

Hard Red Spring Wheat Future for 09/28/2023

Comm	Month	Total Volume	Elec	EFP	EFR	TRANSFER	OPEN INT.	CHANGE	EXER	DELV
W	12/23	6,518	4,687	1,829	2	24	42,858	-34	0	0
W	03/24	1,876	1,844	32	0	0	17,878	389	0	0
W	05/24	651	651	0	0	0	4,331	223	0	0
W	07/24	263	263	0	0	0	1,886	141	0	0
W	09/24	80	80	0	0	0	603	45	0	0
W	12/24	8	8	0	0	0	220	-6	0	0
W	03/25	0	0	0	0	0	13	0	0	0
W	05/25	0	0	0	0	0	4	0	0	0
Total		9,396	7,533	1,861	2	24	67,793	758	0	0

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SPIKES Volatility Index Future for 09/28/2023

Comm	Month	Total Volume	Elec	BLK	TAS	EFP	EFR	TRANSFER	OPEN INT.	CHANGE	EXER	DELV / DELIV
S	10/23	634	634	0	16	0	0	0	248	-14	0	0
S	11/23	425	425	0	12	0	0	0	205	0	0	0
S	12/23	25	25	0	0	0	0	0	280	1	0	0
Total		1,084	1,084	0	28	0	0	0	733	-13	0	0

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Call Hard Red Spring Wheat Option for 09/28/2023

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	12/23	7.60	C	.4682	1	1	0	1	1	0
WC	12/23	7.70	C	.4105	2	2	0	6	2	0
WC	12/23	7.80	C	.3566	15	15	0	67	15	0
WC	12/23	7.85	C	.3319	0	0	0	59	0	0
WC	12/23	7.90	C	.3084	0	0	0	108	0	0
WC	12/23	8.00	C	.2640	0	0	0	140	0	0
WC	12/23	8.10	C	.2257	0	0	0	18	0	0
WC	12/23	8.20	C	.1899	0	0	0	159	0	0
WC	12/23	8.30	C	.1601	0	0	0	4	0	0
WC	12/23	8.40	C	.1350	0	0	0	328	0	0
WC	12/23	8.50	C	.1129	0	0	0	134	0	0
WC	12/23	8.60	C	.0936	0	0	0	163	0	0
WC	12/23	8.70	C	.0773	0	0	0	19	0	0
WC	12/23	8.80	C	.0640	0	0	0	93	0	0
WC	12/23	8.90	C	.0542	0	0	0	2	0	0
WC	12/23	9.00	C	.0449	1	1	0	238	-1	0
WC	12/23	9.20	C	.0300	0	0	0	69	0	0
WC	12/23	9.25	C	.0255	0	0	0	6	0	0
WC	12/23	9.40	C	.0196	0	0	0	23	0	0
WC	12/23	9.50	C	.0185	0	0	0	117	0	0
WC	12/23	9.60	C	.0135	0	0	0	18	0	0

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Call Hard Red Spring Wheat Option for 09/28/2023

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	12/23	9.70	C	.0128	0	0	0	67	0	0
WC	12/23	9.80	C	.0077	0	0	0	21	0	0
WC	12/23	10.00	C	.0070	0	0	0	93	0	0
WC	12/23	10.20	C	.0064	0	0	0	13	0	0
WC	12/23	10.50	C	.0057	0	0	0	58	0	0
WC	12/23	10.60	C	.0055	0	0	0	4	0	0
WC	12/23	11.00	C	.0048	0	0	0	4	0	0
WC	12/23	11.10	C	.0047	0	0	0	30	0	0
WC	12/23	12.00	C	.0038	0	0	0	4	0	0
WC	12/23	13.00	C	.0032	0	0	0	19	0	0
Sub Total	12/23				19	19	0	2,085	17	0

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	3/24	7.80	C	.5307	0	0	0	34	0	0
WC	3/24	7.90	C	.4868	0	0	0	22	0	0
WC	3/24	8.00	C	.4461	0	0	0	43	0	0
WC	3/24	8.10	C	.4079	0	0	0	51	0	0
WC	3/24	8.20	C	.3728	0	0	0	21	0	0
WC	3/24	8.30	C	.3405	0	0	0	36	0	0
WC	3/24	8.40	C	.3100	0	0	0	5	0	0
WC	3/24	8.50	C	.2828	1	1	0	115	0	0

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Call Hard Red Spring Wheat Option for 09/28/2023

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	3/24	8.60	C	.2576	0	0	0	162	0	0
WC	3/24	8.80	C	.2131	0	0	0	44	0	0
WC	3/24	8.90	C	.1941	0	0	0	12	0	0
WC	3/24	9.00	C	.1769	0	0	0	55	0	0
WC	3/24	9.10	C	.1602	0	0	0	24	0	0
WC	3/24	9.20	C	.1462	0	0	0	14	0	0
WC	3/24	9.30	C	.1328	0	0	0	114	0	0
WC	3/24	9.40	C	.1213	0	0	0	17	0	0
WC	3/24	9.50	C	.1114	0	0	0	24	0	0
WC	3/24	9.60	C	.1017	0	0	0	73	0	0
WC	3/24	9.70	C	.0925	0	0	0	43	0	0
WC	3/24	9.90	C	.0776	0	0	0	10	0	0
WC	3/24	10.00	C	.0704	0	0	0	3	0	0
WC	3/24	10.30	C	.0548	0	0	0	17	0	0
WC	3/24	10.50	C	.0468	0	0	0	35	0	0
WC	3/24	11.00	C	.0309	0	0	0	4	0	0
WC	3/24	13.00	C	.0084	0	0	0	28	0	0
Sub Total	3/24				1	1	0	1,006	0	0
Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	5/24	8.00	C	.5322	0	0	0	6	0	0

