

FIS FFA Options Report

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Monday 28th November 2022

Weekly Options Summary

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Pretty calm week overall as people celebrated the Thanksgiving Holiday in the US and the rest of us enjoyed World Cup football four times a day.

General play was again looking at the upside as people see there is very little more that these markets can go down where as the upside offers a great deal of opportunity.

CAPE SIZE: The theme of the week was simply *More of the same* as people continued to pick bottoms and position themselves for a move to the upside. The Q2 15/20/25k call fly was the pick of the week as \$340 was paid 4 times for a total of 150dpm. We also saw the Q2 22/6k Collar trade \$50 150dpm to the call. Both went within \$50 of our levels and so no sheet changes will be made.

Let's hope everyone is right and we don't see anyone getting sticky fingers. I think we can all agree that the Cape market is a loss less fun down at these levels.

PANAMAX: Continuation of the Upside bandwagon—but not with as much brute force. Dec22 11000 Put and 13000 Call both purchased well above sheets sees us raise vol from 82 to 94. Q2Q3 10k Put gets sold resulting in us slightly lowering vol out in the back end of the curve. The 2h23 11/17k CS gets bought in 150 dpm as people look to the upside.

SUPRAMAX: The only thing more boring than the Supramax market right now is Kim Kardashians opinion on a Balenciaga commercial as once again we don't see a single trade go through the market. Whoever it is that trades these, wherever you are, please come back. We don't mind what you did, you have nothing to fear, we will get over it. We miss you, we need you, and we just want you home safely.



Overview

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Capesize — Options Curves

| Parameters | | | | | | | | | |
|------------|--------|-------|-------|-------|-------|--------|-------|-------|-------|
| Term | FUTS | S.D. | -0.50 | -0.25 | -0.10 | 0.00 | 0.10 | 0.25 | 0.50 |
| Nov 22 | 11,625 | 1,098 | 9.90 | 7.70 | 4.40 | 150.00 | -2.20 | -3.30 | -3.30 |
| Dec 22 | 11,825 | 1,043 | 9.00 | 7.00 | 4.00 | 140.00 | -2.00 | -3.00 | -3.50 |
| Jan 23 | 7,125 | 606 | 7.20 | 5.60 | 3.20 | 135.00 | -1.60 | -2.40 | -2.80 |
| Feb 23 | 5,125 | 436 | 7.20 | 5.60 | 3.20 | 135.00 | -1.60 | -2.40 | -2.80 |
| Q1 23 | 6,475 | 551 | 7.20 | 5.60 | 3.20 | 135.00 | -1.60 | -2.40 | -2.80 |
| Q2 23 | 9,875 | 653 | 4.32 | 3.36 | 1.92 | 105.00 | -1.30 | -2.30 | -2.60 |
| Q3 23 | 15,375 | 678 | 2.50 | 2.00 | 1.40 | 70.00 | -1.30 | -2.30 | -3.00 |
| Cal 23 | 11,700 | 700 | 4.13 | 3.24 | 1.98 | 95.00 | -1.38 | -2.33 | -2.85 |
| Cal 24 | 12,500 | 394 | 2.50 | 2.00 | 1.20 | 50.00 | -1.30 | -2.30 | -3.00 |

| Weekly Trades | | | | | | | | |
|---------------|-----------------------------------------------------|-------|-------|-------|-------|------|-----|---------|
| Date | Trade | Price | Delta | Gamma | Theta | Vega | Rho | Epsilon |
| Thu 24 Nov | Cape Q2 15/20/25k Call Fly x10,250 trades 340 | 340 | -0.24 | -0.02 | 4 | -9 | 91 | -2.2 |
| Thu 24 Nov | Cape Dec22 10k C x11500 trades 2000 30dpm | 2000 | 0.74 | 0.10 | -62 | 7 | 157 | -6.0 |
| Thu 24 Nov | Cape Q2 22/6k Collar x10,500 trades 50 150dpm | 50 | 0.36 | 0.01 | -2 | 7 | 340 | -1.5 |
| Tue 22 Nov | Cape Q2 15/20/25k Call Fly x10,250 trades 340 90dpm | 340 | -0.24 | -0.02 | 4 | -9 | 109 | -2.2 |

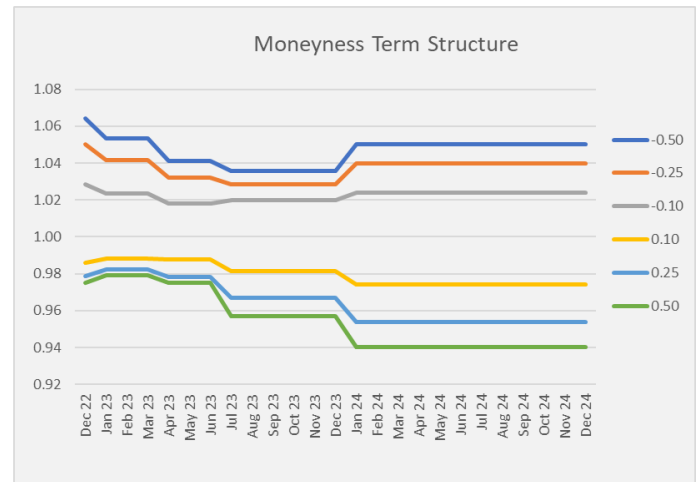
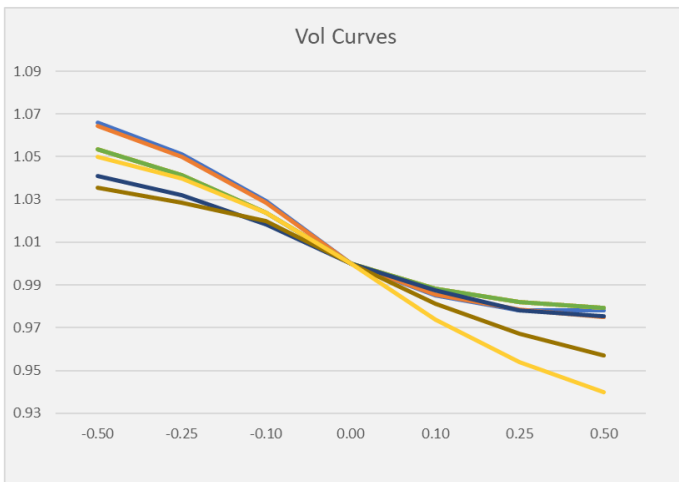
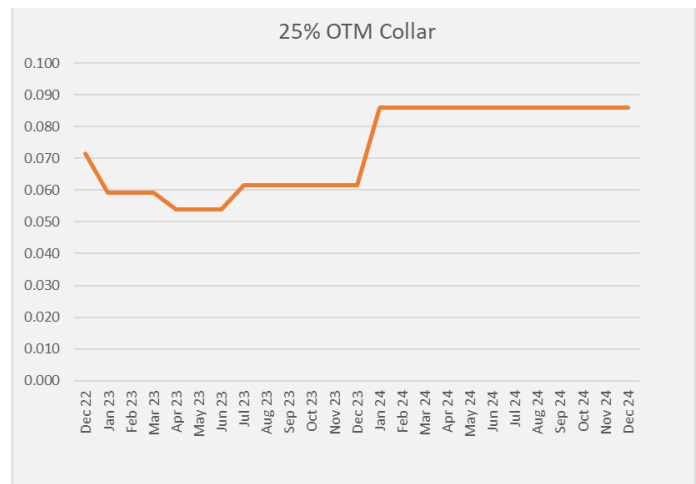
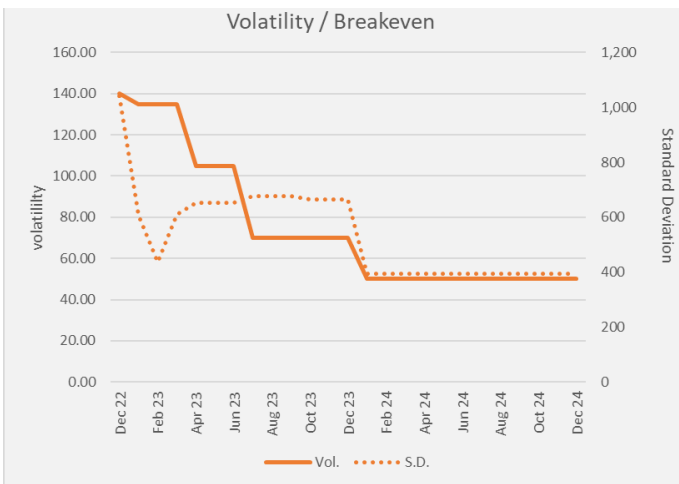


