kenanga

KENANGA FUTURES SDN BHD Company No. 353603-X

FCPO Futures - OPTION
Daily Preview
June 25, 2020

Underlying instrument - FCPO

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 20	2,542	0	2,530	2,551	2,530	192	3,680
AUG 20	2,485	-22	2,494	2,513	2,480	2,947	20,576
SEP 20	2,436	-30	2,450	2,472	2,435	17,211	44,376
OCT 20	2,410	-36	2,433	2,450	2,410	4,833	25,944
NOV 20	2,405	-35	2,426	2,445	2,403	2,877	29,132
DEC 20	2,406	-35	2,426	2,446	2,405	2,256	21,010
JAN 21	2,413	-36	2,435	2,448	2,413	880	17,382
FEB 21	2,418	-32	2,438	2,450	2,418	811	5,830
MAR 21	2,420	-31	2,439	2,451	2,422	658	13,336
APR 21	2,419	-31	2,435	2,443	2,419	334	888
MAY 21	2,420	-32	2,438	2,445	2,417	497	8,712
JUN 21	2,424	-32	2,422	2,424	2,422	44	94
JUL 21	2,425	-33	2,430	2,430	2,430	16	1,972
SEP 21	2,440	-47	2,440	2,440	2,440	21	802
NOV 21	2,442	-47	2,436	2,441	2,432	94	124
JAN 22	2,442	-47	-	-	-	-	1
MAR 22	2,442	-47	-	-	-	-	0
MAY 22	2,442	-47	-	-	-	-	0
JUL 22	2,442	-47	-	-	-	-	0
SEP 22	2,442	-47	-	-	-	-	0
NOV 22	2,442	-47	-	-	-	-	0
JAN 23	2,442	-47	-	-	-	-	0
MAR 23	2,442	-47	-	-	-	-	0
MAY 23	2,442	-47	-	-	-	-	0

CBOT Soybean oil futures

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUL 20	27.65	-0.52	28.19	28.28	27.62	43,263	53,945
AUG 20	27.85	-0.52	28.36	28.47	27.81	31,254	57,665
SEP 20	28.01	-0.52	28.51	28.63	27.97	6,568	48,599
OCT 20	28.18	-0.52	28.66	28.79	28.15	3,388	23,996
DEC 20	28.50	-0.54	29.00	29.14	28.46	40,055	154,584
JAN 21	28.74	-0.55	29.23	29.38	28.71	4,788	28,256
MAR 21	28.93	-0.51	29.50	29.52	28.90	2,821	37,568
MAY 21	29.09	-0.48	29.57	29.57	29.05	2,092	26,468
JUL 21	29.27	-0.46	29.74	29.75	29.21	1,512	15,277
AUG 21	29.35	-0.45	29.59	29.59	29.30	32	2,345
SEP 21	29.40	-0.43	29.62	29.62	29.29	272	1,703
OCT 21	29.38	-0.39	29.58	29.58	29.31	147	2,808
DEC 21	29.51	-0.38	29.91	29.96	29.40	253	6,189
JAN 22	29.70	-0.38	-	-	-	-	253
MAR 22	29.91	-0.39	-	-	-	-	180

