

Contract Trades & Open Positions

Hard Red Spring Wheat Future for 09/01/2023

Comm	Month	Total Volume	Elec	EFP	EFR	TRANSFER	OPEN INT.	CHANGE	EXER	DELV
W	09/23	42	42	0	0	0	268	-169	0	127
W	12/23	6,887	6,242	325	320	17	39,599	626	0	0
W	03/24	1,275	1,275	0	0	0	13,502	364	0	0
W	05/24	353	353	0	0	0	2,736	114	0	0
W	07/24	78	78	0	0	0	1,080	55	0	0
W	09/24	11	11	0	0	0	524	-1	0	0
W	12/24	10	10	0	0	0	215	2	0	0
W	03/25	0	0	0	0	0	7	0	0	0
W	05/25	4	4	0	0	0	4	4	0	0
Total		8,660	8,015	325	320	17	57,935	995	0	127

Daily trading volume, one side only, including exchanges of futures for cash, and open contracts less intentions, as reported by clearing members as of the close of the business.



Contract Trades & Open Positions

SPIKES Volatility Index Future for 09/01/2023

Comm	Month	Total Volume	Elec	BLK	TAS	EFP	EFR	TRANSFER	OPEN INT.	CHANGE	EXER	DELV / DELIV
S	9/23	407	407	0	48	0	0	0	354	46	0	0
S	10/23	424	424	0	48	0	0	0	729	2	0	0
Total		831	831	0	96	0	0	0	1,083	48	0	0

Daily trading volume, one side only, including exchanges of futures for cash, and open contracts less intentions, as reported by clearing members as of the close of the business.



Contract Trades & Open Positions

Call Hard Red Spring Wheat Option for 09/01/2023

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Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	12/23	7.80	С	.4454	10	10	0	10	1	0
WC	12/23	7.90	С	.4091	0	0	0	8	0	0
WC	12/23	8.00	С	.3749	4	4	0	19	4	0
WC	12/23	8.10	С	.3423	4	4	0	15	4	0
WC	12/23	8.20	С	.3121	6	6	0	159	6	0
WC	12/23	8.30	С	.2833	0	0	0	4	0	0
WC	12/23	8.40	С	.2573	0	0	0	295	0	0
WC	12/23	8.50	С	.2327	0	0	0	127	0	0
WC	12/23	8.60	С	.2105	0	0	0	169	0	0
WC	12/23	8.70	С	.1898	0	0	0	26	0	0
WC	12/23	8.80	С	.1716	0	0	0	100	0	0
WC	12/23	8.90	С	.1552	0	0	0	2	0	0
WC	12/23	9.00	С	.1387	0	0	0	234	0	0
WC	12/23	9.20	С	.1124	5	5	0	68	0	0
WC	12/23	9.25	С	.1075	0	0	0	6	0	0
WC	12/23	9.40	С	.0915	0	0	0	23	0	0
WC	12/23	9.50	С	.0822	0	0	0	117	0	0
WC	12/23	9.60	С	.0746	0	0	0	18	0	0
WC	12/23	9.70	С	.0671	0	0	0	70	0	0
WC	12/23	9.80	С	.0598	0	0	0	21	0	0
WC	12/23	10.00	С	.0492	5	5	0	101	-4	0

Daily trading volume, one side only, including exchanges of futures for cash, and open contracts less intentions, as reported by clearing members as of the close of the business.