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Call Hard Red Spring Wheat Option for 09/28/2023

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	5/24	8.10	C	.4986	0	0	0	36	0	0
WC	5/24	8.20	C	.4669	0	0	0	29	0	0
WC	5/24	8.50	C	.3834	0	0	0	3	0	0
WC	5/24	8.80	C	.3151	0	0	0	36	0	0
WC	5/24	9.20	C	.2429	0	0	0	6	0	0
WC	5/24	9.30	C	.2281	0	0	0	29	0	0
Sub Total	5/24				0	0	0	145	0	0
Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	7/24	8.30	C	.4929	0	0	0	19	0	0
WC	7/24	8.50	C	.4375	0	0	0	27	0	0
WC	7/24	9.00	C	.3267	0	0	0	10	0	0
WC	7/24	9.35	C	.2682	0	0	0	19	0	0
Sub Total	7/24				0	0	0	75	0	0
Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	9/24	8.00	C	.6365	0	0	0	2	0	0
WC	9/24	8.50	C	.4544	0	0	0	22	0	0
WC	9/24	9.00	C	.3338	0	0	0	20	0	0
WC	9/24	9.50	C	.2500	0	0	0	2	0	0
Sub Total	9/24				0	0	0	46	0	0

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Call Hard Red Spring Wheat Option for 09/28/2023

Total					20	20	0	3,357	17	0
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Put Hard Red Spring Wheat Option for 09/28/2023

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	11/23	7.65	P	.5918	0	0	0	152	0	0
Sub Total	11/23				0	0	0	152	0	0
Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	12/23	6.80	P	.1243	0	0	0	8	0	0
WP	12/23	6.90	P	.1639	0	0	0	5	0	0
WP	12/23	7.00	P	.2085	0	0	0	3	0	0
WP	12/23	7.20	P	.3087	0	0	0	7	0	0
WP	12/23	7.30	P	.3623	2	2	0	14	2	0
WP	12/23	7.35	P	.3892	0	0	0	55	0	0
WP	12/23	7.50	P	.4687	0	0	0	368	0	0
WP	12/23	7.60	P	.5318	25	25	0	142	25	0
WP	12/23	7.70	P	.5895	4	4	0	74	2	0
WP	12/23	7.80	P	.6434	0	0	0	103	0	0
WP	12/23	7.90	P	.6916	4	4	0	107	0	0
WP	12/23	8.00	P	.7360	0	0	0	406	0	0
WP	12/23	8.20	P	.8101	0	0	0	250	0	0
WP	12/23	8.25	P	.7580	0	0	0	3	0	0
WP	12/23	8.30	P	.8399	0	0	0	200	0	0
WP	12/23	8.40	P	.8650	0	0	0	72	0	0
WP	12/23	8.50	P	.8871	0	0	0	41	0	0

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Put Hard Red Spring Wheat Option for 09/28/2023

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	12/23	8.60	P	.9064	0	0	0	152	0	0
WP	12/23	8.70	P	.9227	0	0	0	60	0	0
WP	12/23	8.80	P	.9360	0	0	0	12	0	0
WP	12/23	8.90	P	.9458	0	0	0	2	0	0
WP	12/23	9.00	P	.9551	0	0	0	6	0	0
WP	12/23	9.20	P	.9700	0	0	0	30	0	0
WP	12/23	9.40	P	.9805	0	0	0	1	0	0
Sub Total	12/23				35	35	0	2,121	29	0

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	3/24	7.50	P	.3640	0	0	0	82	0	0
WP	3/24	7.60	P	.3977	0	0	0	125	0	0
WP	3/24	7.70	P	.4304	0	0	0	39	0	0
WP	3/24	8.00	P	.5539	0	0	0	200	0	0
WP	3/24	8.40	P	.6900	0	0	0	100	0	0
Sub Total	3/24				0	0	0	546	0	0

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	5/24	7.10	P	.2280	0	0	0	29	0	0
WP	5/24	7.50	P	.3325	0	0	0	230	0	0
WP	5/24	8.00	P	.4678	0	0	0	100	0	0

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Put Hard Red Spring Wheat Option for 09/28/2023

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
Sub Total	5/24				0	0	0	359	0	0
Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	7/24	7.20	P	.2337	0	0	0	19	0	0
WP	7/24	7.50	P	.3045	0	0	0	50	0	0
Sub Total	7/24				0	0	0	69	0	0
Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	9/24	7.00	P	.1686	0	0	0	8	0	0
WP	9/24	7.50	P	.2856	0	0	0	9	0	0
Sub Total	9/24				0	0	0	17	0	0
Total					35	35	0	3,264	29	0

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