Source : Bloomberg

Calls

Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Sep-20 (15d 7/10/20); CSize 25; KOU0 2436.00								
KOU0C 1450	1450	985	-2.96	-	-	-	-	-
KOU0C 1500	1500	935	-3.11	-	-	-	-	-
KOU0C 1550	1550	885	-3.28	-	-	-	-	-
KOU0C 1600	1600	835.5	-3.41	-	-	-	-	-
KOU0C 1650	1650	785.5	-3.62	-	-	-	-	-
KOU0C 1700	1700	735.5	-3.92	-	-	-	-	-
KOU0C 1750	1750	685.5	-4.19	-	-	-	-	-
KOU0C 1800	1800	635.5	-4.51	-	-	-	-	-
KOU0C 1850	1850	585.5	-4.87	-	-	-	-	-
KOU0C 1900	1900	535.5	-5.31	-	-	-	-	-
KOU0C 1950	1950	485.5	-5.82	-	-	-	-	-
KOU0C 2000	2000	435.5	-6.44	-	-	-	-	-
KOU0C 2050	2050	385.5	-7.22	-	-	-	-	-
KOU0C 2100	2100	336	-8.07	-	-	-	-	-
KOU0C 2150	2150	286	-9.49	-	-	-	500.0	-
KOU0C 2200	2200	237	-11.07	-	-	-	-	-
KOU0C 2250	2250	189.5	-13.27	-	-	-	-	-
KOU0C 2300	2300	145	-15.70	-	-	-	-	-
KOU0C 2350	2350	105	-19.23	-	-	-	-	-
KOU0C 2400	2400	71.5	-22.70	-	-	-	200.0	-
KOU0C 2450	2450	45.5	-27.20	-	-	-	500.0	-
KOU0C 2500	2500	26.5	-32.05	-	-	-	500.0	-
KOU0C 2550	2550	14.5	-36.96	-	-	-	-	-
KOU0C 2600	2600	7	-44.00	-	-	-	-	-
KOU0C 2650	2650	3.5	-46.15	-	-	-	-	-
KOU0C 2700	2700	1.5	-50.00	-	-	-	-	-
KOU0C 2750	2750	0.5	-66.67	-	-	-	-	-
KOU0C 2800	2800	0.5	0.00	-	-	-	-	-
KOU0C 2850	2850	0.5	0.00	-	-	-	-	-
KOU0C 2900	2900	0.5	0.00	-	-	-	-	-
KOU0C 2950	2950	0.5	0.00	-	-	-	-	-
KOU0C 3000	3000	0.5	0.00	-	-	-	-	-
KOU0C 3050	3050	0.5	0.00	-	-	-	-	-
KOU0C 3100	3100	0.5	0.00	-	-	-	-	-
KOU0C 3150	3150	0.5	0.00	-	-	-	-	-
KOU0C 3200	3200	0.5	0.00	-	-	-	-	-
