

Hard Red Spring Wheat Future for 11/07/2023

Comm	Month	Total Volume	Elec	EFP	EFR	TRANSFER	OPEN INT.	CHANGE	EXER	DELV
W	12/23	9,831	8,179	1,652	0	172	37,178	-1,128	0	0
W	03/24	6,514	6,514	0	0	0	27,762	-225	0	0
W	05/24	1,056	1,056	0	0	0	6,953	206	0	0
W	07/24	356	356	0	0	0	2,946	116	0	0
W	09/24	241	241	0	0	0	2,540	81	0	0
W	12/24	22	22	0	0	0	689	8	0	0
W	03/25	1	1	0	0	0	18	0	0	0
W	05/25	0	0	0	0	0	4	0	0	0
Total		18,021	16,369	1,652	0	172	78,090	-942	0	0

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SPIKES Volatility Index Future for 11/07/2023

Comm	Month	Total Volume	Elec	BLK	TAS	EFP	EFR	TRANSFER	OPEN INT.	CHANGE	EXER	DELV / DELIV
S	11/23	84	84	0	11	0	0	0	265	30	0	0
S	12/23	27	27	0	9	0	0	0	324	3	0	0
Total		111	111	0	20	0	0	0	589	33	0	0

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Call Hard Red Spring Wheat Option for 11/07/2023

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	12/23	7.30	C	.4770	0	0	0	400	0	0
WC	12/23	7.40	C	.4036	0	0	0	200	0	0
WC	12/23	7.50	C	.3364	0	0	0	314	0	0
WC	12/23	7.60	C	.2751	0	0	0	129	0	0
WC	12/23	7.70	C	.2204	0	0	0	206	0	0
WC	12/23	7.80	C	.1758	0	0	0	67	0	0
WC	12/23	7.85	C	.1550	0	0	0	59	0	0
WC	12/23	7.90	C	.1367	0	0	0	158	0	0
WC	12/23	8.00	C	.1036	5	5	0	316	5	0
WC	12/23	8.10	C	.0804	0	0	0	18	0	0
WC	12/23	8.20	C	.0579	0	0	0	159	0	0
WC	12/23	8.30	C	.0437	0	0	0	3	0	0
WC	12/23	8.40	C	.0300	0	0	0	328	0	0
WC	12/23	8.50	C	.0215	0	0	0	134	0	0
WC	12/23	8.60	C	.0194	0	0	0	163	0	0
WC	12/23	8.70	C	.0117	0	0	0	19	0	0
WC	12/23	8.80	C	.0106	0	0	0	93	0	0
WC	12/23	8.90	C	.0097	0	0	0	2	0	0
WC	12/23	9.00	C	.0089	0	0	0	238	0	0
WC	12/23	9.20	C	.0077	0	0	0	64	0	0
WC	12/23	9.25	C	.0074	0	0	0	6	0	0

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Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	12/23	9.40	C	.0068	0	0	0	23	0	0
WC	12/23	9.50	C	.0064	0	0	0	105	0	0
WC	12/23	9.60	C	.0061	0	0	0	17	0	0
WC	12/23	9.70	C	.0058	0	0	0	67	0	0
WC	12/23	9.80	C	.0055	0	0	0	21	0	0
WC	12/23	10.00	C	.0051	0	0	0	89	0	0
WC	12/23	10.20	C	.0047	0	0	0	13	0	0
WC	12/23	10.50	C	.0042	0	0	0	58	0	0
WC	12/23	10.60	C	.0041	0	0	0	4	0	0
WC	12/23	11.00	C	.0037	0	0	0	4	0	0
WC	12/23	11.10	C	.0036	0	0	0	30	0	0
WC	12/23	12.00	C	.0030	0	0	0	4	0	0
WC	12/23	13.00	C	.0025	0	0	0	19	0	0
Sub Total	12/23				5	5	0	3,530	5	0
Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	3/24	7.30	C	.6359	0	0	0	5	0	0
WC	3/24	7.40	C	.5798	0	0	0	12	0	0
WC	3/24	7.50	C	.5272	5	5	0	51	5	0
WC	3/24	7.70	C	.4315	0	0	0	64	0	0
WC	3/24	7.80	C	.3888	0	0	0	436	0	0