Chart sources: FIS

Panamax — Options Curves

| Parameters | | | | | | | | | |
|------------|--------|------|-------|-------|-------|-------|-------|-------|-------|
| Term | FUTS | S.D. | -0.50 | -0.25 | -0.10 | 0.00 | 0.10 | 0.25 | 0.50 |
| Nov 22 | 13,050 | 806 | 3.00 | 1.90 | 0.90 | 98.00 | -0.75 | -1.00 | -0.50 |
| Dec 22 | 12,525 | 742 | 3.00 | 1.90 | 0.90 | 94.00 | -0.75 | -1.00 | -0.50 |
| Jan 23 | 10,650 | 470 | 3.00 | 1.90 | 0.90 | 70.00 | -0.75 | -1.00 | -0.50 |
| Q1 23 | 11,200 | 616 | 3.00 | 1.90 | 0.90 | 87.33 | -0.75 | -1.00 | -0.50 |
| Q2 23 | 13,125 | 480 | 2.25 | 1.70 | 0.85 | 58.00 | -0.80 | -1.25 | -0.80 |
| Q3 23 | 12,500 | 409 | 2.25 | 1.70 | 0.85 | 52.00 | -0.80 | -1.25 | -0.80 |
| Cal 23 | 12,125 | 439 | 2.40 | 1.75 | 0.86 | 57.50 | -0.81 | -1.19 | -0.76 |
| Cal 24 | 11,200 | 332 | 2.00 | 1.50 | 0.80 | 47.00 | -1.00 | -1.25 | -1.00 |

| Weekly Trades | | | | | | | | |
|---------------|------------------------------------------------|-------|-------|-------|-------|------|-------|---------|
| Date | | Price | Delta | Gamma | Theta | Vega | Rho | Epsilon |
| Fri 25 Nov | Pmx Dec22 13k C x11900 trades 500 30dpm | 500 | 0.31 | 0.19 | -6 | 7 | 324 | -0.3 |
| Wed 23 Nov | Pmx Dec22 11k P x11250 trades 700 180dpm | 700 | -0.41 | 0.19 | -45 | 8 | 354 | -2.4 |
| Tue 22 Nov | Pmx Q2,3 10k P x12,100 trades 950 20dpm | 950 | -0.25 | 0.06 | -5 | 30 | 783 | -0.9 |
| Mon 21 Nov | Pmx 2H23 11/17k CS x11750 trades \$1800 150dpm | 1800 | 0.35 | 0.00 | 0 | 3 | -1366 | -1.1 |