KOU0C 3250	3250	0.5	0.00	-	-	-	-	-
KOU0C 3300	3300	0.5	0.00	-	-	-	-	-
KOU0C 3350	3350	0.5	0.00	-	-	-	-	-
KOU0C 3400	3400	0.5	0.00	-	-	-	-	-
Oct-20 (46d 8/10/20); CSize 25; KOV0 2410.00								
KOV0C 1500	1500	907.5	-3.82	0.0	0	0	0	0
KOV0C 1550	1550	858	-3.97	-	-	-	-	-
KOV0C 1600	1600	808	-4.21	-	-	-	-	-
KOV0C 1650	1650	758	-4.53	-	-	-	-	-
KOV0C 1700	1700	708	-4.84	-	-	-	-	-
KOV0C 1750	1750	658.5	-5.12	-	-	-	-	-
KOV0C 1800	1800	608.5	-5.59	-	-	-	-	-
KOV0C 1850	1850	558.5	-6.06	-	-	-	-	-
KOV0C 1900	1900	509	-6.52	-	-	-	-	-
KOV0C 1950	1950	459.5	-7.17	-	-	-	-	-
KOV0C 2000	2000	410.5	-7.86	-	-	-	-	-
KOV0C 2050	2050	362	-8.82	-	-	-	-	-
KOV0C 2100	2100	314.5	-9.89	-	-	-	-	-
KOV0C 2150	2150	269	-11.07	-	-	-	-	-
KOV0C 2200	2200	226	-12.40	-	-	-	-	-
KOV0C 2250	2250	186	-13.89	-	-	-	-	-
KOV0C 2300	2300	150	-15.49	-	-	-	-	-
KOV0C 2350	2350	118	-17.19	-	-	-	-	-
KOV0C 2400	2400	91	-18.75	-	-	-	-	-
KOV0C 2450	2450	68	-21.39	-	-	-	-	-
KOV0C 2500	2500	50	-23.08	-	-	-	-	-
KOV0C 2550	2550	35.5	-25.26	-	-	-	200.0	-
KOV0C 2600	2600	25	-26.47	-	-	-	800.0	-
KOV0C 2650	2650	17	-29.17	-	-	-	-	-
KOV0C 2700	2700	11	-33.33	-	-	-	-	-
KOV0C 2750	2750	7	-36.36	-	-	-	-	-
KOV0C 2800	2800	4.5	-35.71	-	-	-	-	-
KOV0C 2850	2850	3	-33.33	-	-	-	-	-
KOV0C 2900	2900	1.5	-50.00	-	-	-	-	-
KOV0C 2950	2950	1	-33.33	-	-	-	-	-
KOV0C 3000	3000	0.5	-50.00	-	-	-	-	-
KOV0C 3050	3050	0.5	0.00	-	-	-	-	-
KOV0C 3100	3100	0.5	0.00	-	-	-	-	-
KOV0C 3150	3150	0.5	0.00	-	-	-	-	-
KOV0C 3200	3200	0.5	0.00	-	-	-	-	-

