

Hard Red Spring Wheat Future for 11/16/2023

| Comm         | Month | Total Volume  | Elec          | EFP          | EFR       | TRANSFER | OPEN INT.     | CHANGE       | EXER     | DELV     |
|--------------|-------|---------------|---------------|--------------|-----------|----------|---------------|--------------|----------|----------|
| W            | 12/23 | 6,539         | 6,090         | 409          | 40        | 0        | 23,449        | -942         | 0        | 0        |
| W            | 03/24 | 12,728        | 10,723        | 1,990        | 15        | 0        | 38,110        | 2,751        | 0        | 0        |
| W            | 05/24 | 2,047         | 2,047         | 0            | 0         | 0        | 6,876         | 153          | 0        | 0        |
| W            | 07/24 | 838           | 838           | 0            | 0         | 0        | 3,526         | 316          | 0        | 0        |
| W            | 09/24 | 496           | 496           | 0            | 0         | 0        | 2,847         | 188          | 0        | 0        |
| W            | 12/24 | 31            | 31            | 0            | 0         | 0        | 733           | 14           | 0        | 0        |
| W            | 03/25 | 1             | 1             | 0            | 0         | 0        | 19            | 1            | 0        | 0        |
| W            | 05/25 | 0             | 0             | 0            | 0         | 0        | 4             | 0            | 0        | 0        |
| <b>Total</b> |       | <b>22,680</b> | <b>20,226</b> | <b>2,399</b> | <b>55</b> | <b>0</b> | <b>75,564</b> | <b>2,481</b> | <b>0</b> | <b>0</b> |

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**SPIKES Volatility Index Future for 11/16/2023**

| Comm         | Month | Total Volume | Elec       | BLK      | TAS      | EFP      | EFR      | TRANSFER | OPEN INT.  | CHANGE      | EXER     | DELV / DELIV |
|--------------|-------|--------------|------------|----------|----------|----------|----------|----------|------------|-------------|----------|--------------|
| S            | 12/23 | 367          | 367        | 0        | 0        | 0        | 0        | 0        | 143        | -123        | 0        | 0            |
| <b>Total</b> |       | <b>367</b>   | <b>367</b> | <b>0</b> | <b>0</b> | <b>0</b> | <b>0</b> | <b>0</b> | <b>143</b> | <b>-123</b> | <b>0</b> | <b>0</b>     |

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**Call Hard Red Spring Wheat Option for 11/16/2023**

| Comm | Month | Strike Price | C/P | Delta | Total Volume | Elec | TRANSFER | OPEN INT. | CHANGE | EXER |
|------|-------|--------------|-----|-------|--------------|------|----------|-----------|--------|------|
| WC   | 12/23 | 7.30         | C   | .4737 | 0            | 0    | 0        | 400       | 0      | 0    |
| WC   | 12/23 | 7.40         | C   | .3830 | 0            | 0    | 0        | 300       | 0      | 0    |
| WC   | 12/23 | 7.50         | C   | .3003 | 0            | 0    | 0        | 214       | 0      | 0    |
| WC   | 12/23 | 7.60         | C   | .2290 | 0            | 0    | 0        | 129       | 0      | 0    |
| WC   | 12/23 | 7.70         | C   | .1675 | 100          | 100  | 0        | 156       | 0      | 0    |
| WC   | 12/23 | 7.80         | C   | .1211 | 0            | 0    | 0        | 33        | 0      | 0    |
| WC   | 12/23 | 7.85         | C   | .1001 | 0            | 0    | 0        | 59        | 0      | 0    |
| WC   | 12/23 | 7.90         | C   | .0835 | 0            | 0    | 0        | 158       | 0      | 0    |
| WC   | 12/23 | 8.00         | C   | .0560 | 0            | 0    | 0        | 255       | 0      | 0    |
| WC   | 12/23 | 8.10         | C   | .0350 | 0            | 0    | 0        | 18        | 0      | 0    |
| WC   | 12/23 | 8.20         | C   | .0214 | 0            | 0    | 0        | 159       | 0      | 0    |
| WC   | 12/23 | 8.30         | C   | .0176 | 0            | 0    | 0        | 10        | 0      | 0    |
| WC   | 12/23 | 8.40         | C   | .0148 | 0            | 0    | 0        | 328       | 0      | 0    |
| WC   | 12/23 | 8.50         | C   | .0127 | 0            | 0    | 0        | 134       | 0      | 0    |
| WC   | 12/23 | 8.60         | C   | .0111 | 0            | 0    | 0        | 163       | 0      | 0    |
| WC   | 12/23 | 8.70         | C   | .0098 | 0            | 0    | 0        | 19        | 0      | 0    |
| WC   | 12/23 | 8.80         | C   | .0088 | 0            | 0    | 0        | 93        | 0      | 0    |
| WC   | 12/23 | 8.90         | C   | .0079 | 0            | 0    | 0        | 2         | 0      | 0    |
| WC   | 12/23 | 9.00         | C   | .0072 | 0            | 0    | 0        | 238       | 0      | 0    |
| WC   | 12/23 | 9.20         | C   | .0061 | 0            | 0    | 0        | 64        | 0      | 0    |
| WC   | 12/23 | 9.25         | C   | .0059 | 0            | 0    | 0        | 6         | 0      | 0    |