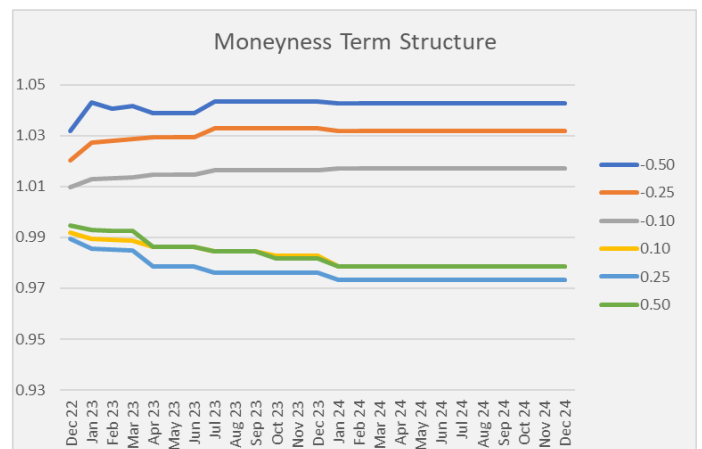
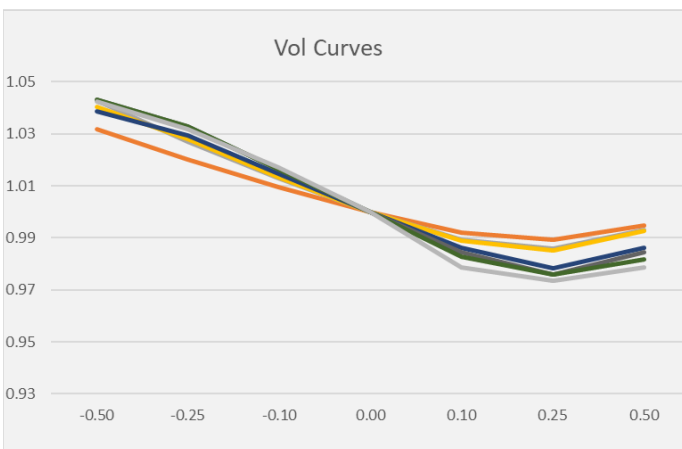
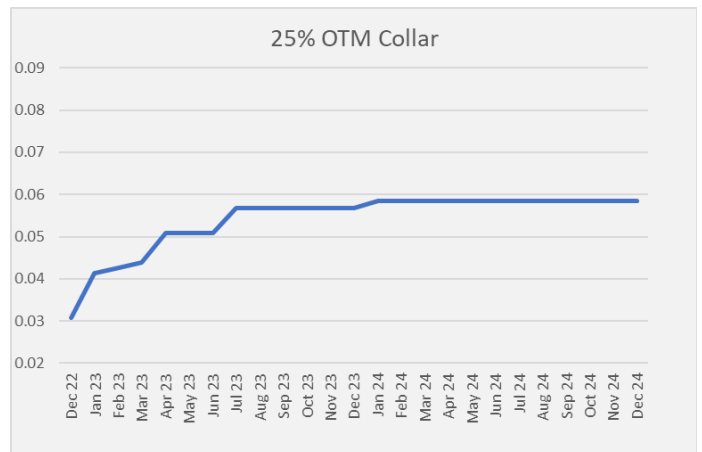
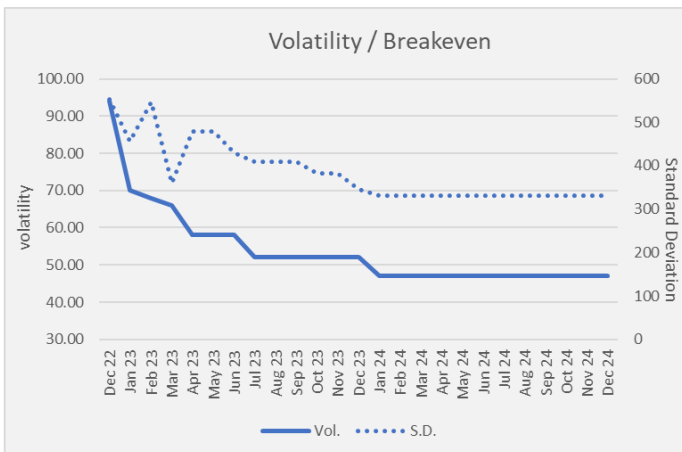