Puts

Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
KOU0P 1450	1450	0.5	0.00	-	-	-	-	-
KOU0P 1500	1500	0.5	0.00	-	-	-	-	-
KOU0P 1550	1550	0.5	0.00	-	-	-	-	-
KOU0P 1600	1600	0.5	0.00	-	-	-	-	-
KOU0P 1650	1650	0.5	0.00	-	-	-	-	-
KOU0P 1700	1700	0.5	0.00	-	-	-	-	-
KOU0P 1750	1750	0.5	0.00	-	-	-	-	-
KOU0P 1800	1800	0.5	0.00	-	-	-	-	-
KOU0P 1850	1850	0.5	0.00	-	-	-	-	-
KOU0P 1900	1900	0.5	0.00	-	-	-	-	-
KOU0P 1950	1950	0.5	0.00	-	-	-	-	-
KOU0P 2000	2000	0.5	0.00	-	-	-	-	-
KOU0P 2050	2050	0.5	0.00	-	-	-	-	-
KOU0P 2100	2100	0.5	0.00	-	-	-	-	-
KOU0P 2150	2150	0.5	0.00	-	-	-	-	-
KOU0P 2200	2200	1.5	50.00	-	-	-	-	-
KOU0P 2250	2250	4	60.00	-	-	-	300	-
KOU0P 2300	2300	9	38.46	-	-	-	-	-
KOU0P 2350	2350	19	35.71	-	-	-	-	-
KOU0P 2400	2400	35.5	33.96	-	-	-	-	-
KOU0P 2450	2450	59.5	27.96	-	-	-	500	-
KOU0P 2500	2500	90.5	23.97	-	-	-	500	-
KOU0P 2550	2550	128.5	20.09	-	-	-	-	-
KOU0P 2600	2600	171	16.72	-	-	-	-	-
KOU0P 2650	2650	217	14.21	-	-	-	-	-
KOU0P 2700	2700	265	12.05	-	-	-	400	-
KOU0P 2750	2750	314.5	10.35	-	-	-	-	-
KOU0P 2800	2800	364	8.98	-	-	-	-	-
KOU0P 2850	2850	413.5	7.68	-	-	-	-	-
KOU0P 2900	2900	463.5	6.92	-	-	-	-	-
KOU0P 2950	2950	513.5	6.20	-	-	-	-	-
KOU0P 3000	3000	563.5	5.62	-	-	-	-	-
KOU0P 3050	3050	613.5	5.14	-	-	-	-	-
KOU0P 3100	3100	663.5	4.74	-	-	-	-	-
KOU0P 3150	3150	713.5	4.39	-	-	-	-	-
KOU0P 3200	3200	763.5	4.09	-	-	-	-	-
KOU0P 3250	3250	813.5	3.83	-	-	-	-	-
KOU0P 3300	3300	863	3.60	-	-	-	-	-
KOU0P 3350	3350	913	3.40	-	-	-	-	-
KOU0P 3400	3400	963	3.22	-	-	-	-	-
KOV0P 1500	1500	0.5	0.00	-	-	0	-	-
KOV0P 1550	1550	0.5	0.00	-	-	-	-	-
KOV0P 1600	1600	0.5	0.00	-	-	-	-	-
KOV0P 1650	1650	0.5	0.00	-	-	-	-	-
KOV0P 1700	1700	0.5	0.00	-	-	-	-	-
KOV0P 1750	1750	0.5	0.00	-	-	-	-	-
KOV0P 1800	1800	0.5	0.00	-	-	-	-	-
KOV0P 1850	1850	0.5	0.00	-	-	-	-	-
KOV0P 1900	1900	0.5	0.00	-	-	-	-	-
KOV0P 1950	1950	0.5	0.00	-	-	-	-	-
KOV0P 2000	2000	1.5	50.00	-	-	-	-	-
KOV0P 2050	2050	3	50.00	-	-	-	-	-
KOV0P 2100	2100	5.5	37.50	-	-	-	1,000	-
KOV0P 2150	2150	10	42.86	-	-	-	50	-
KOV0P 2200	2200	16.5	32.00	-	-	-	-	-
KOV0P 2250	2250	26.5	29.27	-	-	-	-	-
KOV0P 2300	2300	40.5	28.57	-	-	-	-	-
KOV0P 2350	2350	58.5	24.47	-	-	-	-	-
KOV0P 2400	2400	81	21.80	-	-	-	-	-
KOV0P 2450	2450	108	19.34	-	-	-	-	-
KOV0P 2500	2500	139.5	17.72	-	-	-	200	-
KOV0P 2550	2550	175.5	15.84	-	-	-	200	-
KOV0P 2600	2600	214.5	14.40	-	-	-	150	-
KOV0P 2650	2650	256	12.53	-	-	-	200	-
KOV0P 2700	2700	300.5	11.50	-	-	-	150	-
KOV0P 2750	2750	346.5	10.35	-	-	-	200	-
KOV0P 2800	2800	393.5	9.31	-	-	-	200	-
KOV0P 2850	2850	441.5	8.34	-	-	-	-	-
KOV0P 2900	2900	490.5	7.68	-	-	-	-	-
KOV0P 2950	2950	539.5	6.94	-	-	-	-	-
KOV0P 3000	3000	589	6.41	-	-	-	-	-
KOV0P 3050	3050	638.5	5.89	-	-	-	-	-
KOV0P 3100	3100	688.5	5.52	-	-	-	-	-
KOV0P 3150	3150	738	5.05	-	-	-	-	-
KOV0P 3200	3200	788	4.79	-	-	-	-	-