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**Call Hard Red Spring Wheat Option for 11/16/2023**

| Comm             | Month        | Strike Price | C/P | Delta | Total Volume | Elec       | TRANSFER | OPEN INT.    | CHANGE   | EXER     |
|------------------|--------------|--------------|-----|-------|--------------|------------|----------|--------------|----------|----------|
| WC               | 12/23        | 9.40         | C   | .0053 | 0            | 0          | 0        | 23           | 0        | 0        |
| WC               | 12/23        | 9.50         | C   | .0050 | 0            | 0          | 0        | 105          | 0        | 0        |
| WC               | 12/23        | 9.60         | C   | .0047 | 0            | 0          | 0        | 17           | 0        | 0        |
| WC               | 12/23        | 9.70         | C   | .0045 | 0            | 0          | 0        | 67           | 0        | 0        |
| WC               | 12/23        | 9.80         | C   | .0042 | 0            | 0          | 0        | 21           | 0        | 0        |
| WC               | 12/23        | 10.00        | C   | .0039 | 0            | 0          | 0        | 89           | 0        | 0        |
| WC               | 12/23        | 10.20        | C   | .0036 | 0            | 0          | 0        | 13           | 0        | 0        |
| WC               | 12/23        | 10.50        | C   | .0032 | 0            | 0          | 0        | 58           | 0        | 0        |
| WC               | 12/23        | 10.60        | C   | .0031 | 0            | 0          | 0        | 4            | 0        | 0        |
| WC               | 12/23        | 11.00        | C   | .0027 | 0            | 0          | 0        | 4            | 0        | 0        |
| WC               | 12/23        | 11.10        | C   | .0026 | 0            | 0          | 0        | 30           | 0        | 0        |
| WC               | 12/23        | 12.00        | C   | .0021 | 0            | 0          | 0        | 4            | 0        | 0        |
| WC               | 12/23        | 13.00        | C   | .0018 | 0            | 0          | 0        | 19           | 0        | 0        |
| <b>Sub Total</b> | <b>12/23</b> |              |     |       | <b>100</b>   | <b>100</b> | <b>0</b> | <b>3,392</b> | <b>0</b> | <b>0</b> |
| Comm             | Month        | Strike Price | C/P | Delta | Total Volume | Elec       | TRANSFER | OPEN INT.    | CHANGE   | EXER     |
| WC               | 3/24         | 7.30         | C   | .6355 | 0            | 0          | 0        | 5            | 0        | 0        |
| WC               | 3/24         | 7.40         | C   | .5680 | 0            | 0          | 0        | 12           | 0        | 0        |
| WC               | 3/24         | 7.50         | C   | .5211 | 0            | 0          | 0        | 60           | 0        | 0        |
| WC               | 3/24         | 7.60         | C   | .4693 | 0            | 0          | 0        | 40           | 0        | 0        |
| WC               | 3/24         | 7.70         | C   | .4210 | 0            | 0          | 0        | 72           | 0        | 0        |