Chart sources: FIS

Panamax — Option Price Indications

| Nov 22 | | | | | | | Dec 22 | | | | | | | Jan 23 | | | | | | |
|--------|--------|----|--------|------|------|-------|--------|--------|----|--------|------|------|-------|--------|--------|----|--------|------|------|-------|
| 13,050 | | | | | | | 12,525 | | | | | | | 10,650 | | | | | | |
| STRIKE | C | d | P | d | VOL | B.E. | STRIKE | C | d | P | d | VOL | B.E. | STRIKE | C | d | P | d | VOL | B.E. |
| 1,500 | 13,046 | 2 | 0 | 0 | 1.34 | 127 | 1,500 | 11,088 | 95 | 0 | (0) | 1.09 | 103 | 1,500 | 9,082 | 99 | 0 | (0) | 0.80 | 75 |
| 3,000 | 11,546 | 2 | 0 | 0 | 1.30 | 245 | 3,000 | 9,592 | 95 | 0 | (0) | 1.07 | 202 | 3,000 | 7,593 | 99 | 0 | (0) | 0.78 | 148 |
| 4,500 | 10,046 | 2 | 0 | 0 | 1.25 | 355 | 4,500 | 8,097 | 95 | 0 | (0) | 1.05 | 297 | 4,500 | 6,105 | 99 | 0 | (0) | 0.77 | 217 |
| 6,000 | 8,546 | 2 | 0 | 0 | 1.21 | 456 | 6,000 | 6,602 | 95 | 0 | (0) | 1.03 | 389 | 6,000 | 4,629 | 98 | 14 | (1) | 0.75 | 284 |
| 7,500 | 7,046 | 2 | 0 | 0 | 1.16 | 548 | 7,500 | 5,107 | 95 | 0 | (0) | 1.01 | 477 | 7,500 | 3,231 | 92 | 104 | (7) | 0.74 | 349 |
| 9,000 | 5,546 | 2 | 0 | 0 | 1.11 | 631 | 9,000 | 3,618 | 94 | 7 | (1) | 0.99 | 562 | 9,000 | 2,036 | 77 | 399 | (22) | 0.72 | 410 |
| 10,500 | 4,046 | 2 | 0 | 0 | 1.07 | 706 | 10,500 | 2,205 | 86 | 89 | (9) | 0.97 | 644 | 10,500 | 1,139 | 57 | 990 | (42) | 0.70 | 465 |
| 12,000 | 2,546 | 2 | 0 | 0 | 1.02 | 771 | 12,000 | 1,070 | 63 | 449 | (32) | 0.95 | 720 | 12,000 | 573 | 36 | 1,913 | (63) | 0.69 | 522 |
| 13,500 | 859 | 14 | 0 | (0) | 0.97 | 826 | 13,500 | 388 | 33 | 1,263 | (62) | 0.93 | 791 | 13,500 | 279 | 21 | 3,108 | (79) | 0.70 | 593 |
| 15,000 | 0 | 0 | 640 | (14) | 0.99 | 938 | 15,000 | 115 | 13 | 2,485 | (82) | 0.94 | 887 | 15,000 | 132 | 11 | 4,449 | (88) | 0.70 | 665 |
| 16,500 | 0 | 0 | 2,139 | (14) | 1.01 | 1,053 | 16,500 | 29 | 4 | 3,894 | (91) | 0.95 | 985 | 16,500 | 61 | 6 | 5,868 | (94) | 0.71 | 738 |
| 18,000 | 0 | 0 | 3,639 | (14) | 1.03 | 1,173 | 18,000 | 6 | 1 | 5,367 | (94) | 0.96 | 1,084 | 18,000 | 28 | 3 | 7,324 | (96) | 0.72 | 813 |
| 19,500 | 0 | 0 | 5,138 | (14) | 1.06 | 1,297 | 19,500 | 1 | 0 | 6,857 | (95) | 0.96 | 1,185 | 19,500 | 13 | 1 | 8,797 | (98) | 0.72 | 889 |
| 21,000 | 0 | 0 | 6,637 | (14) | 1.08 | 1,424 | 21,000 | 0 | 0 | 8,351 | (95) | 0.97 | 1,287 | 21,000 | 6 | 1 | 10,279 | (99) | 0.73 | 966 |
| 22,500 | 0 | 0 | 8,136 | (14) | 1.10 | 1,556 | 22,500 | 0 | 0 | 9,846 | (95) | 0.98 | 1,391 | 22,500 | 3 | 0 | 11,765 | (99) | 0.74 | 1,044 |
| 24,000 | 0 | 0 | 9,636 | (14) | 1.12 | 1,691 | 24,000 | 0 | 0 | 11,341 | (95) | 0.99 | 1,497 | 24,000 | 2 | 0 | 13,252 | (99) | 0.74 | 1,123 |
| 25,500 | 0 | 0 | 11,135 | (14) | 1.14 | 1,831 | 25,500 | 0 | 0 | 12,836 | (95) | 1.00 | 1,604 | 25,500 | 1 | 0 | 14,740 | (99) | 0.75 | 1,204 |
| 27,000 | 0 | 0 | 12,634 | (14) | 1.16 | 1,975 | 27,000 | 0 | 0 | 14,332 | (95) | 1.01 | 1,713 | 27,000 | 0 | 0 | 16,229 | (99) | 0.76 | 1,286 |
| 28,500 | 0 | 0 | 14,134 | (14) | 1.18 | 2,122 | 28,500 | 0 | 0 | 15,827 | (95) | 1.02 | 1,823 | 28,500 | 0 | 0 | 17,718 | (99) | 0.76 | 1,369 |
| 30,000 | 0 | 0 | 15,633 | (14) | 1.20 | 2,274 | 30,000 | 0 | 0 | 17,322 | (95) | 1.02 | 1,935 | 30,000 | 0 | 0 | 19,206 | (99) | 0.77 | 1,454 |
| Q1 23 | | | | | | | Q2 23 | | | | | | | Q3 23 | | | | | | |
| 11,200 | | | | | | | 13,125 | | | | | | | 12,500 | | | | | | |
| STRIKE | C | d | P | d | VOL | B.E. | P | C | d | P | d | VOL | B.E. | P | C | d | P | d | VOL | B.E. |
| 1,500 | 9,597 | 99 | 0 | (0) | 0.75 | 71 | 1,500 | 11,383 | 98 | 0 | (0) | 0.64 | 60 | 1,500 | 10,659 | 97 | 0 | (0) | 0.57 | 54 |
| 3,000 | 8,113 | 99 | 0 | (0) | 0.74 | 140 | 3,000 | 9,914 | 98 | 0 | (0) | 0.63 | 120 | 3,000 | 9,207 | 97 | 2 | (0) | 0.57 | 108 |
| 4,500 | 6,637 | 98 | 8 | (1) | 0.73 | 208 | 4,500 | 8,453 | 98 | 8 | (0) | 0.63 | 179 | 4,500 | 7,775 | 96 | 23 | (1) | 0.57 | 161 |
| 6,000 | 5,201 | 96 | 56 | (3) | 0.73 | 274 | 6,000 | 7,029 | 96 | 52 | (2) | 0.63 | 237 | 6,000 | 6,410 | 93 | 112 | (4) | 0.56 | 213 |
| 7,500 | 3,870 | 89 | 208 | (10) | 0.72 | 339 | 7,500 | 5,694 | 92 | 186 | (6) | 0.62 | 295 | 7,500 | 5,172 | 88 | 327 | (9) | 0.56 | 265 |
| 9,000 | 2,726 | 78 | 548 | (21) | 0.71 | 402 | 9,000 | 4,500 | 85 | 461 | (13) | 0.62 | 352 | 9,000 | 4,097 | 80 | 705 | (17) | 0.56 | 317 |
| 10,500 | 1,822 | 62 | 1,128 | (37) | 0.70 | 462 | 10,500 | 3,482 | 75 | 912 | (22) | 0.62 | 409 | 10,500 | 3,195 | 71 | 1,257 | (26) | 0.56 | 367 |