KOV0C 3250	3250	0.5	0.00	-	-	-	-	-	KOV0P 3250	3250	838	4.49	-	-	-	-	-
KOV0C 3300	3300	0.5	0.00	-	-	-	-	-	KOV0P 3300	3300	887.5	4.17	-	-	-	-	-
KOV0C 3350	3350	0.5	0.00	-	-	-	-	-	KOV0P 3350	3350	937.5	3.99	-	-	-	-	-
Nov-20 (77d 9/10/20); CSize 25; KOX0 2405.00																		
KOX0C 1450	1450	951	-3.50	-	-	-	-	-	KOX0P 1450	1450	0.5	0.00	-	-	-	-	-
KOX0C 1500	1500	901	-3.74	-	-	-	-	-	KOX0P 1500	1500	0.5	0.00	-	-	-	-	-
KOX0C 1550	1550	851.5	-3.89	-	-	-	-	-	KOX0P 1550	1550	0.5	0.00	-	-	-	-	-
KOX0C 1600	1600	801.5	-4.18	-	-	-	-	-	KOX0P 1600	1600	0.5	0.00	-	-	-	-	-
KOX0C 1650	1650	752	-4.39	-	-	-	-	-	KOX0P 1650	1650	0.5	0.00	-	-	-	-	-
KOX0C 1700	1700	702	-4.75	-	-	-	-	-	KOX0P 1700	1700	0.5	0.00	-	-	-	-	-
KOX0C 1750	1750	652.5	-5.02	-	-	-	-	-	KOX0P 1750	1750	0.5	0.00	-	-	-	-	-
KOX0C 1800	1800	602.5	-5.49	-	-	-	-	-	KOX0P 1800	1800	0.5	0.00	-	-	-	-	-
KOX0C 1850	1850	553.5	-5.87	-	-	-	-	-	KOX0P 1850	1850	0.5	0.00	-	-	-	-	-
KOX0C 1900	1900	504	-6.41	-	-	-	-	-	KOX0P 1900	1900	1.5	50.00	-	-	-	-	-
KOX0C 1950	1950	455.5	-7.04	-	-	-	-	-	KOX0P 1950	1950	2.5	25.00	-	-	-	-	-
KOX0C 2000	2000	408	-7.59	-	-	-	-	-	KOX0P 2000	2000	4.5	28.57	-	-	-	50	-
KOX0C 2050	2050	361.5	-8.37	-	-	-	-	-	KOX0P 2050	2050	8	33.33	-	-	-	-	-
KOX0C 2100	2100	316.5	-9.18	-	-	-	-	-	KOX0P 2100	2100	13	30.00	-	-	-	-	-
KOX0C 2150	2150	274	-10.02	-	-	-	1,000.0	-	KOX0P 2150	2150	20	25.00	-	-	-	1,000	-
KOX0C 2200	2200	234	-11.03	-	-	-	-	-	KOX0P 2200	2200	30	25.00	-	-	-	-	-
KOX0C 2250	2250	197	-12.05	-	-	-	-	-	KOX0P 2250	2250	42.5	21.43	-	-	-	-	-
KOX0C 2300	2300	163.5	-13.26	-	-	-	-	-	KOX0P 2300	2300	59	20.41	-	-	-	-	-
KOX0C 2350	2350	133.5	-14.42	-	-	-	-	-	KOX0P 2350	2350	79	18.80	-	-	-	-	-
KOX0C 2400	2400	107.5	-15.69	-	-	-	-	-	KOX0P 2400	2400	102.5	16.48	-	-	-	-	-
KOX0C 2450	2450	85.5	-16.59	-	-	-	-	-	KOX0P 2450	2450	130	15.56	-	-	-	-	-
KOX0C 2500	2500	66.5	-18.40	-	-	-	-	-	KOX0P 2500	2500	161	14.18	-	-	-	200	-
KOX0C 2550	2550	51	-19.69	-	-	-	-	-	KOX0P 2550	2550	195.5	13.01	-	-	-	-	-
KOX0C 2600	2600	38.5	-21.43	-	-	-	200.0	-	KOX0P 2600	2600	233	11.75	-	-	-	150	-
KOX0C 2650	2650	29	-21.62	-	-	-	-	-	KOX0P 2650	2650	272.5	10.77	-	-	-	200	-
KOX0C 2700	2700	21	-23.64	-	-	-	-	-	KOX0P 2700	2700	315	9.95	-	-	-	150	-