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**Call Hard Red Spring Wheat Option for 11/16/2023**

| Comm | Month | Strike Price | C/P | Delta | Total Volume | Elec | TRANSFER | OPEN INT. | CHANGE | EXER |
|------|-------|--------------|-----|-------|--------------|------|----------|-----------|--------|------|
| WC   | 3/24  | 7.80         | C   | .3762 | 0            | 0    | 0        | 458       | 0      | 0    |
| WC   | 3/24  | 7.90         | C   | .3350 | 0            | 0    | 0        | 116       | 0      | 0    |
| WC   | 3/24  | 8.00         | C   | .2976 | 0            | 0    | 0        | 232       | 0      | 0    |
| WC   | 3/24  | 8.10         | C   | .2638 | 0            | 0    | 0        | 51        | 0      | 0    |
| WC   | 3/24  | 8.20         | C   | .2329 | 0            | 0    | 0        | 49        | 0      | 0    |
| WC   | 3/24  | 8.30         | C   | .2056 | 0            | 0    | 0        | 27        | 0      | 0    |
| WC   | 3/24  | 8.40         | C   | .1806 | 0            | 0    | 0        | 1         | 0      | 0    |
| WC   | 3/24  | 8.50         | C   | .1593 | 0            | 0    | 0        | 149       | 0      | 0    |
| WC   | 3/24  | 8.60         | C   | .1399 | 0            | 0    | 0        | 74        | 0      | 0    |
| WC   | 3/24  | 8.70         | C   | .1229 | 0            | 0    | 0        | 18        | 0      | 0    |
| WC   | 3/24  | 8.80         | C   | .1080 | 0            | 0    | 0        | 12        | 0      | 0    |
| WC   | 3/24  | 8.90         | C   | .0938 | 0            | 0    | 0        | 12        | 0      | 0    |
| WC   | 3/24  | 9.00         | C   | .0818 | 0            | 0    | 0        | 55        | 0      | 0    |
| WC   | 3/24  | 9.10         | C   | .0719 | 0            | 0    | 0        | 24        | 0      | 0    |
| WC   | 3/24  | 9.20         | C   | .0625 | 0            | 0    | 0        | 11        | 0      | 0    |
| WC   | 3/24  | 9.30         | C   | .0555 | 0            | 0    | 0        | 114       | 0      | 0    |
| WC   | 3/24  | 9.40         | C   | .0487 | 0            | 0    | 0        | 18        | 0      | 0    |
| WC   | 3/24  | 9.50         | C   | .0421 | 0            | 0    | 0        | 13        | 0      | 0    |
| WC   | 3/24  | 9.60         | C   | .0381 | 0            | 0    | 0        | 73        | 0      | 0    |
| WC   | 3/24  | 9.70         | C   | .0344 | 0            | 0    | 0        | 6         | 0      | 0    |
| WC   | 3/24  | 9.90         | C   | .0271 | 0            | 0    | 0        | 10        | 0      | 0    |

