

Last Few Days Analysis

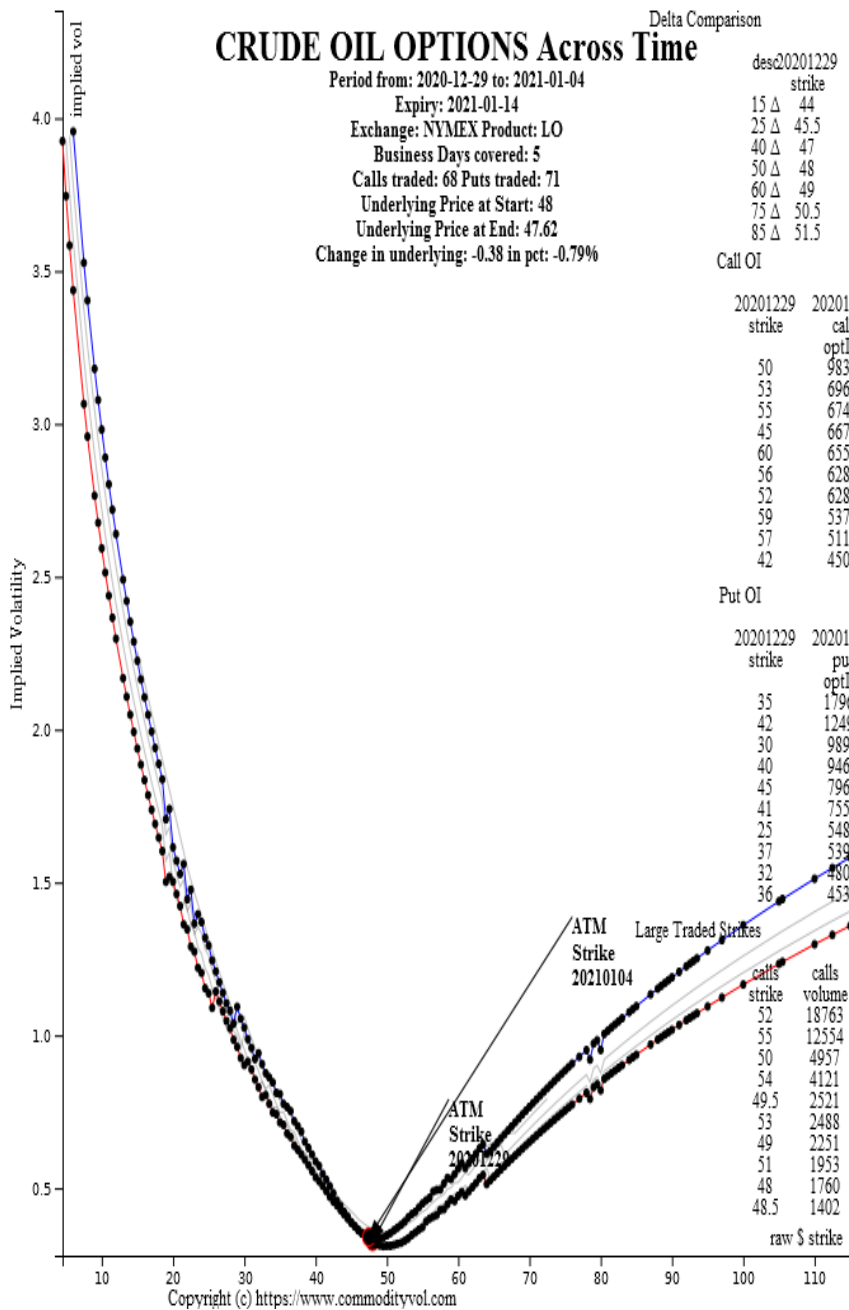
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Models Included:Black

