

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	4,030	19	3,990	4,034	3,958	678	2,635
MAY 23	3,857	24	3,818	3,864	3,783	3,750	24,634
JUN 23	3,707	20	3,683	3,723	3,646	23,938	58,393
JUL 23	3,632	19	3,604	3,644	3,580	5,986	31,849
AUG 23	3,590	11	3,566	3,605	3,550	4,038	18,002
SEP 23	3,571	7	3,554	3,586	3,539	4,454	16,765
OCT 23	3,557	4	3,543	3,573	3,525	1,659	10,424
NOV 23	3,550	2	3,536	3,567	3,517	1,342	13,175
DEC 23	3,549	4	3,536	3,565	3,520	587	6,053
JAN 24	3,551	4	3,541	3,569	3,516	784	4,385
FEB 24	3,555	4	3,550	3,567	3,550	48	1,066
MAR 24	3,568	4	3,545	3,575	3,523	908	3,975
MAY 24	3,566	4	3,550	3,570	3,535	129	784
JUL 24	3,566	4				10	105
SEP 24	3,566	4					
NOV 24	3,566	4					
JAN 25	3,566	4					
MAR 25	3,566	4					
MAY 25	3,566	4					
JUL 25	3,566	4					
SEP 25	3,566	4					
NOV 25	3,566	4					
JAN 26	3,566	4					
MAR 26	3,566	4					

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	55.38	0.33	54.92	55.56	54.50	44,878	146,668
JUL 23	55.46	0.34	54.99	55.60	54.58	27,395	124,403
AUG 23	55.00	0.36	54.51	55.12	54.15	7,905	37,792
SEP 23	54.52	0.40	54.06	54.60	53.69	4,458	30,436
OCT 23	54.03	0.48	53.52	54.11	53.20	3,576	22,676
DEC 23	53.80	0.52	53.25	53.88	52.92	9,570	74,280
JAN 24	53.70	0.55	53.07	53.77	52.98	2,432	12,475
MAR 24	53.68	0.60	52.91	53.74	52.91	1,465	9,959
MAY 24	53.67	0.58	52.82	53.73	52.82	610	4,257
JUL 24	53.74	0.57	53.63	53.64	53.60	68	2,809
AUG 24	53.61	0.56	53.52	53.52	53.52	18	732
SEP 24	53.46	0.57	53.57	53.57	53.35	23	765
OCT 24	53.21	0.56	-	-	-	26	436
DEC 24	53.17	0.56	-	-	-	27	2,553
JAN 25	53.07	0.56	-	-	-	-	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 (11d 4/10/23); CSize 25; KON3 3707.00																	
KOM3C 2500	2500	1206	0.00	-	-	-	-	-	KOM3P 2500	2500	0.5	0.00	-	-	-	-	0 0
KOM3C 2550	2550	1156	0.00	-	-	-	-	-	KOM3P 2550	2550	0.5	0.00	-	-	-	-	0 0
KOM3C 2600	2600	1106	0.00	-	-	-	-	-	KOM3P 2600	2600	0.5	0.00	-	-	-	-	0 0
KOM3C 2650	2650	1056	0.00	-	-	-	-	-	KOM3P 2650	2650	0.5	0.00	-	-	-	-	0 0
KOM3C 2700	2700	1006	0.00	-	-	-	-	-	KOM3P 2700	2700	0.5	0.00	-	-	-	-	0 0
KOM3C 2750	2750	956	0.00	-	-	-	-	-	KOM3P 2750	2750	0.5	0.00	-	-	-	-	0 0
KOM3C 2800	2800	906	0.00	-	-	-	-	-	KOM3P 2800	2800	0.5	0.00	-	-	-	-	0 0
KOM3C 2850	2850	856	0.00	-	-	-	-	-	KOM3P 2850	2850	0.5	0.00	-	-	-	-	0 0