KOX0C 2750	2750	15.5	-24.39	-	-	-	-	-	KOX0P 2750	2750	359	9.12	-	-	-	200	-
KOX0C 2800	2800	11	-26.67	-	-	-	-	-	KOX0P 2800	2800	404	8.17	-	-	-	200	-
KOX0C 2850	2850	7.5	-28.57	-	-	-	-	-	KOX0P 2850	2850	450.5	7.52	-	-	-	-	-
KOX0C 2900	2900	5.5	-26.67	-	-	-	-	-	KOX0P 2900	2900	498	6.98	-	-	-	-	-
KOX0C 2950	2950	3.5	-36.36	-	-	-	-	-	KOX0P 2950	2950	546.5	6.53	-	-	-	-	-
KOX0C 3000	3000	2.5	-28.57	-	-	-	-	-	KOX0P 3000	3000	595	6.06	-	-	-	-	-
KOX0C 3050	3050	1.5	-40.00	-	-	-	-	-	KOX0P 3050	3050	644	5.57	-	-	-	-	-
KOX0C 3100	3100	1	-33.33	-	-	-	-	-	KOX0P 3100	3100	693	5.16	-	-	-	-	-
KOX0C 3150	3150	0.5	-50.00	-	-	-	-	-	KOX0P 3150	3150	742.5	4.87	-	-	-	-	-
KOX0C 3200	3200	0.5	0.00	-	-	-	-	-	KOX0P 3200	3200	792	4.55	-	-	-	-	-
KOX0C 3250	3250	0.5	0.00	-	-	-	-	-	KOX0P 3250	3250	841.5	4.28	-	-	-	-	-
KOX0C 3300	3300	0.5	0.00	-	-	-	-	-	KOX0P 3300	3300	891.5	4.09	-	-	-	-	-
KOX0C 3350	3350	0.5	0.00	-	-	-	-	-	KOX0P 3350	3350	941	3.86	-	-	-	-	-
Dec-20 (106d 10/9/20); CSize 25; KOZ0 2406.00																		
KOZ0C 1550	1550	851	-3.90	-	-	-	-	-	KOZ0P 1550	1550	0.5	0.00	-	-	-	-	-
KOZ0C 1600	1600	801.5	-4.13	-	-	-	-	-	KOZ0P 1600	1600	0.5	0.00	-	-	-	-	-
KOZ0C 1650	1650	751.5	-4.45	-	-	-	-	-	KOZ0P 1650	1650	0.5	0.00	-	-	-	-	-
KOZ0C 1700	1700	702	-4.68	-	-	-	-	-	KOZ0P 1700	1700	0.5	0.00	-	-	-	-	-
KOZ0C 1750	1750	652.5	-5.02	-	-	-	-	-	KOZ0P 1750	1750	0.5	0.00	-	-	-	-	-
KOZ0C 1800	1800	603.5	-5.41	-	-	-	-	-	KOZ0P 1800	1800	1	100.00	-	-	-	-	-
KOZ0C 1850	1850	554.5	-5.86	-	-	-	-	-	KOZ0P 1850	1850	2	33.33	-	-	-	-	-
KOZ0C 1900	1900	506	-6.30	-	-	-	-	-	KOZ0P 1900	1900	3	20.00	-	-	-	-	-
KOZ0C 1950	1950	458.5	-6.90	-	-	-	-	-	KOZ0P 1950	1950	5.5	37.50	-	-	-	-	-
KOZ0C 2000	2000	412.5	-7.41	-	-	-	-	-	KOZ0P 2000	2000	9	28.57	-	-	-	1,000	-
KOZ0C 2050	2050	367.5	-8.01	-	-	-	-	-	KOZ0P 2050	2050	13.5	22.73	-	-	-	-	-
KOZ0C 2100	2100	324.5	-8.72	-	-	-	-	-	KOZ0P 2100	2100	20	21.21	-	-	-	-	-
KOZ0C 2150	2150	283.5	-9.57	-	-	-	-	-	KOZ0P 2150	2150	29	20.83	-	-	-	-	-
KOZ0C 2200	2200	245.5	-10.24	-	-	-	-	-	KOZ0P 2200	2200	40.5	19.12	-	-	-	-	-
KOZ0C 2250	2250	210	-11.21	-	-	-	-	-	KOZ0P 2250	2250	55	18.28	-	-	-	-	-
KOZ0C 2300	2300	178	-11.88	-	-	-	500.0	-	KOZ0P 2300	2300	72.5	16.94	-	-	-	500	-
