

Underlying instrument - FCPO

Table with columns: Cont, Sett, Change, Open, High, Low, Volm, Open Int. Rows include months from JUL 24 to MAY 27.

CBOT Soybean oil futures

Table with columns: Cont, Sett, Change, Open, High, Low, Volm, Open Int. Rows include months from JUL 24 to MAR 26.

Source : Bloomberg

Large table divided into 'Calls' and 'Puts' sections. Columns include Ticker, Strike, Last, 1D%, High, Low, Volm, OInt, OICh. Rows list various contracts like Sep-24 and Oct-24.

KOV4C 4100	4100	42.5	0.00	-	-	-	-	KOV4P 4100	4100	289.5	0.00	-	-	-	-
KOV4C 4150	4150	33	0.00	-	-	-	-	KOV4P 4150	4150	329.5	0.00	-	-	-	-
KOV4C 4200	4200	25	0.00	-	-	-	-	KOV4P 4200	4200	371.5	0.00	-	-	-	-
KOV4C 4250	4250	19	0.00	-	-	-	50.0	KOV4P 4250	4250	415.5	0.00	-	-	-	-
KOV4C 4300	4300	14	0.00	-	-	-	-	KOV4P 4300	4300	460.5	0.00	-	-	-	-
KOV4C 4350	4350	10.5	0.00	-	-	-	300.0	KOV4P 4350	4350	506.5	0.00	-	-	-	-
KOV4C 4400	4400	7.5	0.00	-	-	-	-	KOV4P 4400	4400	553.5	0.00	-	-	-	-
KOV4C 4450	4450	5.5	0.00	-	-	-	-	KOV4P 4450	4450	601	0.00	-	-	-	-
KOV4C 4500	4500	4	0.00	-	-	-	-	KOV4P 4500	4500	649.5	0.00	-	-	-	-
KOV4C 4550	4550	3	0.00	-	-	-	-	KOV4P 4550	4550	698	0.00	-	-	-	-
KOV4C 4600	4600	2	0.00	-	-	-	-	KOV4P 4600	4600	747	0.00	-	-	-	-
KOV4C 4650	4650	1.5	0.00	-	-	-	-	KOV4P 4650	4650	796	0.00	-	-	-	-
KOV4C 4700	4700	1	0.00	-	-	-	-	KOV4P 4700	4700	845.5	0.00	-	-	-	-
KOV4C 4750	4750	0.5	0.00	-	-	-	-	KOV4P 4750	4750	895	0.00	-	-	-	-
KOV4C 4800	4800	0.5	0.00	-	-	-	-	KOV4P 4800	4800	944.5	0.00	-	-	-	-
KOV4C 4850	4850	0.5	0.00	-	-	-	-	KOV4P 4850	4850	994.5	0.00	-	-	-	-
KOV4C 4900	4900	0.5	0.00	-	-	-	-	KOV4P 4900	4900	1044	0.00	-	-	-	-
KOV4C 4950	4950	0.5	0.00	-	-	-	-	KOV4P 4950	4950	1093.5	0.00	-	-	-	-
KOV4C 5000	5000	0.5	0.00	-	-	-	-	KOV4P 5000	5000	1143.5	0.00	-	-	-	-
KOV4C 5050	5050	0.5	0.00	-	-	-	-	KOV4P 5050	5050	1193	0.00	-	-	-	-
KOV4C 5100	5100	0.5	0.00	-	-	-	-	KOV4P 5100	5100	1243	0.00	-	-	-	-

