

Underlying instrument - FCPO

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

CBOT Soybean oil futures

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

Source : Bloomberg

Large 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 Sep-23 and Oct-23.



KOZ3C 4200	4200	64	0.00	-	-	-	-	-	KOZ3P 4200	4200	775	0.00	-	-	-	-	-
KOZ3C 4250	4250	57	0.00	-	-	-	-	-	KOZ3P 4250	4250	817.5	0.00	-	-	-	-	-
KOZ3C 4300	4300	51	0.00	-	-	-	-	-	KOZ3P 4300	4300	861	0.00	-	-	-	-	-
KOZ3C 4350	4350	45.5	0.00	-	-	-	-	-	KOZ3P 4350	4350	905	0.00	-	-	-	-	-
KOZ3C 4400	4400	40.5	0.00	-	-	-	-	-	KOZ3P 4400	4400	949.5	0.00	-	-	-	-	-
KOZ3C 4450	4450	36	0.00	-	-	-	-	-	KOZ3P 4450	4450	994.5	0.00	-	-	-	-	-
KOZ3C 4500	4500	32	0.00	-	-	-	-	-	KOZ3P 4500	4500	1040	0.00	-	-	-	-	-
KOZ3C 4550	4550	28.5	0.00	-	-	-	-	-	KOZ3P 4550	4550	1086	0.00	-	-	-	-	-
KOZ3C 4600	4600	25.5	0.00	-	-	-	-	-	KOZ3P 4600	4600	1132.5	0.00	-	-	-	-	-
KOZ3C 4650	4650	22.5	0.00	-	-	-	-	-	KOZ3P 4650	4650	1179	0.00	-	-	-	-	-
KOZ3C 4700	4700	20	0.00	-	-	-	-	-	KOZ3P 4700	4700	1226	0.00	-	-	-	-	-
KOZ3C 4750	4750	17.5	0.00	-	-	-	-	-	KOZ3P 4750	4750	1273	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
AUG 23	CALL	34.68	35.37	-1.95
	PUT	34.68	35.32	-1.81
	MEAN	34.68	35.35	-1.88
SEP 23	CALL	35.11	35.81	-1.95
	PUT	35.11	35.81	-1.95
	MEAN	35.11	35.81	-1.95
OCT 23	CALL	34.68	35.37	-1.95
	PUT	34.68	35.32	-1.81
	MEAN	34.68	35.35	-1.88

	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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