KOZ0C 2350	2350	149	-12.87	-	-	-	50.0	-	KOZ0P 2350	2350	93.5	16.15	-	-	-	50	-
KOZ0C 2400	2400	123.5	-13.64	-	-	-	-	-	KOZ0P 2400	2400	117.5	14.63	-	-	-	-	-
KOZ0C 2450	2450	101	-14.77	-	-	-	-	-	KOZ0P 2450	2450	144.5	13.33	-	-	-	-	-
KOZ0C 2500	2500	81.5	-15.98	-	-	-	1,500.0	-	KOZ0P 2500	2500	175	12.18	-	-	-	700	-
KOZ0C 2550	2550	65.5	-16.56	-	-	-	200.0	-	KOZ0P 2550	2550	208.5	11.50	-	-	-	200	-
KOZ0C 2600	2600	51.5	-18.25	-	-	-	-	-	KOZ0P 2600	2600	244.5	10.63	-	-	-	150	-
KOZ0C 2650	2650	40.5	-19.00	-	-	-	-	-	KOZ0P 2650	2650	283	9.69	-	-	-	200	-
KOZ0C 2700	2700	31.5	-20.25	-	-	-	-	-	KOZ0P 2700	2700	323.5	9.11	-	-	-	150	-
KOZ0C 2750	2750	24	-21.31	-	-	-	-	-	KOZ0P 2750	2750	366	8.44	-	-	-	200	-
KOZ0C 2800	2800	18	-23.40	-	-	-	-	-	KOZ0P 2800	2800	410	7.75	-	-	-	200	-
KOZ0C 2850	2850	13.5	-25.00	-	-	-	-	-	KOZ0P 2850	2850	455	7.18	-	-	-	-	-
KOZ0C 2900	2900	10	-25.93	-	-	-	-	-	KOZ0P 2900	2900	501.5	6.82	-	-	-	-	-
KOZ0C 2950	2950	7.5	-25.00	-	-	-	-	-	KOZ0P 2950	2950	548.5	6.30	-	-	-	-	-
KOZ0C 3000	3000	5.5	-26.67	-	-	-	-	-	KOZ0P 3000	3000	596	5.86	-	-	-	-	-
KOZ0C 3050	3050	4	-27.27	-	-	-	-	-	KOZ0P 3050	3050	644	5.40	-	-	-	-	-
KOZ0C 3100	3100	3	-25.00	-	-	-	-	-	KOZ0P 3100	3100	692.5	5.08	-	-	-	-	-
KOZ0C 3150	3150	2	-33.33	-	-	-	-	-	KOZ0P 3150	3150	741.5	4.81	-	-	-	-	-
KOZ0C 3200	3200	1.5	-25.00	-	-	-	-	-	KOZ0P 3200	3200	790.5	4.49	-	-	-	-	-
KOZ0C 3250	3250	1	-33.33	-	-	-	-	-	KOZ0P 3250	3250	840	4.28	-	-	-	-	-
KOZ0C 3300	3300	0.5	-50.00	-	-	-	-	-	KOZ0P 3300	3300	889.5	4.04	-	-	-	-	-
KOZ0C 3350	3350	0.5	0.00	-	-	-	-	-	KOZ0P 3350	3350	939	3.81	-	-	-	-	-

Implied volatility for ATM			Previous day	1D%CHG
SEP 20	CALL	23.80	23.97	-0.71
	PUT	23.82	24.02	-0.83
	MEAN	23.81	24.00	-0.77
OCT 20	CALL	25.22	25.70	-1.87
	PUT	25.22	25.69	-1.83
	MEAN	25.22	25.70	-1.85
NOV 20	CALL	23.97	24.51	-2.20
	PUT	24.02	24.51	-2.00
	MEAN	24.00	24.51	-2.10

	10Days	20Days	30Days	60Days	90Days
Current	25.93	22.62	23.03	22.77	21
1 week ago	13.60	16.4	20.92	19.27	18
1 month ago	19.66	18.97	16.38	16.89	19
3 months ago	14.77	19.09	22.97	21.59	21
6 months ago	13.16	14.54	19.24	17.61	20

Source: Bloomberg

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