Nov-24 (76d 9/10/24); CSize 25; KOX4 3836.00

KOX4C 2650	2650	1198	0.00	-	-	-	-	KOX4P 2650	2650	0.5	0.00	-	-	-	-
KOX4C 2700	2700	1148	0.00	-	-	-	-	KOX4P 2700	2700	0.5	0.00	-	-	-	-
KOX4C 2750	2750	1098.5	0.00	-	-	-	-	KOX4P 2750	2750	0.5	0.00	-	-	-	-
KOX4C 2800	2800	1049	0.00	-	-	-	-	KOX4P 2800	2800	0.5	0.00	-	-	-	-
KOX4C 2850	2850	999.5	0.00	-	-	-	-	KOX4P 2850	2850	0.5	0.00	-	-	-	-
KOX4C 2900	2900	950	0.00	-	-	-	-	KOX4P 2900	2900	0.5	0.00	-	-	-	-
KOX4C 2950	2950	900.5	0.00	-	-	-	-	KOX4P 2950	2950	0.5	0.00	-	-	-	-
KOX4C 3000	3000	851.5	0.00	-	-	-	-	KOX4P 3000	3000	1	0.00	-	-	-	-
KOX4C 3050	3050	802.5	0.00	-	-	-	-	KOX4P 3050	3050	2	0.00	-	-	-	-
KOX4C 3100	3100	754	0.00	-	-	-	-	KOX4P 3100	3100	3	0.00	-	-	-	-
KOX4C 3150	3150	705.5	0.00	-	-	-	-	KOX4P 3150	3150	4.5	0.00	-	-	-	-
KOX4C 3200	3200	658	0.00	-	-	-	-	KOX4P 3200	3200	6.5	0.00	-	-	-	-
KOX4C 3250	3250	611	0.00	-	-	-	-	KOX4P 3250	3250	9	0.00	-	-	-	-
KOX4C 3300	3300	565	0.00	-	-	-	-	KOX4P 3300	3300	12.5	0.00	-	-	-	-
KOX4C 3350	3350	519.5	0.00	-	-	-	-	KOX4P 3350	3350	17	0.00	-	-	-	-
KOX4C 3400	3400	476	0.00	-	-	-	-	KOX4P 3400	3400	23	0.00	-	-	-	-
KOX4C 3450	3450	433.5	0.00	-	-	-	-	KOX4P 3450	3450	30.5	0.00	-	-	-	-
KOX4C 3500	3500	393	0.00	-	-	-	-	KOX4P 3500	3500	39.5	0.00	-	-	-	-
KOX4C 3550	3550	354	0.00	-	-	-	-	KOX4P 3550	3550	50	0.00	-	-	-	-
KOX4C 3600	3600	317	0.00	-	-	-	-	KOX4P 3600	3600	63	0.00	-	-	-	-
KOX4C 3650	3650	282.5	0.00	-	-	-	-	KOX4P 3650	3650	78	0.00	-	-	-	-
KOX4C 3700	3700	250	0.00	-	-	-	-	KOX4P 3700	3700	95	0.00	-	-	-	-
KOX4C 3750	3750	220	0.00	-	-	-	-	KOX4P 3750	3750	115	0.00	-	-	-	-
KOX4C 3800	3800	192.5	0.00	-	-	-	-	KOX4P 3800	3800	137	0.00	-	-	-	-
KOX4C 3850	3850	167	0.00	-	-	-	-	KOX4P 3850	3850	161	0.00	-	-	-	-