| 12,000 | 1,163 | 46 | 1,953 | (53) | 0.68 | 518 | 12,000 | 2,637 | 65 | 1,536 | (33) | 0.61 | 463 | 12,000 | 2,447 | 61 | 1,962 | (36) | 0.55 | 414 |
| 13,500 | 719 | 32 | 2,993 | (67) | 0.67 | 574 | 13,500 | 1,948 | 54 | 2,315 | (44) | 0.60 | 512 | 13,500 | 1,834 | 51 | 2,803 | (46) | 0.54 | 457 |
| 15,000 | 439 | 22 | 4,197 | (77) | 0.67 | 635 | 15,000 | 1,407 | 44 | 3,243 | (54) | 0.59 | 559 | 15,000 | 1,363 | 42 | 3,786 | (55) | 0.53 | 501 |
| 16,500 | 269 | 14 | 5,511 | (84) | 0.67 | 700 | 16,500 | 1,018 | 35 | 4,323 | (63) | 0.59 | 611 | 16,500 | 1,019 | 34 | 4,895 | (63) | 0.53 | 549 |
| 18,000 | 165 | 10 | 6,891 | (89) | 0.68 | 766 | 18,000 | 748 | 27 | 5,521 | (71) | 0.59 | 669 | 18,000 | 774 | 27 | 6,104 | (70) | 0.53 | 601 |
| 19,500 | 102 | 6 | 8,312 | (93) | 0.68 | 833 | 19,500 | 551 | 21 | 6,793 | (76) | 0.59 | 729 | 19,500 | 591 | 22 | 7,374 | (75) | 0.53 | 654 |
| 21,000 | 63 | 4 | 9,756 | (95) | 0.68 | 900 | 21,000 | 408 | 17 | 8,119 | (81) | 0.60 | 788 | 21,000 | 453 | 18 | 8,689 | (79) | 0.53 | 708 |
| 22,500 | 39 | 3 | 11,217 | (96) | 0.68 | 968 | 22,500 | 303 | 13 | 9,483 | (85) | 0.60 | 848 | 22,500 | 349 | 14 | 10,039 | (83) | 0.54 | 761 |
| 24,000 | 24 | 2 | 12,686 | (97) | 0.68 | 1,035 | 24,000 | 227 | 10 | 10,876 | (88) | 0.60 | 909 | 24,000 | 271 | 11 | 11,415 | (85) | 0.54 | 816 |
| 25,500 | 15 | 1 | 14,161 | (98) | 0.69 | 1,104 | 25,500 | 171 | 8 | 12,289 | (90) | 0.60 | 970 | 25,500 | 212 | 9 | 12,809 | (88) | 0.54 | 870 |
| 27,000 | 10 | 1 | 15,639 | (98) | 0.69 | 1,172 | 27,000 | 130 | 6 | 13,716 | (92) | 0.61 | 1,031 | 27,000 | 167 | 7 | 14,217 | (89) | 0.54 | 925 |
| 28,500 | 6 | 1 | 17,119 | (98) | 0.69 | 1,242 | 28,500 | 100 | 5 | 15,154 | (93) | 0.61 | 1,093 | 28,500 | 132 | 6 | 15,636 | (91) | 0.55 | 981 |
| 30,000 | 4 | 0 | 18,601 | (99) | 0.69 | 1,311 | 30,000 | 77 | 4 | 16,600 | (94) | 0.61 | 1,156 | 30,000 | 105 | 5 | 17,063 | (92) | 0.55 | 1,037 |
| Cal 23 | | | | | | | Cal 24 | | | | | | | | | | | | | |
| 12,125 | | | | | | | 11,200 | | | | | | | | | | | | | |
| P | C | d | P | d | VOL | B.E. | VOL | C | d | P | d | VOL | B.E. | | | | | | | |
| 1,500 | 10,350 | 97 | 0 | (0) | 0.63 | 60 | 1,500 | 9,066 | 93 | 1 | (0) | 0.49 | 47 | | | | | | | |
| 3,000 | 8,891 | 97 | 3 | (0) | 0.74 | 140 | 3,000 | 7,687 | 93 | 23 | (1) | 0.49 | 93 | | | | | | | |
| 4,500 | 7,454 | 96 | 27 | (1) | 0.73 | 208 | 4,500 | 6,393 | 90 | 131 | (4) | 0.49 | 139 | | | | | | | |
| 6,000 | 6,083 | 94 | 117 | (4) | 0.73 | 274 | 6,000 | 5,244 | 85 | 384 | (9) | 0.49 | 185 | | | | | | | |
| 7,500 | 4,832 | 88 | 327 | (10) | 0.72 | 339 | 7,500 | 4,263 | 78 | 805 | (16) | 0.49 | 230 | | | | | | | |
| 9,000 | 3,748 | 79 | 704 | (18) | 0.71 | 402 | 9,000 | 3,439 | 70 | 1,383 | (24) | 0.48 | 274 | | | | | | | |
| 10,500 | 2,848 | 68 | 1,266 | (29) | 0.70 | 462 | 10,500 | 2,756 | 62 | 2,102 | (32) | 0.48 | 316 | | | | | | | |
| 12,000 | 2,125 | 57 | 2,004 | (40) | 0.68 | 518 | 12,000 | 2,183 | 53 | 2,930 | (40) | 0.47 | 354 | | | | | | | |
| 13,500 | 1,557 | 46 | 2,898 | (51) | 0.67 | 574 | 13,500 | 1,712 | 46 | 3,862 | (48) | 0.46 | 391 | | | | | | | |
| 15,000 | 1,137 | 37 | 3,938 | (61) | 0.67 | 635 | 15,000 | 1,367 | 39 | 4,919 | (55) | 0.46 | 432 | | | | | | | |
| 16,500 | 838 | 29 | 5,101 | (68) | 0.67 | 700 | 16,500 | 1,101 | 33 | 6,054 | (60) | 0.46 | 477 | | | | | | | |
| 18,000 | 628 | 23 | 6,352 | (74) | 0.68 | 766 | 18,000 | 895 | 28 | 7,250 | (65) | 0.46 | 521 | | | | | | | |
| 19,500 | 474 | 18 | 7,660 | (79) | 0.68 | 833 | 19,500 | 732 | 24 | 8,489 | (70) | 0.46 | 566 | | | | | | | |
| 21,000 | 361 | 14 | 9,008 | (83) | 0.68 | 900 | 21,000 | 602 | 20 | 9,761 | (73) | 0.46 | 611 | | | | | | | |
| 22,500 | 277 | 11 | 10,385 | (86) | 0.68 | 968 | 22,500 | 498 | 17 | 11,059 | (76) | 0.46 | 656 | | | | | | | |
| 24,000 | 215 | 9 | 11,784 | (88) | 0.68 | 1,035 | 24,000 | 414 | 15 | 12,377 | (79) | 0.46 | 701 | | | | | | | |
| 25,500 | 168 | 7 | 13,198 | (90) | 0.69 | 1,104 | 25,500 | 347 | 13 | 13,711 | (81) | 0.47 | 747 | | | | | | | |
| 27,000 | 132 | 6 | 14,624 | (91) | 0.69 | 1,172 | 27,000 | 292 | 11 | 15,058 | (82) | 0.47 | 793 | | | | | | | |
| 28,500 | 105 | 5 | 16,058 | (93) | 0.69 | 1,242 | 28,500 | 247 | 9 | 16,415 | (84) | 0.47 | 839 | | | | | | | |
| 30,000 | 84 | 4 | 17,498 | (93) | 0.69 | 1,311 | 30,000 | 210 | 8 | 17,780 | (85) | 0.47 | 885 | | | | | | | |