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**Call Hard Red Spring Wheat Option for 11/16/2023**

| Comm             | Month       | Strike Price | C/P | Delta | Total Volume | Elec     | TRANSFER | OPEN INT.    | CHANGE   | EXER     |
|------------------|-------------|--------------|-----|-------|--------------|----------|----------|--------------|----------|----------|
| WC               | 3/24        | 10.00        | C   | .0236 | 0            | 0        | 0        | 4            | 0        | 0        |
| WC               | 3/24        | 10.30        | C   | .0162 | 0            | 0        | 0        | 17           | 0        | 0        |
| WC               | 3/24        | 10.50        | C   | .0124 | 0            | 0        | 0        | 35           | 0        | 0        |
| WC               | 3/24        | 11.00        | C   | .0081 | 0            | 0        | 0        | 4            | 0        | 0        |
| WC               | 3/24        | 13.00        | C   | .0033 | 0            | 0        | 0        | 28           | 0        | 0        |
| <b>Sub Total</b> | <b>3/24</b> |              |     |       | <b>0</b>     | <b>0</b> | <b>0</b> | <b>1,800</b> | <b>0</b> | <b>0</b> |
| Comm             | Month       | Strike Price | C/P | Delta | Total Volume | Elec     | TRANSFER | OPEN INT.    | CHANGE   | EXER     |
| WC               | 5/24        | 7.60         | C   | .5499 | 0            | 0        | 0        | 15           | 0        | 0        |
| WC               | 5/24        | 7.65         | C   | .5314 | 0            | 0        | 0        | 1            | 0        | 0        |
| WC               | 5/24        | 7.80         | C   | .4791 | 0            | 0        | 0        | 10           | 0        | 0        |
| WC               | 5/24        | 8.00         | C   | .4165 | 0            | 0        | 0        | 8            | 0        | 0        |
| WC               | 5/24        | 8.10         | C   | .3875 | 0            | 0        | 0        | 36           | 0        | 0        |
| WC               | 5/24        | 8.20         | C   | .3606 | 0            | 0        | 0        | 39           | 0        | 0        |
| WC               | 5/24        | 8.50         | C   | .2901 | 0            | 0        | 0        | 3            | 0        | 0        |
| WC               | 5/24        | 8.70         | C   | .2505 | 0            | 0        | 0        | 8            | 0        | 0        |
| WC               | 5/24        | 8.80         | C   | .2327 | 0            | 0        | 0        | 43           | 0        | 0        |
| WC               | 5/24        | 9.00         | C   | .2012 | 0            | 0        | 0        | 10           | 0        | 0        |
| WC               | 5/24        | 9.20         | C   | .1749 | 0            | 0        | 0        | 6            | 0        | 0        |
| WC               | 5/24        | 9.30         | C   | .1626 | 0            | 0        | 0        | 29           | 0        | 0        |
| <b>Sub Total</b> | <b>5/24</b> |              |     |       | <b>0</b>     | <b>0</b> | <b>0</b> | <b>208</b>   | <b>0</b> | <b>0</b> |

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**Call Hard Red Spring Wheat Option for 11/16/2023**