Calendars Included:Business

Products:NYMEX|LO CRUDE OIL OPTIONS

user:Some User



### CRUDE OIL OPTIONS Across Time

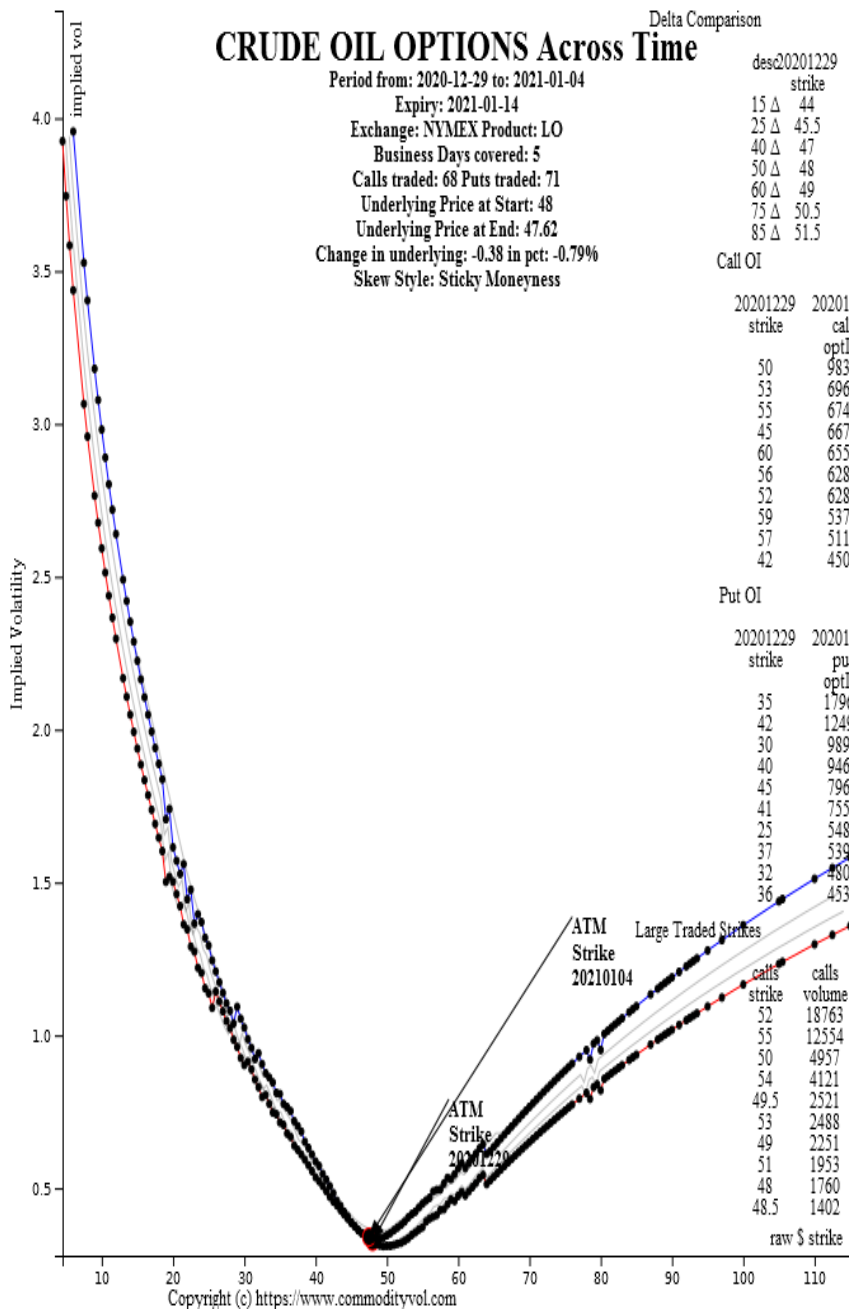
Delta Comparison  
 Period from: 2020-12-29 to: 2021-01-04  
 Expiry: 2021-01-14  
 Exchange: NYMEX Product: LO  
 Business Days covered: 5  
 Calls traded: 68 Puts traded: 71  
 Underlying Price at Start: 48  
 Underlying Price at End: 47.62  
 Change in underlying: -0.38 in pct: -0.79%

desc	20201229 strike	20201229 vol	20201229 delta	20210104 strike	20210104 vol	20210104 delta
15 Δ	44	41.4%	15.7%	44	42.3%	15.1%
25 Δ	45.5	37.5%	24.4%	45.5	37.6%	24.9%
40 Δ	47	34.5%	37.5%	47	34.4%	40.7%
50 Δ	48	32.6%	48.6%	47.5	34.0%	47.2%
60 Δ	49	31.3%	60.6%	48.5	33.4%	60.2%
75 Δ	50.5	31.1%	76.2%	50	34.6%	76.2%
85 Δ	51.5	31.8%	83.6%	51.5	37.1%	86.0%

20201229 strike	20201229 call optInt	20201229 vol	20210104 strike	20210104 call optInt	20210104 vol
50	9831	31.1%	50	10297	34.6%
53	6965	33.6%	52	9882	38.0%
55	6742	37.2%	53	6989	40.4%
45	6670	38.6%	45	6660	38.9%
60	6554	47.4%	60	6544	56.4%
56	6288	40.0%	56	6195	46.9%
52	6284	32.1%	55	5794	45.0%
59	5379	46.3%	59	5379	52.9%
57	5119	41.2%	57	5119	49.4%
42	4507	47.1%	54	4501	42.3%