Contract Trades & Open Positions

Call Hard Red Spring Wheat Option for 09/01/2023

Comm Month Sprike C/P Delta Total Volume Elec TRANSFER OPEN INT. CHANGE EXER WG 12/23 10.20 C .0389 0 0 0 23 0 0 0 WG 12/23 10.05 C .0280 0 0 0 558 0 0 0 WG 12/23 11.00 C .0187 0 0 0 4 0 0 0 WG 12/23 11.00 C .00160 0 0 0 4 0 0 0 WG 12/23 11.00 C .0067 0 0 0 4 0 0 0 WG 12/23 13.00 C .0067 0 0 0 19 0 0 0 WG 12/23 13.00 C .0067 0 3 10 0		3	,								
WC 12/23 10.50 C .0280 0 0 0 58 0 0 WC 12/23 10.60 C .0273 0 0 0 4 0 0 WC 12/23 11.00 C .0187 0 0 0 4 0 0 WC 12/23 11.10 C .0160 0 0 0 30 0 0 WC 12/23 12.00 C .0087 0 0 0 0 4 0 0 WC 12/23 13.00 C .0033 0 0 0 19 0 0 Sub Total 12/23 13.00 C .0033 0 0 0 19 0 0 Sub Total 12/23 5trike c/P beta Total Transfer NT. CHANGE Exer WC 3/24 8.00	Comm	Month		C/P	Delta		Elec	TRANSFER		CHANGE	EXER
WC 12/23 10.60 C 0.0273 0 0 0 4 0 0 WC 12/23 11.00 C 0.0187 0 0 0 4 0 0 WC 12/23 11.10 C 0.0187 0 0 0 30 0 0 WC 12/23 13.00 C 0.0087 0 0 0 19 0 0 Sub Total 12/23 13.00 C 0.003 0 0 0 19 0 0 0 Sub Total 12/23 13.00 C 0.003 0 0 0 19 0 0 0 WC 12/23 13.00 C 0.003 0 0 0 19 0 0 WC Month Strike Cr Delta Total TrANSFER NT. CHANGE Exer WC 3/24	WC	12/23	10.20	С	.0389	0	0	0	23	0	0
WC 12/23 11.00 C .0187 0 0 0 4 0 0 WC 12/23 11.10 C .0160 0 0 0 30 0 0 WC 12/23 12.00 C .0067 0 0 0 4 0 0 WC 12/23 13.00 C .0033 0 0 0 19 0 0 Sub Total 12/23 13.00 C .0033 0 0 19 0 0 WC 12/23 T T 134 34 0 17,734 11 0 WC 3/24 7.90 C .4965 10 10 0 10 10 0 WC 3/24 8.00 C .4368 2 2 0 15 0 0 WC 3/24 8.20 C .4168 0	WC	12/23	10.50	С	.0280	0	0	0	58	0	0
WC 12/23 11.10 C .0160 0 0 0 30 0 0 WC 12/23 12.00 C .0067 0 0 0 4 0 0 WC 12/23 13.00 C .0033 0 0 19 0 0 Sub Total 12/23 Total Total 34 34 0 17,734 11 0 Comm Month Strike Price C/P Delta Total Volume Elec TRANSFER OPEN INT. CHANGE EXER WC 3/24 7.90 C .4965 10 10 0 10 10 0 WC 3/24 8.00 C .4668 2 2 0 15 0 0 WC 3/24 8.10 C .4385 0 0 0 4 0 0 WC 3/24 8.30 C <td>WC</td> <td>12/23</td> <td>10.60</td> <td>С</td> <td>.0273</td> <td>0</td> <td>0</td> <td>0</td> <td>4</td> <td>0</td> <td>0</td>	WC	12/23	10.60	С	.0273	0	0	0	4	0	0
WC 12/23 12.00 C .0067 0 0 0 4 0 0 WC 12/23 13.00 C .0033 0 0 0 19 0 0 Sub Total 12/23 C Delta Total Volume Elec TRANSFER OPEN INT. CHANGE EXER WC 3/24 7.90 C .4965 10 10 0 10 10 0 WC 3/24 8.00 C .4668 2 2 0 15 0 0 WC 3/24 8.10 C .4385 0 0 0 51 0 0 WC 3/24 8.20 C .4116 0 0 0 4 0 0 WC 3/24 8.40 C .3613 0 0 0 1 0 0 WC 3/24 8.50 C	WC	12/23	11.00	С	.0187	0	0	0	4	0	0
WC 12/23 13.00 C .0033 0 0 0 19 0 0 Sub Total 12/23 34 34 34 0 1,734 11 0 Comm Month Strike Price C/P Delta Total Volume Elec TRANSFER OPEN INT. CHANGE EXER WC 3/24 7.90 C .4965 10 10 0 10 10 0 WC 3/24 8.00 C .4668 2 2 0 15 0 0 WC 3/24 8.10 C .4385 0 0 0 51 0 0 WC 3/24 8.20 C .4116 0 0 0 4 0 0 WC 3/24 8.40 C .3613 0 0 0 1 0 0 WC 3/24 8.50 C <t< td=""><td>WC</td><td>12/23</td><td>11.10</td><td>С</td><td>.0160</td><td>0</td><td>0</td><td>0</td><td>30</td><td>0</td><td>0</td></t<>	WC	12/23	11.10	С	.0160	0	0	0	30	0	0