| Comm             | Month       | Strike Price | C/P | Delta | Total Volume | Elec     | TRANSFER | OPEN INT.  | CHANGE   | EXER     |
|------------------|-------------|--------------|-----|-------|--------------|----------|----------|------------|----------|----------|
| WC               | 7/24        | 7.50         | C   | .6156 | 0            | 0        | 0        | 8          | 0        | 0        |
| WC               | 7/24        | 7.60         | C   | .6054 | 0            | 0        | 0        | 11         | 0        | 0        |
| WC               | 7/24        | 7.70         | C   | .5641 | 0            | 0        | 0        | 56         | 0        | 0        |
| WC               | 7/24        | 7.80         | C   | .5257 | 0            | 0        | 0        | 64         | 0        | 0        |
| WC               | 7/24        | 8.00         | C   | .4566 | 3            | 3        | 0        | 99         | 3        | 0        |
| WC               | 7/24        | 8.10         | C   | .4256 | 3            | 3        | 0        | 3          | 3        | 0        |
| WC               | 7/24        | 8.20         | C   | .3963 | 0            | 0        | 0        | 10         | 0        | 0        |
| WC               | 7/24        | 8.25         | C   | .3826 | 0            | 0        | 0        | 10         | 0        | 0        |
| WC               | 7/24        | 8.30         | C   | .3692 | 0            | 0        | 0        | 19         | 0        | 0        |
| WC               | 7/24        | 8.50         | C   | .3208 | 0            | 0        | 0        | 80         | 0        | 0        |
| WC               | 7/24        | 8.90         | C   | .2427 | 0            | 0        | 0        | 21         | 0        | 0        |
| WC               | 7/24        | 9.00         | C   | .2270 | 0            | 0        | 0        | 51         | 0        | 0        |
| WC               | 7/24        | 9.10         | C   | .2117 | 0            | 0        | 0        | 15         | 0        | 0        |
| WC               | 7/24        | 9.35         | C   | .1787 | 0            | 0        | 0        | 19         | 0        | 0        |
| WC               | 7/24        | 9.50         | C   | .1627 | 0            | 0        | 0        | 2          | 0        | 0        |
| <b>Sub Total</b> | <b>7/24</b> |              |     |       | <b>6</b>     | <b>6</b> | <b>0</b> | <b>468</b> | <b>6</b> | <b>0</b> |
| Comm             | Month       | Strike Price | C/P | Delta | Total Volume | Elec     | TRANSFER | OPEN INT.  | CHANGE   | EXER     |
| WC               | 9/24        | 7.70         | C   | .6283 | 3            | 3        | 0        | 3          | 3        | 0        |
| WC               | 9/24        | 8.00         | C   | .5103 | 0            | 0        | 0        | 8          | 0        | 0        |
| WC               | 9/24        | 8.20         | C   | .4462 | 1            | 1        | 0        | 1          | 1        | 0        |

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Call Hard Red Spring Wheat Option for 11/16/2023

| Comm             | Month       | Strike Price | C/P | Delta | Total Volume | Elec       | TRANSFER | OPEN INT.    | CHANGE    | EXER     |
|------------------|-------------|--------------|-----|-------|--------------|------------|----------|--------------|-----------|----------|
| WC               | 9/24        | 8.30         | C   | .4175 | 3            | 3          | 0        | 6            | 1         | 0        |
| WC               | 9/24        | 8.50         | C   | .3658 | 0            | 0          | 0        | 70           | 0         | 0        |
| WC               | 9/24        | 9.00         | C   | .2662 | 0            | 0          | 0        | 26           | 0         | 0        |
| WC               | 9/24        | 9.50         | C   | .1968 | 0            | 0          | 0        | 2            | 0         | 0        |
| <b>Sub Total</b> | <b>9/24</b> |              |     |       | <b>7</b>     | <b>7</b>   | <b>0</b> | <b>116</b>   | <b>5</b>  | <b>0</b> |
| <b>Total</b>     |             |              |     |       | <b>113</b>   | <b>113</b> | <b>0</b> | <b>5,984</b> | <b>11</b> | <b>0</b> |

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**Put Hard Red Spring Wheat Option for 11/16/2023**