*please note that all prices are indicative, for live pricing please get in contact

Supramax — Options Curves

| Parameters | | | | | | | | | |
|------------|--------|------|-------|-------|-------|-------|-------|-------|-------|
| Term | FUTS | S.D. | -0.50 | -0.25 | -0.10 | 0.00 | 0.10 | 0.25 | 0.50 |
| Nov 22 | 13,500 | 646 | 6.00 | 5.50 | 3.00 | 76.00 | -3.00 | -5.50 | -7.00 |
| Dec 22 | 13,050 | 612 | 6.00 | 5.50 | 3.00 | 74.50 | -3.00 | -5.50 | -6.00 |
| Jan 23 | 11,175 | 470 | 4.80 | 4.40 | 2.40 | 66.75 | -2.40 | -4.40 | -4.50 |
| Q1 23 | 11,225 | 472 | 4.80 | 4.40 | 2.40 | 66.75 | -2.40 | -4.40 | -4.50 |
| Q2 23 | 12,450 | 510 | 3.84 | 3.52 | 1.92 | 65.00 | -1.92 | -3.52 | -3.00 |
| Q3 23 | 12,700 | 505 | 3.07 | 2.82 | 1.54 | 63.13 | -1.54 | -2.82 | -2.40 |
| Cal 23 | 11,981 | 486 | 3.70 | 3.39 | 1.85 | 64.44 | -1.85 | -3.39 | -3.08 |

| Weekly Trades | | | | | | | | |
|---------------|-------|-------|-------|-------|-------|------|-----|---------|
| Date | Trade | Price | Delta | Gamma | Theta | Vega | Rho | Epsilon |
| | | | | | | | | |