KOM3C 2900	2900	806.5	0.00	-	-	-	-	-	KOM3P 2900	2900	0.5	0.00	-	-	-	-	0 0
KOM3C 2950	2950	756.5	0.00	-	-	-	-	-	KOM3P 2950	2950	0.5	0.00	-	-	-	-	0 0
KOM3C 3000	3000	706.5	0.00	-	-	-	-	-	KOM3P 3000	3000	0.5	0.00	-	-	-	-	0 0
KOM3C 3050	3050	656.5	0.00	-	-	-	-	-	KOM3P 3050	3050	0.5	0.00	-	-	-	-	0 0
KOM3C 3100	3100	606.5	0.00	-	-	-	-	-	KOM3P 3100	3100	0.5	0.00	-	-	-	-	0 0
KOM3C 3150	3150	557	0.00	-	-	-	-	-	KOM3P 3150	3150	0.5	0.00	-	-	-	-	0 0
KOM3C 3200	3200	507.5	0.00	-	-	-	-	-	KOM3P 3200	3200	1	0.00	-	-	-	-	0 0
KOM3C 3250	3250	458.5	0.00	-	-	-	-	-	KOM3P 3250	3250	1.5	0.00	-	-	-	-	0 0
KOM3C 3300	3300	410	0.00	-	-	-	-	-	KOM3P 3300	3300	3	0.00	-	-	-	-	0 0
KOM3C 3350	3350	362.5	0.00	-	-	-	-	-	KOM3P 3350	3350	5.5	0.00	-	-	-	-	0 0
KOM3C 3400	3400	316	0.00	-	-	-	-	-	KOM3P 3400	3400	9.5	0.00	-	-	-	-	0 0
KOM3C 3450	3450	272	0.00	-	-	-	-	-	KOM3P 3450	3450	15.5	0.00	-	-	-	-	0 0
KOM3C 3500	3500	230.5	0.00	-	-	-	-	-	KOM3P 3500	3500	23.5	0.00	-	-	-	300	0 0
KOM3C 3550	3550	192	0.00	-	-	-	-	-	KOM3P 3550	3550	35	0.00	-	-	-	-	0 0
KOM3C 3600	3600	156.5	0.00	-	-	-	-	-	KOM3P 3600	3600	50	0.00	-	-	-	100	## -100
KOM3C 3650	3650	125.5	0.00	-	-	-	-	-	KOM3P 3650	3650	68.5	0.00	-	-	-	-	0 0
KOM3C 3700	3700	98.5	0.00	-	-	-	-	-	KOM3P 3700	3700	91.5	0.00	-	-	-	400	## 0
KOM3C 3750	3750	75.5	0.00	-	-	-	-	-	KOM3P 3750	3750	118.5	0.00	-	-	-	-	0 0
KOM3C 3800	3800	57	0.00	-	-	-	-	-	KOM3P 3800	3800	150	0.00	-	-	-	500	(200) ## 0
KOM3C 3850	3850	42	0.00	-	-	-	-	-	KOM3P 3850	3850	184.5	0.00	-	-	-	-	0 0
KOM3C 3900	3900	30	0.00	-	-	-	-	-	KOM3P 3900	3900	223	0.00	-	-	-	-	## 0
KOM3C 3950	3950	21	0.00	-	-	-	-	-	KOM3P 3950	3950	264	0.00	-	-	-	-	0 0
KOM3C 4000	4000	14.5	0.00	-	-	-	250.0	-	KOM3P 4000	4000	307	0.00	-	-	-	250	0 0
KOM3C 4050	4050	9.5	0.00	-	-	-	-	-	KOM3P 4050	4050	352.5	0.00	-	-	-	-	0 0
KOM3C 4100	4100	6.5	0.00	-	-	-	-	-	KOM3P 4100	4100	399	0.00	-	-	-	-	## 0
KOM3C 4150	4150	4	0.00	-	-	-	-	-	KOM3P 4150	4150	446.5	0.00	-	-	-	-	0 0
KOM3C 4200	4200	2.5	0.00	-	-	-	-	-	KOM3P 4200	4200	495	0.00	-	-	-	-	0 0
KOM3C 4250	4250	1.5	0.00	-	-	-	-	-	KOM3P 4250	4250	544	0.00	-	-	-	-	0 0
KOM3C 4300	4300	1	0.00	-	-	-	50.0	-	KOM3P 4300	4300	593.5	0.00	-	-	-	-	0 0
KOM3C 4350	4350	0.5	0.00	-	-	-	-	-	KOM3P 4350	4350	643	0.00	-	-	-	-	0 0
KOM3C 4400	4400	0.5	0.00	-	-	-	-	-	KOM3P 4400	4400	692.5	0.00	-	-	-	-	0 0