| Comm | Month | Strike Price | C/P | Delta | Total Volume | Elec | TRANSFER | OPEN INT. | CHANGE | EXER |
|------|-------|--------------|-----|-------|--------------|------|----------|-----------|--------|------|
| WP   | 12/23 | 6.80         | P   | .1260 | 0            | 0    | 0        | 8         | 0      | 0    |
| WP   | 12/23 | 6.90         | P   | .1863 | 0            | 0    | 0        | 5         | 0      | 0    |
| WP   | 12/23 | 7.00         | P   | .2599 | 0            | 0    | 0        | 3         | 0      | 0    |
| WP   | 12/23 | 7.10         | P   | .3435 | 0            | 0    | 0        | 11        | 0      | 0    |
| WP   | 12/23 | 7.20         | P   | .4336 | 0            | 0    | 0        | 20        | 0      | 0    |
| WP   | 12/23 | 7.30         | P   | .5263 | 0            | 0    | 0        | 11        | 0      | 0    |
| WP   | 12/23 | 7.35         | P   | .5692 | 0            | 0    | 0        | 55        | 0      | 0    |
| WP   | 12/23 | 7.40         | P   | .6170 | 0            | 0    | 0        | 7         | 0      | 0    |
| WP   | 12/23 | 7.50         | P   | .6997 | 0            | 0    | 0        | 365       | 0      | 0    |
| WP   | 12/23 | 7.60         | P   | .7710 | 0            | 0    | 0        | 142       | 0      | 0    |
| WP   | 12/23 | 7.70         | P   | .8325 | 0            | 0    | 0        | 72        | 0      | 0    |
| WP   | 12/23 | 7.80         | P   | .8790 | 0            | 0    | 0        | 100       | 0      | 0    |
| WP   | 12/23 | 7.90         | P   | .9165 | 0            | 0    | 0        | 107       | 0      | 0    |
| WP   | 12/23 | 8.00         | P   | .9440 | 0            | 0    | 0        | 406       | 0      | 0    |
| WP   | 12/23 | 8.20         | P   | .9786 | 0            | 0    | 0        | 250       | 0      | 0    |
| WP   | 12/23 | 8.25         | P   | .9475 | 0            | 0    | 0        | 1         | 0      | 0    |
| WP   | 12/23 | 8.30         | P   | .9824 | 0            | 0    | 0        | 200       | 0      | 0    |
| WP   | 12/23 | 8.40         | P   | .9852 | 0            | 0    | 0        | 73        | 0      | 0    |
| WP   | 12/23 | 8.50         | P   | .9873 | 0            | 0    | 0        | 39        | 0      | 0    |
| WP   | 12/23 | 8.60         | P   | .9889 | 0            | 0    | 0        | 152       | 0      | 0    |
| WP   | 12/23 | 8.70         | P   | .9902 | 0            | 0    | 0        | 60        | 0      | 0    |

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**Put Hard Red Spring Wheat Option for 11/16/2023**

| Comm             | Month        | Strike Price | C/P | Delta | Total Volume | Elec     | TRANSFER | OPEN INT.    | CHANGE   | EXER     |
|------------------|--------------|--------------|-----|-------|--------------|----------|----------|--------------|----------|----------|
| WP               | 12/23        | 8.80         | P   | .9912 | 0            | 0        | 0        | 12           | 0        | 0        |
| WP               | 12/23        | 8.90         | P   | .9921 | 0            | 0        | 0        | 2            | 0        | 0        |
| WP               | 12/23        | 9.00         | P   | .9928 | 0            | 0        | 0        | 6            | 0        | 0        |
| WP               | 12/23        | 9.20         | P   | .9939 | 0            | 0        | 0        | 30           | 0        | 0        |
| <b>Sub Total</b> | <b>12/23</b> |              |     |       | <b>0</b>     | <b>0</b> | <b>0</b> | <b>2,137</b> | <b>0</b> | <b>0</b> |