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Call Hard Red Spring Wheat Option for 11/07/2023

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	3/24	7.90	C	.3496	0	0	0	112	0	0
WC	3/24	8.00	C	.3132	20	20	0	108	21	0
WC	3/24	8.10	C	.2799	0	0	0	51	0	0
WC	3/24	8.20	C	.2496	0	0	0	21	0	0
WC	3/24	8.30	C	.2223	0	0	0	36	0	0
WC	3/24	8.40	C	.1984	0	0	0	1	0	0
WC	3/24	8.50	C	.1766	0	0	0	144	0	0
WC	3/24	8.60	C	.1566	0	0	0	79	0	0
WC	3/24	8.70	C	.1388	0	0	0	12	0	0
WC	3/24	8.80	C	.1230	0	0	0	14	0	0
WC	3/24	8.90	C	.1093	0	0	0	12	0	0
WC	3/24	9.00	C	.0977	0	0	0	55	0	0
WC	3/24	9.10	C	.0866	0	0	0	24	0	0
WC	3/24	9.20	C	.0757	0	0	0	14	0	0
WC	3/24	9.30	C	.0669	0	0	0	114	0	0
WC	3/24	9.40	C	.0603	0	0	0	18	0	0
WC	3/24	9.50	C	.0541	0	0	0	22	0	0
WC	3/24	9.60	C	.0478	0	0	0	73	0	0
WC	3/24	9.70	C	.0418	0	0	0	6	0	0
WC	3/24	9.90	C	.0347	0	0	0	10	0	0
WC	3/24	10.00	C	.0314	0	0	0	4	0	0

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Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	3/24	10.30	C	.0217	0	0	0	17	0	0
WC	3/24	10.50	C	.0181	0	0	0	35	0	0
WC	3/24	11.00	C	.0110	0	0	0	4	0	0
WC	3/24	13.00	C	.0033	0	0	0	28	0	0
Sub Total	3/24				25	25	0	1,582	26	0

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	5/24	7.60	C	.5604	0	0	0	15	0	0
WC	5/24	7.65	C	.5414	0	0	0	1	0	0
WC	5/24	7.80	C	.4878	0	0	0	10	0	0
WC	5/24	8.00	C	.4234	0	0	0	8	0	0
WC	5/24	8.10	C	.3939	0	0	0	36	0	0
WC	5/24	8.20	C	.3665	0	0	0	39	0	0
WC	5/24	8.50	C	.2948	0	0	0	3	0	0
WC	5/24	8.70	C	.2549	0	0	0	8	0	0
WC	5/24	8.80	C	.2369	0	0	0	43	0	0
WC	5/24	9.00	C	.2051	0	0	0	10	0	0
WC	5/24	9.20	C	.1773	0	0	0	6	0	0
WC	5/24	9.30	C	.1650	0	0	0	29	0	0
Sub Total	5/24				0	0	0	208	0	0

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Call Hard Red Spring Wheat Option for 11/07/2023

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	7/24	7.50	C	.6247	0	0	0	4	0	0
WC	7/24	7.60	C	.6206	0	0	0	11	0	0
WC	7/24	7.70	C	.5802	4	4	0	15	4	0
WC	7/24	7.80	C	.5426	0	0	0	8	0	0
WC	7/24	8.00	C	.4747	33	33	0	28	13	0
WC	7/24	8.25	C	.4016	0	0	0	10	0	0
WC	7/24	8.30	C	.3885	0	0	0	19	0	0
WC	7/24	8.50	C	.3398	0	0	0	31	0	0
WC	7/24	8.90	C	.2615	0	0	0	21	0	0
WC	7/24	9.00	C	.2454	4	4	0	10	4	0
WC	7/24	9.10	C	.2298	0	0	0	8	0	0
WC	7/24	9.35	C	.1964	0	0	0	19	0	0
WC	7/24	9.50	C	.1785	0	0	0	2	0	0
Sub Total	7/24				41	41	0	186	21	0
Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	9/24	8.00	C	.5260	0	0	0	8	0	0
WC	9/24	8.30	C	.4312	1	1	0	4	1	0
WC	9/24	8.50	C	.3785	1	1	0	70	1	0
WC	9/24	9.00	C	.2769	0	0	0	26	0	0
WC	9/24	9.50	C	.2063	0	0	0	2	0	0