Sub Total 12/23 Birike Price C/P Delta Total Volume Elec TRANSFER OPEN INT. CHANGE EXER WC 3/24 7.90 C .4965 10 10 0 10 10 0 WC 3/24 8.00 C .4668 2 2 0 15 0 0 WC 3/24 8.10 C .4385 0 0 0 51 0 0 WC 3/24 8.20 C .4116 0 0 0 4 0 0 WC 3/24 8.30 C .3856 0 0 0 28 0 0 WC 3/24 8.40 C .3613 0 0 0 1 0 0 WC 3/24 8.50 C .3380 4 4 0 40 4 0 WC 3/24 8.60 </td <td>WC</td> <td>12/23</td> <td>12.00</td> <td>С</td> <td>.0067</td> <td>0</td> <td>0</td> <td>0</td> <td>4</td> <td>0</td> <td>0</td>	WC	12/23	12.00	С	.0067	0	0	0	4	0	0
Comm Month Strike Price C/P Delta Total Volume Elec TRANSFER OPEN INT. CHANGE EXER WC 3/24 7.90 C .4965 10 10 0 10 10 0 WC 3/24 8.00 C .4668 2 2 2 0 15 0 0 WC 3/24 8.10 C .4385 0 0 0 51 0 0 WC 3/24 8.20 C .4116 0 0 0 4 0 0 WC 3/24 8.30 C .3856 0 0 0 28 0 0 WC 3/24 8.40 C .3613 0 0 0 1 0 0 WC 3/24 8.50 C .3380 4 4 0 40 4 0 WC 3/24	WC	12/23	13.00	С	.0033	0	0	0	19	0	0
Comm Month Price C/P Delta Volume Elec TRANSFER INT. CHANGE EXER WC 3/24 7.90 C .4965 10 10 0 10 10 0 WC 3/24 8.00 C .4668 2 2 2 0 15 0 0 WC 3/24 8.10 C .4385 0 0 0 51 0 0 WC 3/24 8.20 C .4116 0 0 0 4 0 0 WC 3/24 8.30 C .3856 0 0 0 28 0 0 WC 3/24 8.40 C .3613 0 0 0 1 0 0 WC 3/24 8.50 C .3163 0 0 0 171 0 0 WC 3/24 8.80	Sub Total	12/23				34	34	0	1,734	11	0
WC 3/24 8.00 C .4668 2 2 0 15 0 0 WC 3/24 8.10 C .4385 0 0 0 51 0 0 WC 3/24 8.20 C .4116 0 0 0 4 0 0 WC 3/24 8.30 C .3856 0 0 0 28 0 0 WC 3/24 8.40 C .3613 0 0 0 1 0 0 WC 3/24 8.50 C .3380 4 4 0 40 4 0 WC 3/24 8.60 C .3163 0 0 0 171 0 0 WC 3/24 8.80 C .2766 0 0 0 44 0 0 WC 3/24 8.90 C .2587 10 10 0 10 10 10 0	Comm	Month		C/P	Delta		Elec	TRANSFER		CHANGE	EXER
WC 3/24 8.10 C .4385 0 0 0 51 0 0 WC 3/24 8.20 C .4116 0 0 0 4 0 0 WC 3/24 8.30 C .3856 0 0 0 28 0 0 WC 3/24 8.40 C .3613 0 0 0 1 0 0 WC 3/24 8.50 C .3380 4 4 0 40 4 0 WC 3/24 8.60 C .3163 0 0 0 171 0 0 WC 3/24 8.80 C .2766 0 0 0 44 0 0 WC 3/24 8.90 C .2587 10 10 0 10 10 10 0	WC	3/24	7.90	С	.4965	10	10	0	10	10	0
WC 3/24 8.20 C .4116 0 0 0 4 0 0 WC 3/24 8.30 C .3856 0 0 0 0 28 0 0 WC 3/24 8.40 C .3613 0 0 0 1 0 0 WC 3/24 8.50 C .3380 4 4 0 40 4 0 WC 3/24 8.60 C .3163 0 0 0 171 0 0 WC 3/24 8.80 C .2766 0 0 0 44 0 0 WC 3/24 8.90 C .2587 10 10 0 10 10 10 0	WC	3/24	8.00	С	.4668	2	2	0	15	0	0
WC 3/24 8.30 C .3856 0 0 0 28 0 0 WC 3/24 8.40 C .3613 0 0 0 1 0 0 WC 3/24 8.50 C .3380 4 4 0 40 4 0 WC 3/24 8.60 C .3163 0 0 0 171 0 0 WC 3/24 8.80 C .2766 0 0 0 44 0 0 WC 3/24 8.90 C .2587 10 10 0 10 10 10 0	WC	3/24	8.10	С	.4385	0	0	0	51	0	0
WC 3/24 8.40 C .3613 0 0 0 1 0 0 WC 3/24 8.50 C .3380 4 4 0 40 4 0 WC 3/24 8.60 C .3163 0 0 0 171 0 0 WC 3/24 8.80 C .2766 0 0 0 44 0 0 WC 3/24 8.90 C .2587 10 10 0 10 10 10 0	WC	3/24	8.20	С	.4116	0	0	0	4	0	0
WC 3/24 8.50 C .3380 4 4 0 40 4 0 WC 3/24 8.60 C .3163 0 0 0 171 0 0 WC 3/24 8.80 C .2766 0 0 0 44 0 0 WC 3/24 8.90 C .2587 10 10 0 10 10 10 0	WC	3/24	8.30	С	.3856	0	0	0	28	0	0
WC 3/24 8.60 C .3163 0 0 0 171 0 0 WC 3/24 8.80 C .2766 0 0 0 44 0 0 WC 3/24 8.90 C .2587 10 10 0 10 10 10 0	WC	3/24	8.40	С	.3613	0	0	0	1	0	0
WC 3/24 8.80 C .2766 0 0 0 44 0 0 WC 3/24 8.90 C .2587 10 10 0 10 10 10 0	WC	3/24	8.50	С	.3380	4	4	0	40	4	0
WC 3/24 8.90 C .2587 10 10 0 10 10 0	WC	3/24	8.60	С	.3163	0	0	0	171	0	0
	WC	3/24	8.80	С	.2766	0	0	0	44	0	0
WC 3/24 9.00 C .2419 0 0 0 25 0	WC	3/24	8.90	С	.2587	10	10	0	10	10	0
	WC	3/24	9.00	С	.2419	0	0	0	25	0	0