KOX4C 3900	3900	144.5	0.00	-	-	-	-	KOX4P 3900	3900	188	0.00	-	-	-	-
KOX4C 3950	3950	123.5	0.00	-	-	-	-	KOX4P 3950	3950	217	0.00	-	-	-	-
KOX4C 4000	4000	105.5	0.00	-	-	-	-	KOX4P 4000	4000	248.5	0.00	-	-	-	-
KOX4C 4050	4050	89.5	0.00	-	-	-	-	KOX4P 4050	4050	282	0.00	-	-	-	-
KOX4C 4100	4100	75	0.00	-	-	-	-	KOX4P 4100	4100	317.5	0.00	-	-	-	-
KOX4C 4150	4150	63	0.00	-	-	-	-	KOX4P 4150	4150	355	0.00	-	-	-	-
KOX4C 4200	4200	52	0.00	-	-	-	200.0	KOX4P 4200	4200	394	0.00	-	-	-	-
KOX4C 4250	4250	43	0.00	-	-	-	-	KOX4P 4250	4250	434.5	0.00	-	-	-	-
KOX4C 4300	4300	35.5	0.00	-	-	-	150.0	KOX4P 4300	4300	476.5	0.00	-	-	-	-
KOX4C 4350	4350	29	0.00	-	-	-	-	KOX4P 4350	4350	519.5	0.00	-	-	-	-
KOX4C 4400	4400	23.5	0.00	-	-	-	-	KOX4P 4400	4400	563.5	0.00	-	-	-	-
KOX4C 4450	4450	19	0.00	-	-	-	-	KOX4P 4450	4450	609	0.00	-	-	-	-
KOX4C 4500	4500	15	0.00	-	-	-	-	KOX4P 4500	4500	654.5	0.00	-	-	-	-
KOX4C 4550	4550	12	0.00	-	-	-	-	KOX4P 4550	4550	701.5	0.00	-	-	-	-
KOX4C 4600	4600	9.5	0.00	-	-	-	-	KOX4P 4600	4600	748.5	0.00	-	-	-	-
KOX4C 4650	4650	7.5	0.00	-	-	-	-	KOX4P 4650	4650	796	0.00	-	-	-	-
KOX4C 4700	4700	6	0.00	-	-	-	-	KOX4P 4700	4700	844	0.00	-	-	-	-
KOX4C 4750	4750	4.5	0.00	-	-	-	-	KOX4P 4750	4750	892.5	0.00	-	-	-	-
KOX4C 4800	4800	3.5	0.00	-	-	-	-	KOX4P 4800	4800	941	0.00	-	-	-	-
KOX4C 4850	4850	2.5	0.00	-	-	-	-	KOX4P 4850	4850	990	0.00	-	-	-	-
KOX4C 4900	4900	2	0.00	-	-	-	-	KOX4P 4900	4900	1039	0.00	-	-	-	-
KOX4C 4950	4950	1.5	0.00	-	-	-	-	KOX4P 4950	4950	1088	0.00	-	-	-	-
KOX4C 5000	5000	1	0.00	-	-	-	-	KOX4P 5000	5000	1137.5	0.00	-	-	-	-
KOX4C 5050	5050	1	0.00	-	-	-	-	KOX4P 5050	5050	1187	0.00	-	-	-	-
KOX4C 5100	5100	0.5	0.00	-	-	-	-	KOX4P 5100	5100	1236.5	0.00	-	-	-	-