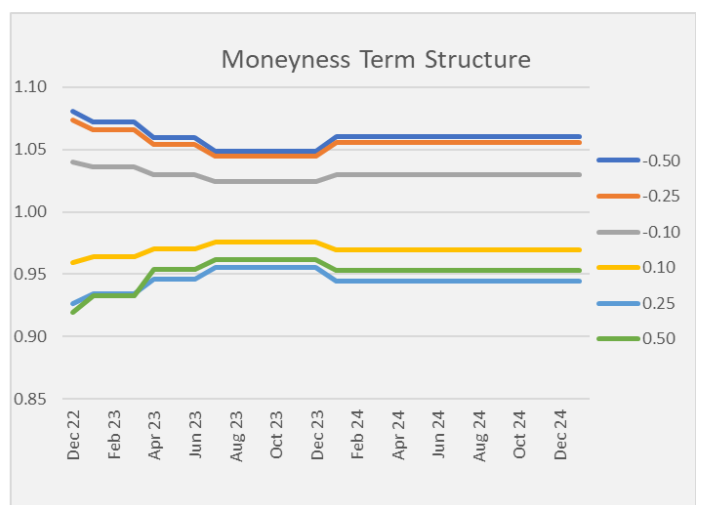
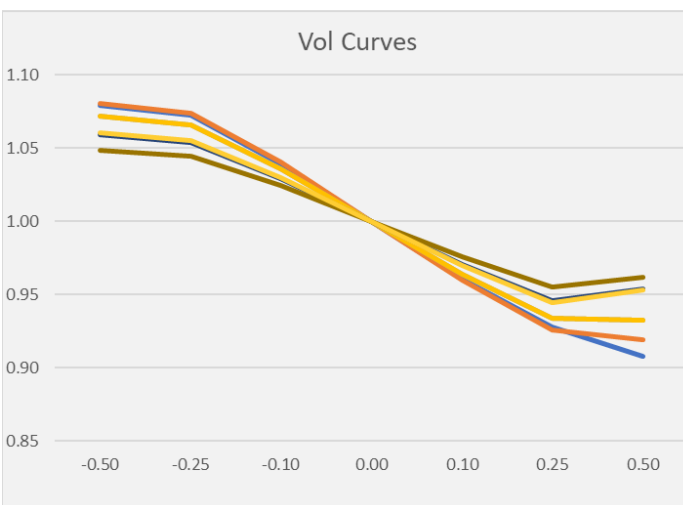
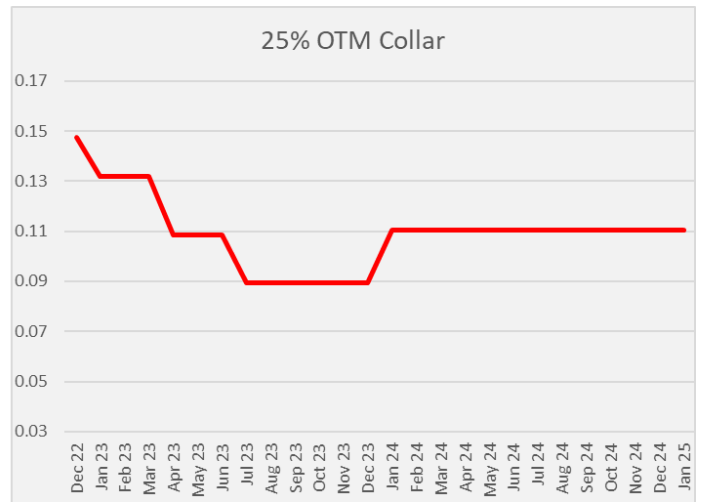
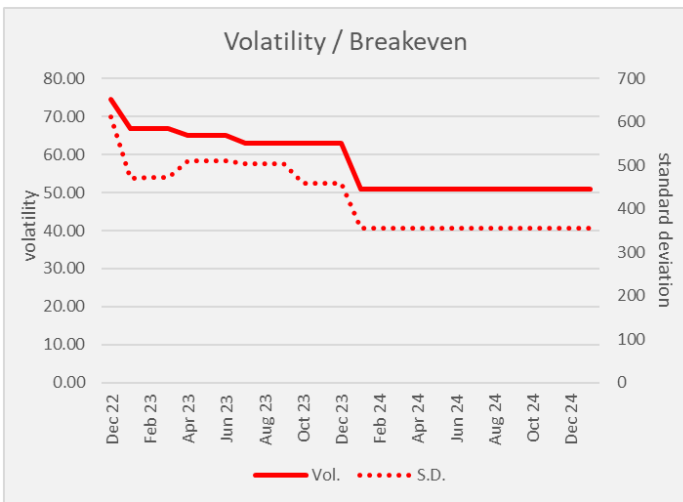