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Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
Sub Total	9/24				2	2	0	110	2	0
Total					73	73	0	5,616	54	0

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Put Hard Red Spring Wheat Option for 11/07/2023

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	12/23	6.80	P	.1812	0	0	0	8	0	0
WP	12/23	6.90	P	.2399	0	0	0	5	0	0
WP	12/23	7.00	P	.3057	0	0	0	3	0	0
WP	12/23	7.10	P	.3762	0	0	0	11	0	0
WP	12/23	7.20	P	.4482	0	0	0	20	0	0
WP	12/23	7.30	P	.5230	0	0	0	11	0	0
WP	12/23	7.35	P	.5540	0	0	0	55	0	0
WP	12/23	7.40	P	.5964	0	0	0	22	0	0
WP	12/23	7.50	P	.6636	16	16	0	365	0	0
WP	12/23	7.60	P	.7249	0	0	0	142	0	0
WP	12/23	7.70	P	.7796	0	0	0	72	0	0
WP	12/23	7.80	P	.8242	0	0	0	101	0	0
WP	12/23	7.90	P	.8633	0	0	0	107	0	0
WP	12/23	8.00	P	.8964	0	0	0	406	0	0
WP	12/23	8.20	P	.9421	0	0	0	250	0	0
WP	12/23	8.25	P	.9049	0	0	0	1	0	0
WP	12/23	8.30	P	.9563	0	0	0	200	0	0
WP	12/23	8.40	P	.9700	0	0	0	73	0	0
WP	12/23	8.50	P	.9785	0	0	0	39	0	0
WP	12/23	8.60	P	.9806	0	0	0	152	0	0
WP	12/23	8.70	P	.9883	0	0	0	60	0	0

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Put Hard Red Spring Wheat Option for 11/07/2023

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	12/23	8.80	P	.9894	0	0	0	12	0	0
WP	12/23	8.90	P	.9903	0	0	0	2	0	0
WP	12/23	9.00	P	.9911	0	0	0	6	0	0
WP	12/23	9.20	P	.9923	0	0	0	30	0	0
Sub Total	12/23				16	16	0	2,153	0	0

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	3/24	6.70	P	.1588	0	0	0	10	0	0
WP	3/24	7.00	P	.2692	16	16	0	88	0	0
WP	3/24	7.10	P	.3091	0	0	0	400	0	0
WP	3/24	7.45	P	.4484	0	0	0	300	0	0
WP	3/24	7.50	P	.4728	0	0	0	82	0	0
WP	3/24	7.60	P	.5036	0	0	0	125	0	0
WP	3/24	7.70	P	.5685	0	0	0	15	0	0
WP	3/24	8.00	P	.6868	0	0	0	200	0	0
WP	3/24	8.40	P	.8016	0	0	0	100	0	0
Sub Total	3/24				16	16	0	1,320	0	0

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	5/24	7.10	P	.2985	0	0	0	39	0	0
WP	5/24	7.50	P	.4113	0	0	0	230	0	0

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Put Hard Red Spring Wheat Option for 11/07/2023

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	5/24	8.00	P	.5766	0	0	0	100	0	0
Sub Total	5/24				0	0	0	369	0	0
Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	7/24	7.00	P	.2452	0	0	0	4	0	0
WP	7/24	7.20	P	.2979	0	0	0	19	0	0
WP	7/24	7.50	P	.3753	0	0	0	50	0	0
Sub Total	7/24				0	0	0	73	0	0
Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	9/24	7.00	P	.2196	0	0	0	10	0	0
WP	9/24	7.50	P	.3430	0	0	0	9	0	0
Sub Total	9/24				0	0	0	19	0	0
Total					32	32	0	3,934	0	0

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