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Contract Trades & Open Positions

Call Hard Red Spring Wheat Option for 09/01/2023

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	3/24	9.20	С	.2114	0	0	0	13	0	0
WC	3/24	9.30	С	.1971	0	0	0	166	0	0
WC	3/24	9.40	С	.1848	0	0	0	17	0	0
WC	3/24	9.50	С	.1725	0	0	0	24	0	0
WC	3/24	9.60	С	.1614	0	0	0	73	0	0
WC	3/24	9.70	С	.1516	0	0	0	43	0	0
WC	3/24	9.90	С	.1326	0	0	0	10	0	0
WC	3/24	10.00	С	.1243	0	0	0	3	0	0
WC	3/24	10.30	С	.1036	0	0	0	17	0	0
WC	3/24	10.50	С	.0915	0	0	0	32	0	0
WC	3/24	11.00	С	.0685	0	0	0	4	0	0
WC	3/24	13.00	С	.0267	0	0	0	32	0	0
Sub Total	3/24				26	26	0	833	24	0
Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	5/24	8.20	С	.4427	0	0	0	29	0	0
WC	5/24	9.30	С	.2264	0	0	0	29	0	0
Sub Total	5/24				0	0	0	58	0	0
Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	7/24	8.30	С	.4450	0	0	0	19	0	0

Daily trading volume, one side only, including exchanges of futures for cash, and open contracts less intentions, as reported by clearing members as of the close of the business.



Contract Trades & Open Positions

Call Hard Red Spring Wheat Option for 09/01/2023

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	7/24	9.00	С	.3070	0	0	0	3	0	0
WC	7/24	9.35	С	.2555	0	0	0	19	0	0
Sub Total	7/24				0	0	0	41	0	0
Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WC	9/24	8.00	С	.4973	0	0	0	2	0	0
WC	9/24	8.50	С	.3719	0	0	0	2	0	0
WC	9/24	9.00	С	.2791	0	0	0	20	0	0
WC	9/24	9.50	С	.2119	0	0	0	2	0	0
Sub Total	9/24				0	0	0	26	0	0
Total					60	60	0	2,692	35	0

Daily trading volume, one side only, including exchanges of futures for cash, and open contracts less intentions, as reported by clearing members as of the close of the business.



