

Underlying instrument - FCPO

Table with columns: Cont, Sett, Change, Open, High, Low, Volm, Open Int. Rows include months from AUG 23 to JUL 26.

CBOT Soybean oil futures

Table with columns: Cont, Sett, Change, Open, High, Low, Volm, Open Int. Rows include months from AUG 23 to MAY 25.

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). Sub-sections for Oct-23 and Nov-23.

Continuation of the main table with columns: Calls and Puts. Sub-sections for Nov-23.

KOF4C 4650	4650	104	0.00	-	-	-	-	-	KOF4P 4650	4650	795	0.00	-	-	-	-	-
KOF4C 4700	4700	95.5	0.00	-	-	-	-	-	KOF4P 4700	4700	836	0.00	-	-	-	-	-
KOF4C 4750	4750	87	0.00	-	-	-	-	-	KOF4P 4750	4750	877.5	0.00	-	-	-	-	-
KOF4C 4800	4800	79.5	0.00	-	-	-	-	-	KOF4P 4800	4800	919.5	0.00	-	-	-	-	-
KOF4C 4850	4850	73	0.00	-	-	-	-	-	KOF4P 4850	4850	962	0.00	-	-	-	-	-
KOF4C 4900	4900	66.5	0.00	-	-	-	-	-	KOF4P 4900	4900	1005	0.00	-	-	-	-	-
KOF4C 4950	4950	60.5	0.00	-	-	-	-	-	KOF4P 4950	4950	1048.5	0.00	-	-	-	-	-
KOF4C 5000	5000	55	0.00	-	-	-	-	-	KOF4P 5000	5000	1092.5	0.00	-	-	-	-	-
KOF4C 5050	5050	50	0.00	-	-	-	-	-	KOF4P 5050	5050	1137	0.00	-	-	-	-	-
KOF4C 5100	5100	45.5	0.00	-	-	-	-	-	KOF4P 5100	5100	1182	0.00	-	-	-	-	-
KOF4C 5150	5150	41.5	0.00	-	-	-	-	-	KOF4P 5150	5150	1227.5	0.00	-	-	-	-	-
KOF4C 5200	5200	37.5	0.00	-	-	-	-	-	KOF4P 5200	5200	1273	0.00	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
OCT 23	CALL	36.52	36.51	0.03
	PUT	36.53	36.55	-0.05
	MEAN	36.53	36.53	-0.01
NOV 23	CALL	36.98	37.01	-0.08
	PUT	37.00	37.01	-0.03
	MEAN	36.99	37.01	-0.05
DEC 23	CALL	36.52	36.51	0.03
	PUT	36.53	36.55	-0.05
	MEAN	36.53	36.53	-0.01

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

Source: Bloomberg

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