KOM3C 4450	4450	0.5	0.00	-	-	-	-	-	KOM3P 4450	4450	742.5	0.00	-	-	-	-	0 0
KOM3C 4500	4500	0.5	0.00	-	-	-	-	-	KOM3P 4500	4500	792.5	0.00	-	-	-	-	0 0
KOM3C 4550	4550	0.5	0.00	-	-	-	-	-	KOM3P 4550	4550	842.5	0.00	-	-	-	-	0 0
KOM3C 4600	4600	0.5	0.00	-	-	-	-	-	KOM3P 4600	4600	892	0.00	-	-	-	-	0 0
KOM3C 4650	4650	0.5	0.00	-	-	-	-	-	KOM3P 4650	4650	942	0.00	-	-	-	-	0 0
KOM3C 4700	4700	0.5	0.00	-	-	-	-	-	KOM3P 4700	4700	992	0.00	-	-	-	-	0 0
KOM3C 4750	4750	0.5	0.00	-	-	-	-	-	KOM3P 4750	4750	1042	0.00	-	-	-	-	0 0
KOM3C 4800	4800	0.5	0.00	-	-	-	-	-	KOM3P 4800	4800	1092	0.00	-	-	-	-	0 0
KOM3C 4850	4850	0.5	0.00	-	-	-	-	-	KOM3P 4850	4850	1142	0.00	-	-	-	-	0 0
KOM3C 4900	4900	0.5	0.00	-	-	-	-	-	KOM3P 4900	4900	1192	0.00	-	-	-	-	192 0
KOM3C 4950	4950	0.5	0.00	-	-	-	-	-	KOM3P 4950	4950	1242	0.00	-	-	-	-	0 0
Jul-23 (41d 5/10/23); CSize 25; KON3 3632.00																	
KON3C 2450	2450	1178	0.00	0.0	0	0	0	0	KON3P 2450	2450	0.5	0.00	-	-	0	-	0 0
KON3C 2500	2500	1128.5	0.00	-	-	-	-	-	KON3P 2500	2500	0.5	0.00	-	-	-	-	0 0
KON3C 2550	2550	1078.5	0.00	-	-	-	-	-	KON3P 2550	2550	0.5	0.00	-	-	-	-	0 0
KON3C 2600	2600	1029	0.00	-	-	-	-	-	KON3P 2600	2600	0.5	0.00	-	-	-	-	0 0
KON3C 2650	2650	979.5	0.00	-	-	-	-	-	KON3P 2650	2650	0.5	0.00	-	-	-	-	0 0
KON3C 2700	2700	929.5	0.00	-	-	-	-	-	KON3P 2700	2700	1	0.00	-	-	-	-	0 0
KON3C 2750	2750	880.5	0.00	-	-	-	-	-	KON3P 2750	2750	1	0.00	-	-	-	-	0 0
KON3C 2800	2800	831	0.00	-	-	-	-	-	KON3P 2800	2800	2	0.00	-	-	-	-	0 0
KON3C 2850	2850	782.5	0.00	-	-	-	-	-	KON3P 2850	2850	3	0.00	-	-	-	-	0 0
KON3C 2900	2900	734	0.00	-	-	-	-	-	KON3P 2900	2900	4.5	0.00	-	-	-	-	0 0
KON3C 2950	2950	686	0.00	-	-	-	-	-	KON3P 2950	2950	6	0.00	-	-	-	-	0 0
KON3C 3000	3000	639	0.00	-	-	-	-	-	KON3P 3000	3000	9	0.00	-	-	-	-	0 0
KON3C 3050	3050	592.5	0.00	-	-	-	-	-	KON3P 3050	3050	12.5	0.00	-	-	-	-	0 0
KON3C 3100	3100	547	0.00	-	-	-	-	-	KON3P								

Implied volatility for ATM		Previous day	1D%CHG	
JUN 23	CALL	34.72	34.35	1.08
	PUT	34.72	34.35	1.08
	MEAN	34.72	34.35	1.08
JUL 23	CALL	35.01	34.67	0.98
	PUT	35.01	34.67	0.98
	MEAN	35.01	34.67	0.98
AUG 23	CALL	34.72	34.35	1.08
	PUT	34.72	34.35	1.08
	MEAN	34.72	34.35	1.08

	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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