Chart sources: FIS

Supramax — Option Price Indications

| Nov 22 | | | | | | | Dec 22 | | | | | | | Jan 23 | | | | | | |
|--------|--------|----|--------|------|------|-------|--------|--------|----|--------|------|------|-------|--------|--------|----|--------|------|------|-------|
| 13,500 | | | | | | | 13,050 | | | | | | | 11,175 | | | | | | |
| STRIKE | C | d | P | d | VOL | B.E. | STRIKE | C | d | P | d | VOL | B.E. | STRIKE | C | d | P | d | VOL | B.E. |
| 1,500 | 15,095 | 2 | 0 | 0 | 0.97 | 92 | 1,500 | 11,685 | 95 | 0 | (0) | 0.86 | 81 | 1,500 | 9,603 | 99 | 0 | (0) | 0.74 | 70 |
| 3,000 | 13,595 | 2 | 0 | 0 | 0.95 | 180 | 3,000 | 10,190 | 95 | 0 | (0) | 0.85 | 161 | 3,000 | 8,114 | 99 | 0 | (0) | 0.73 | 139 |
| 4,500 | 12,095 | 2 | 0 | 0 | 0.93 | 264 | 4,500 | 8,694 | 95 | 0 | (0) | 0.84 | 239 | 4,500 | 6,626 | 99 | 0 | (0) | 0.73 | 207 |
| 6,000 | 10,595 | 2 | 0 | 0 | 0.91 | 345 | 6,000 | 7,199 | 95 | 0 | (0) | 0.83 | 315 | 6,000 | 5,143 | 99 | 6 | (1) | 0.72 | 274 |
| 7,500 | 9,095 | 2 | 0 | 0 | 0.89 | 421 | 7,500 | 5,704 | 95 | 0 | (0) | 0.83 | 390 | 7,500 | 3,712 | 94 | 64 | (5) | 0.72 | 340 |
| 9,000 | 7,595 | 2 | 0 | 0 | 0.87 | 494 | 9,000 | 4,209 | 95 | 0 | (0) | 0.82 | 463 | 9,000 | 2,448 | 83 | 289 | (17) | 0.71 | 405 |
| 10,500 | 6,095 | 2 | 0 | 0 | 0.85 | 563 | 10,500 | 2,730 | 92 | 17 | (2) | 0.81 | 535 | 10,500 | 1,447 | 64 | 777 | (35) | 0.70 | 461 |
| 12,000 | 4,595 | 2 | 0 | 0 | 0.83 | 628 | 12,000 | 1,405 | 76 | 187 | (19) | 0.80 | 605 | 12,000 | 691 | 42 | 1,510 | (57) | 0.63 | 479 |
| 13,500 | 3,095 | 2 | 0 | 0 | 0.76 | 646 | 13,500 | 451 | 42 | 728 | (52) | 0.71 | 605 | 13,500 | 307 | 23 | 2,615 | (76) | 0.62 | 529 |
| 15,000 | 1,209 | 14 | 0 | (0) | 0.66 | 623 | 15,000 | 83 | 12 | 1,855 | (83) | 0.68 | 647 | 15,000 | 129 | 11 | 3,925 | (88) | 0.62 | 587 |
| 16,500 | 0 | 0 | 290 | (14) | 0.60 | 621 | 16,500 | 9 | 2 | 3,277 | (93) | 0.68 | 703 | 16,500 | 50 | 5 | 5,336 | (94) | 0.62 | 645 |
| 18,000 | 0 | 0 | 1,790 | (14) | 0.54 | 609 | 18,000 | 1 | 0 | 4,764 | (95) | 0.67 | 758 | 18,000 | 19 | 2 | 6,793 | (97) | 0.62 | 702 |
| 19,500 | 0 | 0 | 3,289 | (14) | 0.48 | 584 | 19,500 | 0 | 0 | 6,258 | (95) | 0.66 | 811 | 19,500 | 7 | 1 | 8,270 | (98) | 0.62 | 759 |
| 21,000 | 0 | 0 | 4,788 | (14) | 0.41 | 548 | 21,000 | 0 | 0 | 7,753 | (95) | 0.65 | 862 | 21,000 | 2 | 0 | 9,754 | (99) | 0.62 | 815 |
| 22,500 | 0 | 0 | 6,288 | (14) | 0.35 | 501 | 22,500 | 0 | 0 | 9,249 | (95) | 0.64 | 912 | 22,500 | 1 | 0 | 11,242 | (99) | 0.62 | 872 |
| 24,000 | 0 | 0 | 7,787 | (14) | 0.29 | 442 | 24,000 | 0 | 0 | 10,744 | (95) | 0.64 | 961 | 24,000 | 0 | 0 | 12,730 | (99) | 0.61 | 928 |
| 25,500 | 0 | 0 | 9,286 | (14) | 0.23 | 371 | 25,500 | 0 | 0 | 12,239 | (95) | 0.63 | 1,008 | 25,500 | 0 | 0 | 14,219 | (99) | 0.61 | 984 |
| 27,000 | 0 | 0 | 10,785 | (14) | 0.17 | 289 | 27,000 | 0 | 0 | 13,734 | (95) | 0.62 | 1,053 | 27,000 | 0 | 0 | 15,707 | (99) | 0.61 | 1,040 |
| 28,500 | 0 | 0 | 12,285 | (14) | 0.11 | 196 | 28,500 | 0 | 0 | 15,230 | (95) | 0.61 | 1,097 | 28,500 | 0 | 0 | 17,196 | (99) | 0.61 | 1,095 |
| 30,000 | 0 | 0 | 13,784 | (14) | 0.05 | 91 | 30,000 | 0 | 0 | 16,725 | (95) | 0.60 | 1,139 | 30,000 | 0 | 0 | 18,685 | (99) | 0.61 | 1,151 |
| Q1 23 | | | | | | | Q2 23 | | | | | | | Q3 23 | | | | | | |
| 11,225 | | | | | | | 12,450 | | | | | | | 12,700 | | | | | | |
| STRIKE | C | d | P | d | VOL | B.E. | STRIKE | C | d | P | d | VOL | B.E. | STRIKE | C | d | P | d | VOL | B.E. |
| 1,500 | 9,621 | 99 | 0 | (0) | 0.73 | 69 | 1,500 | 10,722 | 98 | 0 | (0) | 0.70 | 66 | 1,500 | 10,853 | 97 | 0 | (0) | 0.67 | 63 |
| 3,000 | 8,137 | 99 | 0 | (0) | 0.73 | 138 | 3,000 | 9,255 | 98 | 1 | (0) | 0.70 | 131 | 3,000 | 9,406 | 97 | 6 | (0) | 0.66 | 126 |
| 4,500 | 6,657 | 99 | 4 | (0) | 0.73 | 206 | 4,500 | 7,806 | 97 | 21 | (1) | 0.69 | 197 | 4,500 | 8,000 | 95 | 54 | (2) | 0.66 | 188 |
| 6,000 | 5,206 | 97 | 37 | (2) | 0.72 | 273 | 6,000 | 6,423 | 94 | 107 | (4) | 0.69 | 261 | 6,000 | 6,694 | 92 | 201 | (5) | 0.66 | 250 |
| 7,500 | 3,851 | 91 | 166 | (8) | 0.72 | 339 | 7,500 | 5,166 | 89 | 319 | (9) | 0.69 | 326 | 7,500 | 5,531 | 86 | 492 | (11) | 0.66 | 312 |
| 9,000 | 2,683 | 80 | 482 | (19) | 0.71 | 405 | 9,000 | 4,076 | 81 | 698 | (17) | 0.69 | 389 | 9,000 | 4,530 | 79 | 945 | (18) | 0.66 | 374 |
| 10,500 | 1,742 | 64 | 1,025 | (35) | 0.70 | 460 | 10,500 | 3,160 | 71 | 1,251 | (27) | 0.68 | 451 | 10,500 | 3,675 | 71 | 1,543 | (26) | 0.65 | 432 |
| 12,000 | 985 | 46 | 1,752 | (53) | 0.64 | 483 | 12,000 | 2,363 | 61 | 1,923 | (37) | 0.66 | 499 | 12,000 | 2,929 | 63 | 2,250 | (34) | 0.64 | 483 |
| 13,500 | 544 | 30 | 2,795 | (69) | 0.62 | 530 | 13,500 | 1,688 | 50 | 2,716 | (48) | 0.63 | 535 | 13,500 | 2,277 | 54 | 3,052 | (43) | 0.62 | 526 |
| 15,000 | 304 | 18 | 4,038 | (80) | 0.62 | 588 | 15,000 | 1,205 | 40 | 3,702 | (58) | 0.62 | 582 | 15,000 | 1,762 | 46 | 3,991 | (51) | 0.61 | 572 |
| 16,500 | 169 | 11 | 5,387 | (88) | 0.62 | 645 | 16,500 | 891 | 32 | 4,857 | (66) | 0.62 | 643 | 16,500 | 1,389 | 39 | 5,071 | (58) | 0.60 | 627 |
| 18,000 | 94 | 7 | 6,796 | (92) | 0.62 | 703 | 18,000 | 661 | 25 | 6,096 | (73) | 0.62 | 706 | 18,000 | 1,111 | 33 | 6,247 | (64) | 0.61 | 687 |
| 19,500 | 53 | 4 | 8,239 | (95) | 0.62 | 760 | 19,500 | 493 | 20 | 7,397 | (78) | 0.63 | 769 | 19,500 | 892 | 28 | 7,481 | (69) | 0.61 | 747 |
| 21,000 | 30 | 2 | 9,700 | (97) | 0.62 | 817 | 21,000 | 371 | 16 | 8,743 | (82) | 0.63 | 833 | 21,000 | 720 | 23 | 8,763 | (74) | 0.61 | 807 |
| 22,500 | 17 | 1 | 11,171 | (98) | 0.62 | 874 | 22,500 | 281 | 12 | 10,121 | (86) | 0.63 | 897 | 22,500 | 584 | 20 | 10,081 | (77) | 0.61 | 868 |
| 24,000 | 10 | 1 | 12,648 | (98) | 0.62 | 931 | 24,000 | 214 | 10 | 11,524 | (88) | 0.64 | 962 | 24,000 | 477 | 17 | 11,426 | (80) | 0.61 | 929 |
| 25,500 | 6 | 1 | 14,128 | (98) | 0.61 | 987 | 25,500 | 165 | 8 | 12,943 | (90) | 0.64 | 1,028 | 25,500 | 391 | 14 | 12,794 | (83) | 0.62 | 991 |
| 27,000 | 3 | 0 | 15,609 | (99) | 0.61 | 1,043 | 27,000 | 128 | 6 | 14,375 | (92) | 0.64 | 1,094 | 27,000 | 323 | 12 | 14,179 | (85) | 0.62 | 1,053 |
| 28,500 | 2 | 0 | 17,092 | (99) | 0.61 | 1,099 | 28,500 | 100 | 5 | 15,816 | (93) | 0.65 | 1,161 | 28,500 | 268 | 10 | 15,578 | (87) | 0.62 | 1,115 |
| 30,000 | 1 | 0 | 18,575 | (99) | 0.61 | 1,155 | 30,000 | 79 | 4 | 17,264 | (94) | 0.65 | 1,229 | 30,000 | 223 | 9 | 16,987 | (88) | 0.62 | 1,178 |
| Cal 23 | | | | | | | Cal 24 | | | | | | | | | | | | | |
| 11,981 | | | | | | | 11,075 | | | | | | | | | | | | | |
| STRIKE | C | d | P | d | VOL | B.E. | STRIKE | C | d | P | d | VOL | B.E. | | | | | | | |
| 1,500 | 10,209 | 97 | 0 | (0) | 0.67 | 63 | 1,500 | 8,950 | 93 | 1 | (0) | 0.52 | 49 | | | | | | | |
| 3,000 | 8,754 | 97 | 7 | (0) | 0.67 | 126 | 3,000 | 7,580 | 92 | 34 | (1) | 0.52 | 98 | | | | | | | |
| 4,500 | 7,334 | 96 | 47 | (1) | 0.66 | 188 | 4,500 | 6,315 | 89 | 170 | (4) | 0.52 | 147 | | | | | | | |
| 6,000 | 5,993 | 93 | 168 | (5) | 0.66 | 250 | 6,000 | 5,206 | 84 | 463 | (10) | 0.52 | 195 | | | | | | | |
| 7,500 | 4,782 | 87 | 418 | (10) | 0.66 | 312 | 7,500 | 4,269 | 77 | 927 | (17) | 0.52 | 244 | | | | | | | |
| 9,000 | 3,725 | 78 | 823 | (19) | 0.65 | 370 | 9,000 | 3,470 | 69 | 1,530 | (24) | 0.51 | 289 | | | | | | | |
| 10,500 | 2,832 | 68 | 1,391 | (30) | 0.64 | 423 | 10,500 | 2,792 | 61 | 2,254 | (32) | 0.50 | 331 | | | | | | | |
| 12,000 | 2,117 | 57 | 2,137 | (41) | 0.63 | 474 | 12,000 | 2,203 | 53 | 3,067 | (40) | 0.49 | 367 | | | | | | | |
| 13,500 | 1,565 | 46 | 3,046 | (51) | 0.62 | 524 | 13,500 | 1,716 | 45 | 3,982 | (48) | 0.47 | 401 | | | | | | | |
| 15,000 | 1,155 | 37 | 4,097 | (61) | 0.61 | 575 | 15,000 | 1,345 | 38 | 5,013 | (55) | 0.46 | 438 | | | | | | | |
| 16,500 | 851 | 29 | 5,255 | (69) | 0.60 | 624 | 16,500 | 1,059 | 32 | 6,129 | (61) | 0.46 | 476 | | | | | | | |
| 18,000 | 627 | 22 | 6,492 | (75) | 0.59 | 670 | 18,000 | 842 | 27 | 7,314 | (66) | 0.45 | 516 | | | | | | | |
| 19,500 | 462 | 17 | 7,788 | (80) | 0.58 | 712 | 19,500 | 669 | 23 | 8,543 | (71) | 0.45 | 555 | | | | | | | |
| 21,000 | 343 | 13 | 9,130 | (84) | 0.57 | 756 | 21,000 | 533 | 19 | 9,809 | (75) | 0.45 | 594 | | | | | | | |
| 22,500 | 255 | 10 | 10,504 | (87) | 0.57 | 802 | 22,500 | 424 | 16 | 11,102 | (78) | 0.45 | 632 | | | | | | | |
| 24,000 | 190 | 8 | 11,900 | (89) | 0.56 | 848 | 24,000 | 338 | 13 | 12,417 | (81) | 0.44 | 670 | | | | | | | |
| 25,500 | 141 | 6 | 13,313 | (91) | 0.56 | 892 | 25,500 | 269 | 11 | 13,750 | (83) | 0.44 | 707 | | | | | | | |
| 27,000 | 105 | 5 | 14,738 | (93) | 0.55 | 936 | 27,000 | 214 | 9 | 15,098 | (85) | 0.44 | 744 | | | | | | | |
| 28,500 | 78 | 4 | 16,172 | (94) | 0.55 | 979 | 28,500 | 171 | 7 | 16,456 | (86) | 0.43 | 780 | | | | | | | |
| 30,000 | 58 | 3 | 17,613 | (95) | 0.54 | 1020 | 30,000 | 136 | 6 | 17,823 | (88) | 0.43 | 815 | | | | | | | |

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