

Underlying instrument - FCPO

Table with columns: Cont, Sett, Change, Open, High, Low, Volm, Open Int. Rows include months from JUN 23 to MAY 26 with corresponding values.

CBOT Soybean oil futures

Table with columns: Cont, Sett, Change, Open, High, Low, Volm, Open Int. Rows include months from JUL 23 to MAR 25 with corresponding values.

Source : Bloomberg

Main table with columns: Calls (Ticker, Strike, Last, 1D%, High, Low, Volm, OInt, OICh) and Puts (Ticker, Strike, Last, 1D%, High, Low, Volm, OInt, OICh). Includes sub-sections for Aug-23 and Sep-23.



KOX3C 4200	4200	57	0.00	-	-	-	-	-	KOX3P 4200	4200	763.5	0.00	-	-	-	-	-
KOX3C 4250	4250	50.5	0.00	-	-	-	-	-	KOX3P 4250	4250	806.5	0.00	-	-	-	-	-
KOX3C 4300	4300	45	0.00	-	-	-	-	-	KOX3P 4300	4300	850.5	0.00	-	-	-	-	-
KOX3C 4350	4350	39.5	0.00	-	-	-	-	-	KOX3P 4350	4350	895	0.00	-	-	-	-	-
KOX3C 4400	4400	35	0.00	-	-	-	-	-	KOX3P 4400	4400	940	0.00	-	-	-	-	-
KOX3C 4450	4450	31	0.00	-	-	-	-	-	KOX3P 4450	4450	985.5	0.00	-	-	-	-	-
KOX3C 4500	4500	27.5	0.00	-	-	-	-	-	KOX3P 4500	4500	1031.5	0.00	-	-	-	-	-
KOX3C 4550	4550	24	0.00	-	-	-	-	-	KOX3P 4550	4550	1077.5	0.00	-	-	-	-	-
KOX3C 4600	4600	21	0.00	-	-	-	-	-	KOX3P 4600	4600	1124	0.00	-	-	-	-	-
KOX3C 4650	4650	18.5	0.00	-	-	-	-	-	KOX3P 4650	4650	1171	0.00	-	-	-	-	-
KOX3C 4700	4700	16.5	0.00	-	-	-	-	-	KOX3P 4700	4700	1218.5	0.00	-	-	-	-	-
KOX3C 4750	4750	14.5	0.00	-	-	-	-	-	KOX3P 4750	4750	1266	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
AUG 23	CALL	34.55	34.36	0.55
	PUT	34.49	34.36	0.38
	MEAN	34.52	34.36	0.47
SEP 23	CALL	35.02	35.03	-0.03
	PUT	35.02	35.03	-0.03
	MEAN	35.02	35.03	-0.03
OCT 23	CALL	34.55	34.36	0.55
	PUT	34.49	34.36	0.38
	MEAN	34.52	34.36	0.47

	10Days	20Days	30Days	60Days	90Days
<b>Current</b>	30.82	31.8	34.72	32.24	31
<b>1 week ago</b>	31.77	26.94	26.54	27.85	31
<b>1 month ago</b>	35.92	32.13	29.58	32.86	35
<b>3 months ago</b>	34.96	38.56	42.84	39.78	44
<b>6 months ago</b>	55.25	42.44	55	42.88	38

Source: Bloomberg

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