Contract Trades & Open Positions

Put Hard Red Spring Wheat Option for 09/01/2023

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Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	10/23	7.50	Р	.4210	0	0	0	152	0	0
WP	10/23	7.70	Р	.5641	0	0	0	4	0	0
WP	10/23	8.00	Р	.7493	0	0	0	200	0	0
Sub Total	10/23				0	0	0	356	0	0
Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	12/23	6.80	Р	.1711	0	0	0	8	0	0
WP	12/23	6.90	Р	.2039	0	0	0	5	0	0
WP	12/23	7.00	Р	.2399	0	0	0	3	0	0
WP	12/23	7.20	Р	.3161	0	0	0	7	0	0
WP	12/23	7.30	Р	.3561	0	0	0	12	0	0
WP	12/23	7.50	Р	.4372	0	0	0	85	0	0
WP	12/23	7.60	Р	.4771	0	0	0	18	0	0
WP	12/23	7.70	Р	.5162	2	2	0	22	0	0
WP	12/23	7.80	Р	.5546	0	0	0	100	0	0
WP	12/23	7.90	Р	.5909	0	0	0	100	0	0
WP	12/23	8.00	Р	.6251	1	1	0	424	-1	0
WP	12/23	8.10	Р	.6577	0	0	0	4	0	0
WP	12/23	8.20	Р	.6879	4	4	0	250	0	0
WP	12/23	8.25	Р	.7048	0	0	0	4	0	0
WP	12/23	8.30	Р	.7167	0	0	0	200	0	0

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Contract Trades & Open Positions

Put Hard Red Spring Wheat Option for 09/01/2023

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	12/23	8.40	Р	.7427	2	2	0	75	-2	0
WP	12/23	8.50	Р	.7673	0	0	0	41	0	0
WP	12/23	8.60	Р	.7895	0	0	0	156	0	0
WP	12/23	8.70	Р	.8102	0	0	0	60	0	0
WP	12/23	8.80	Р	.8284	0	0	0	14	0	0
WP	12/23	8.90	Р	.8448	0	0	0	2	0	0
WP	12/23	9.00	Р	.8613	0	0	0	8	0	0
WP	12/23	9.20	Р	.8876	0	0	0	30	0	0
WP	12/23	9.40	Р	.9085	0	0	0	1	0	0
Sub Total	12/23				9	9	0	1,629	-3	0
Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	3/24	7.60								
		7.00	Р	.4094	4	4	0	97	4	0
WP	3/24	7.70	P	.4094	0	0	0	97 39	4	0
WP	3/24									
		7.70	Р	.4411	0	0	0	39	0	0
WP	3/24	7.70 8.00	P P	.4411	0	0	0	39 200	0	0
WP WP	3/24	7.70 8.00	P P	.4411	0 0	0 0 0	0 0 0	39 200 100	0 0 0	0 0 0
WP WP Sub Total	3/24 3/24 3/24	7.70 8.00 8.40 Strike	P P	.4411 .5332 .6387	0 0 0 4 Total	0 0 0 4	0 0 0 0	39 200 100 436 OPEN	0 0 0 4	0 0 0 0

Daily trading volume, one side only, including exchanges of futures for cash, and open contracts less intentions, as reported by clearing members as of the close of the business.



Contract Trades & Open Positions

Put Hard Red Spring Wheat Option for 09/01/2023

Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
Sub Total	5/24				0	0	0	129	0	0
Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	7/24	7.20	Р	.2550	0	0	0	19	0	0
Sub Total	7/24				0	0	0	19	0	0
Comm	Month	Strike Price	C/P	Delta	Total Volume	Elec	TRANSFER	OPEN INT.	CHANGE	EXER
WP	9/24	7.00	Р	.1971	0	0	0	8	0	0
WP	9/24	7.50	Р	.3499	0	0	0	9	0	0
Sub Total	9/24				0	0	0	17	0	0
Total					13	13	0	2,586	1	0

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