200	4200	5	0.00	-	-	-	-	-		KOM3P 4200	4200	416.5	0.00	-	-	-	-	-	0 0
KOM3C 4250	4250	3	0.00	-	-	-	-	-		KOM3P 4250	4250	464.5	0.00	-	-	-	-	-	0 0
KOM3C 4300	4300	2	0.00	-	-	-	-	50.0		KOM3P 4300	4300	513.5	0.00	-	-	-	-	-	0 0
KOM3C 4350	4350	1	0.00	-	-	-	-	-		KOM3P 4350	4350	562.5	0.00	-	-	-	-	-	0 0
KOM3C 4400	4400	0.5	0.00	-	-	-	-	-		KOM3P 4400	4400	612	0.00	-	-	-	-	-	0 0
KOM3C 4450	4450	0.5	0.00	-	-	-	-	-		KOM3P 4450	4450	662	0.00	-	-	-	-	-	0 0
KOM3C 4500	4500	0.5	0.00	-	-	-	-	-		KOM3P 4500	4500	711.5	0.00	-	-	-	-	-	0 0
KOM3C 4550	4550	0.5	0.00	-	-	-	-	-		KOM3P 4550	4550	761.5	0.00	-	-	-	-	-	0 0
KOM3C 4600	4600	0.5	0.00	-	-	-	-	-		KOM3P 4600	4600	811.5	0.00	-	-	-	-	-	0 0
KOM3C 4650	4650	0.5	0.00	-	-	-	-	-		KOM3P 4650	4650	861.5	0.00	-	-	-	-	-	0 0
KOM3C 4700	4700	0.5	0.00	-	-	-	-	-		KOM3P 4700	4700	911.5	0.00	-	-	-	-	-	0 0
KOM3C 4750	4750	0.5	0.00	-	-	-	-	-		KOM3P 4750	4750	961	0.00	-	-	-	-	-	0 0
KOM3C 4800	4800	0.5	0.00	-	-	-	-	-		KOM3P 4800	4800	1011	0.00	-	-	-	-	-	0 0
KOM3C 4850	4850	0.5	0.00	-	-	-	-	-		KOM3P 4850	4850	1061	0.00	-	-	-	-	-	0 0
KOM3C 4900	4900	0.5	0.00	-	-	-	-	-		KOM3P 4900	4900	1111	0.00	-	-	-	-	-	0 0
KOM3C 4950	4950	0.5	0.00	-	-	-	-	-		KOM3P 4950	4950	1161	0.00	-	-	-	-	-	0 0
KOM3C 5000	5000	0.5	0.00	-	-	-	-	-		KOM3P 5000	5000	1211	0.00	-	-	-	-	-	0 0
Jul-23 (40d 5/10/23); CSize 25; KON3 3680.00																			
KON3C 2500	2500	1196	0.00	0.0	0	0	0	0		KON3P 2500	2500	0.5	0.00	-	-	-	0	-	0 0
KON3C 2550	2550	1146.5	0.00	-	-	-	-	-		KON3P 2550	2550	0.5	0.00	-	-	-	-	-	0 0
KON3C 2600	2600	1096.5	0.00	-	-	-	-	-		KON3P 2600	2600	0.5	0.00	-	-	-	-	-	0 0
KON3C 2650	2650	1047	0.00	-	-	-	-	-		KON3P 2650	2650	0.5	0.00	-	-	-	-	-	0 0
KON3C 2700	2700	997.5	0.00	-	-	-	-	-		KON3P 2700	2700	0.5	0.00	-	-	-	-	-	0 0
KON3C 2750	2750	947.5	0.00	-	-	-	-	-		KON3P 2750	2750	0.5	0.00	-	-	-	-	-	0 0
KON3C 2800	2800	898.5	0.00	-	-	-	-	-		KON3P 2800	2800	1	0.00	-	-	-	-	-	0 0
KON3C 2850	2850	849	0.00	-	-	-	-	-		KON3P 2850	2850	1.5	0.00	-	-	-	-	-	0 0
KON3C 2900	2900	800	0.00	-	-	-	-	-		KON3P 2900	2900	2.5	0.00	-	-	-	-	-	0 0
KON3C 2950	2950	751.5	0.00	-	-	-													

Implied volatility for ATM		Previous day	1D%CHG	
JUN 23	CALL	34.68	34.72	-0.12
	PUT	34.68	34.72	-0.12
	MEAN	34.68	34.72	-0.12
JUL 23	CALL	35.01	35.01	0.00
	PUT	35.01	35.01	0.00
	MEAN	35.01	35.01	0.00
AUG 23	CALL	34.68	34.72	-0.12
	PUT	34.68	34.72	-0.12
	MEAN	34.68	34.72	-0.12

	10Days	20Days	30Days	60Days	90Days
Current	32.22	37.35	36.19	32.68	31
1 week ago	23.80	25.33	29.86	28.26	34
1 month ago	22.64	28.23	26.95	35.83	35
3 months ago	42.68	44.59	40.42	40.95	43
6 months ago	26.56	56.28	48.92	37.68	34

Source: Bloomberg

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