Dec-24 (106d 10/10/24); CSize 25; KOZ4 3854.00

KOZ4C 2650	2650	1213	0.00	-	-	-	-	KOZ4P 2650	2650	0.5	0.00	-	-	-	-
KOZ4C 2700	2700	1163.5	0.00	-	-	-	-	KOZ4P 2700	2700	0.5	0.00	-	-	-	-
KOZ4C 2750	2750	1114	0.00	-	-	-	-	KOZ4P 2750	2750	0.5	0.00	-	-	-	-
KOZ4C 2800	2800	1064.5	0.00	-	-	-	-	KOZ4P 2800	2800	0.5	0.00	-	-	-	-
KOZ4C 2850	2850	1015.5	0.00	-	-	-	-	KOZ4P 2850	2850	1	0.00	-	-	-	-
KOZ4C 2900	2900	966.5	0.00	-	-	-	-	KOZ4P 2900	2900	1.5	0.00	-	-	-	-
KOZ4C 2950	2950	917.5	0.00	-	-	-	-	KOZ4P 2950	2950	2	0.00	-	-	-	-
KOZ4C 3000	3000	869	0.00	-	-	-	-	KOZ4P 3000	3000	3	0.00	-	-	-	-
KOZ4C 3050	3050	821	0.00	-	-	-	-	KOZ4P 3050	3050	4.5	0.00	-	-	-	-
KOZ4C 3100	3100	773	0.00	-	-	-	-	KOZ4P 3100	3100	6.5	0.00	-	-	-	-
KOZ4C 3150	3150	726	0.00	-	-	-	-	KOZ4P 3150	3150	8.5	0.00	-	-	-	-
KOZ4C 3200	3200	679.5	0.00	-	-	-	-	KOZ4P 3200	3200	11.5	0.00	-	-	-	-
KOZ4C 3250	3250	634	0.00	-	-	-	-	KOZ4P 3250	3250	15.5	0.00	-	-	-	-
KOZ4C 3300	3300	589.5	0.00	-	-	-	-	KOZ4P 3300	3300	20.5	0.00	-	-	-	-
KOZ4C 3350	3350	546	0.00	-	-	-	-	KOZ4P 3350	3350	26.5	0.00	-	-	-	-
KOZ4C 3400	3400	503.5	0.00	-	-	-	-	KOZ4P 3400	3400	34	0.00	-	-	-	-
KOZ4C 3450	3450	463	0.00	-	-	-	-	KOZ4P 3450	3450	42.5	0.00	-	-	-	-
KOZ4C 3500	3500	423.5	0.00	-	-	-	-	KOZ4P 3500	3500	53	0.00	-	-	-	550
KOZ4C 3550	3550	386	0.00	-	-	-	-	KOZ4P 3550	3550	65	0.00	-	-	-	-
KOZ4C 3600	3600	350.5	0.00	-	-	-	-	KOZ4P 3600	3600	79	0.00	-	-	-	-
KOZ4C 3650	3650	316.5	0.00	-	-	-	-	KOZ4P 3650	3650	95	0.00	-	-	-	-
KOZ4C 3700	3700	285	0.00	-	-	-	-	KOZ4P 3700	3700	112.5	0.00	-	-	-	-
KOZ4C 3750	3750	255.5	0.00	-	-	-	-	KOZ4P 3750	3750	132.5	0.00	-	-	-	-
KOZ4C 3800	3800	227.5	0.00	-	-	-	-	KOZ4P 3800	3800	154.5	0.00	-	-	-	-
KOZ4C 3850	3850	202	0.00	-	-	-	-	KOZ4P 3850	3850	178.5	0.00	-	-	-	-
KOZ4C 3900	3900	178.5	0.00	-	-	-	-	KOZ4P 3900	3900	204.5	0.00	-	-	-	-

KOZ4C 4950	4950	5	0.00	-	-	-	-	-	KOZ4P 4950	4950	1071	0.00	-	-	-	-	-
KOZ4C 5000	5000	4	0.00	-	-	-	-	-	KOZ4P 5000	5000	1119.5	0.00	-	-	-	-	-
KOZ4C 5050	5050	3.5	0.00	-	-	-	-	-	KOZ4P 5050	5050	1168.5	0.00	-	-	-	-	-
KOZ4C 5100	5100	2.5	0.00	-	-	-	-	-	KOZ4P 5100	5100	1217	0.00	-	-	-	-	-

Implied volatility for ATM		Previous day	1D%CHG	
SEP 24	CALL	23.42	23.36	0.26
	PUT	23.41	23.36	0.21
	MEAN	23.42	23.36	0.24
OCT 24	CALL	23.46	23.39	0.30
	PUT	23.46	23.39	0.30
	MEAN	23.46	23.39	0.30
NOV 24	CALL	23.42	23.36	0.26
	PUT	23.41	23.36	0.21
	MEAN	23.42	23.36	0.24

	10Days	20Days	30Days	60Days	90Days
Current	29.24	33.21	33.64	32.22	31
1 week ago	33.31	29.55	28.28	28.9	30
1 month ago	38.22	32.62	30.19	30.88	35
3 months ago	40.80	34.91	44.15	39.09	45
6 months ago	56.82	46.05	47.08	44.39	39

Source: Bloomberg

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