20201229 strike	20201229 put optInt	20201229 vol	20210104 strike	20210104 put optInt	20210104 vol
35	17965	80.8%	35	17822	71.5%
42	12492	50.7%	42	12028	47.1%
30	9891	102.5%	30	9908	90.3%
40	9466	58.7%	40	9900	53.6%
45	7969	38.9%	45	8578	38.6%
41	7556	54.7%	41	7557	50.7%
25	5488	129.4%	25	5484	113.7%
37	5390	71.9%	37	5429	63.9%
32	4806	94.1%	43	5228	44.4%
36	4533	76.5%	32	4808	83.0%

calls strike	calls volume	puts strike	puts volume
52	18763	45	6039
55	12554	48	4512
50	4957	47	3670
54	4121	42	3019
49.5	2521	43	2985
53	2488	46	2651
49	2251	39.5	2370
51	1953	43.5	2070
48	1760	44	2026
48.5	1402	46.5	1867



### CRUDE OIL OPTIONS Across Time

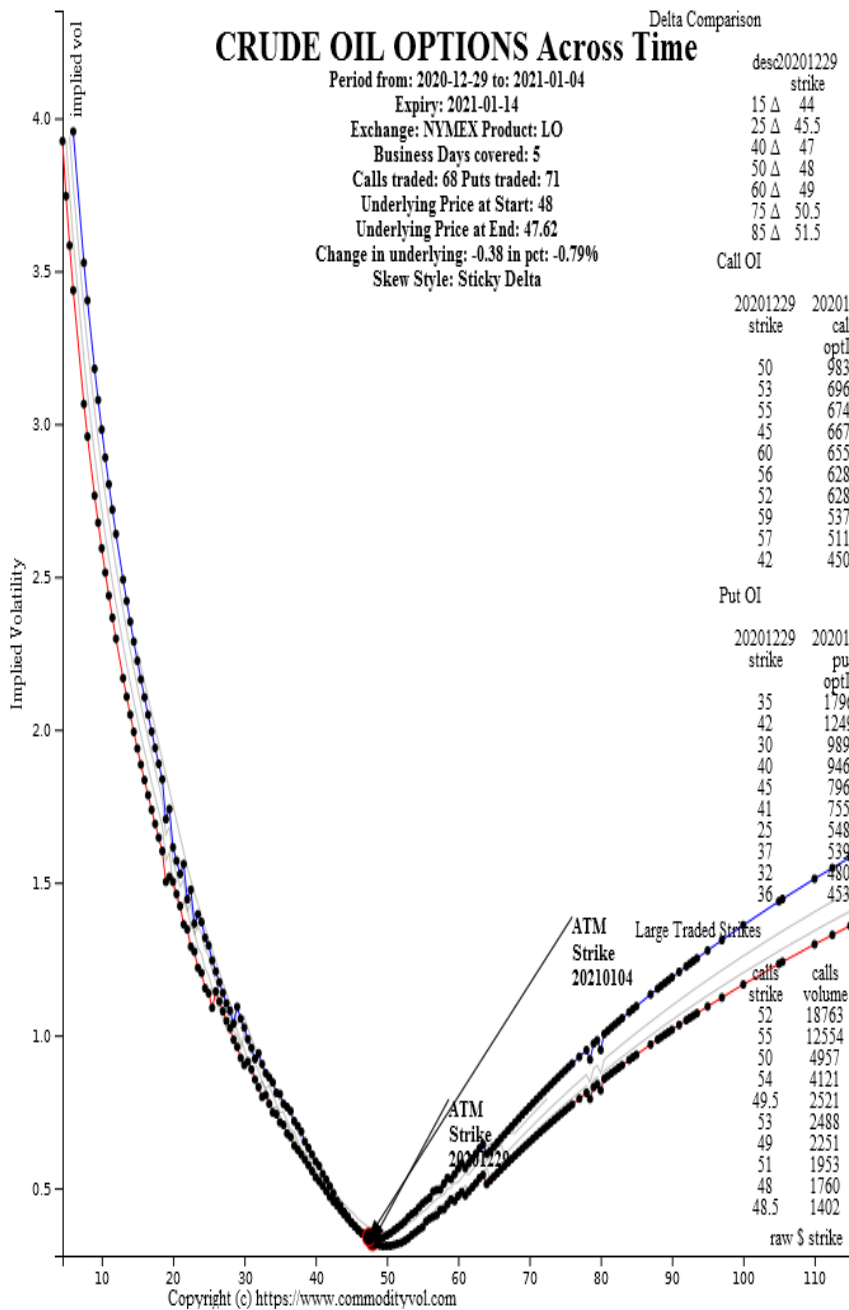
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 Skew Style: Sticky Moneyness

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35	17965	80.8%	35	17822	71.5%
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40	9466	58.7%	40	9900	53.6%
45	7969	38.9%	45	8578	38.6%
41	7556	54.7%	41	7557	50.7%
25	5488	129.4%	25	5484	113.7%
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53	2488	46	2651
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20201229		20201229		20201229		20210104		20210104		20210104	
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20201229		20201229		20201229		20210104		20210104		20210104	
strike	put	optInt	vol	strike	put	optInt	strike	put	optInt	vol	
35	17965	80.8%	35	17822	71.5%						
42	12492	50.7%	42	12028	47.1%						
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