| Comm             | Month       | Strike Price | C/P | Delta | Total Volume | Elec     | TRANSFER | OPEN INT.    | CHANGE   | EXER     |
|------------------|-------------|--------------|-----|-------|--------------|----------|----------|--------------|----------|----------|
| WP               | 3/24        | 6.70         | P   | .1469 | 0            | 0        | 0        | 16           | 0        | 0        |
| WP               | 3/24        | 7.00         | P   | .2619 | 0            | 0        | 0        | 151          | 0        | 0        |
| WP               | 3/24        | 7.10         | P   | .3041 | 0            | 0        | 0        | 425          | 0        | 0        |
| WP               | 3/24        | 7.20         | P   | .3473 | 0            | 0        | 0        | 14           | 0        | 0        |
| WP               | 3/24        | 7.40         | P   | .4320 | 0            | 0        | 0        | 4            | 0        | 0        |
| WP               | 3/24        | 7.45         | P   | .4525 | 0            | 0        | 0        | 300          | 0        | 0        |
| WP               | 3/24        | 7.50         | P   | .4789 | 0            | 0        | 0        | 82           | 0        | 0        |
| WP               | 3/24        | 7.60         | P   | .5307 | 0            | 0        | 0        | 125          | 0        | 0        |
| WP               | 3/24        | 7.70         | P   | .5790 | 0            | 0        | 0        | 15           | 0        | 0        |
| WP               | 3/24        | 8.00         | P   | .7024 | 0            | 0        | 0        | 200          | 0        | 0        |
| WP               | 3/24        | 8.40         | P   | .8194 | 0            | 0        | 0        | 100          | 0        | 0        |
| <b>Sub Total</b> | <b>3/24</b> |              |     |       | <b>0</b>     | <b>0</b> | <b>0</b> | <b>1,432</b> | <b>0</b> | <b>0</b> |

| Comm | Month | Strike Price | C/P | Delta | Total Volume | Elec | TRANSFER | OPEN INT. | CHANGE | EXER |
|------|-------|--------------|-----|-------|--------------|------|----------|-----------|--------|------|
|------|-------|--------------|-----|-------|--------------|------|----------|-----------|--------|------|

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.

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**Put Hard Red Spring Wheat Option for 11/16/2023**

| Comm             | Month       | Strike Price | C/P | Delta | Total Volume | Elec     | TRANSFER | OPEN INT.    | CHANGE   | EXER     |
|------------------|-------------|--------------|-----|-------|--------------|----------|----------|--------------|----------|----------|
| WP               | 5/24        | 7.10         | P   | .3059 | 0            | 0        | 0        | 39           | 0        | 0        |
| WP               | 5/24        | 7.50         | P   | .4187 | 0            | 0        | 0        | 230          | 0        | 0        |
| WP               | 5/24        | 8.00         | P   | .5835 | 0            | 0        | 0        | 100          | 0        | 0        |
| <b>Sub Total</b> | <b>5/24</b> |              |     |       | <b>0</b>     | <b>0</b> | <b>0</b> | <b>369</b>   | <b>0</b> | <b>0</b> |
| Comm             | Month       | Strike Price | C/P | Delta | Total Volume | Elec     | TRANSFER | OPEN INT.    | CHANGE   | EXER     |
| WP               | 7/24        | 7.00         | P   | .2485 | 0            | 0        | 0        | 4            | 0        | 0        |
| WP               | 7/24        | 7.20         | P   | .3035 | 0            | 0        | 0        | 19           | 0        | 0        |
| WP               | 7/24        | 7.50         | P   | .3844 | 0            | 0        | 0        | 50           | 0        | 0        |
| <b>Sub Total</b> | <b>7/24</b> |              |     |       | <b>0</b>     | <b>0</b> | <b>0</b> | <b>73</b>    | <b>0</b> | <b>0</b> |
| Comm             | Month       | Strike Price | C/P | Delta | Total Volume | Elec     | TRANSFER | OPEN INT.    | CHANGE   | EXER     |
| WP               | 9/24        | 7.00         | P   | .2268 | 0            | 0        | 0        | 10           | 0        | 0        |
| WP               | 9/24        | 7.20         | P   | .2775 | 9            | 9        | 0        | 9            | 9        | 0        |
| WP               | 9/24        | 7.50         | P   | .3521 | 0            | 0        | 0        | 9            | 0        | 0        |
| <b>Sub Total</b> | <b>9/24</b> |              |     |       | <b>9</b>     | <b>9</b> | <b>0</b> | <b>28</b>    | <b>9</b> | <b>0</b> |
| <b>Total</b>     |             |              |     |       | <b>9</b>     | <b>9</b> | <b>0</b> | <b>4,039</b> | <b>9</b> | <b>0</b> |

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.

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