

**Hard Red Spring Wheat Future for 03/01/2024**

| Comm         | Month | Total Volume | Elec         | EFP        | EFR        | TRANSFER   | OPEN INT.     | CHANGE       | EXER     | DELV     |
|--------------|-------|--------------|--------------|------------|------------|------------|---------------|--------------|----------|----------|
| W            | 03/24 | 60           | 60           | 0          | 0          | 0          | 54            | -50          | 0        | 2        |
| W            | 05/24 | 6,314        | 5,500        | 123        | 691        | 128        | 41,938        | 512          | 0        | 0        |
| W            | 07/24 | 2,591        | 2,591        | 0          | 0          | 51         | 13,681        | 307          | 0        | 0        |
| W            | 09/24 | 662          | 662          | 0          | 0          | 0          | 6,686         | 295          | 0        | 0        |
| W            | 12/24 | 238          | 238          | 0          | 0          | 0          | 3,288         | 48           | 0        | 0        |
| W            | 03/25 | 37           | 37           | 0          | 0          | 0          | 189           | -2           | 0        | 0        |
| W            | 05/25 | 0            | 0            | 0          | 0          | 0          | 26            | 0            | 0        | 0        |
| W            | 07/25 | 0            | 0            | 0          | 0          | 0          | 8             | 0            | 0        | 0        |
| <b>Total</b> |       | <b>9,902</b> | <b>9,088</b> | <b>123</b> | <b>691</b> | <b>179</b> | <b>65,870</b> | <b>1,110</b> | <b>0</b> | <b>2</b> |

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**Call Hard Red Spring Wheat Option for 03/01/2024**

| Comm | Month | Strike Price | C/P | Delta | Total Volume | Elec | TRANSFER | OPEN INT. | CHANGE | EXER |
|------|-------|--------------|-----|-------|--------------|------|----------|-----------|--------|------|
| WC   | 5/24  | 6.50         | C   | .5030 | 0            | 0    | 0        | 9         | 0      | 0    |
| WC   | 5/24  | 6.60         | C   | .4325 | 8            | 8    | 0        | 45        | 8      | 0    |
| WC   | 5/24  | 6.80         | C   | .3101 | 0            | 0    | 0        | 28        | 0      | 0    |
| WC   | 5/24  | 6.90         | C   | .2578 | 0            | 0    | 0        | 200       | 0      | 0    |
| WC   | 5/24  | 7.00         | C   | .2131 | 0            | 0    | 0        | 416       | 0      | 0    |
| WC   | 5/24  | 7.20         | C   | .1412 | 0            | 0    | 0        | 34        | 0      | 0    |
| WC   | 5/24  | 7.30         | C   | .1149 | 0            | 0    | 0        | 32        | 0      | 0    |
| WC   | 5/24  | 7.40         | C   | .0923 | 0            | 0    | 0        | 39        | 0      | 0    |
| WC   | 5/24  | 7.50         | C   | .0732 | 0            | 0    | 0        | 299       | 0      | 0    |
| WC   | 5/24  | 7.60         | C   | .0578 | 0            | 0    | 0        | 15        | 0      | 0    |
| WC   | 5/24  | 7.65         | C   | .0520 | 0            | 0    | 0        | 1         | 0      | 0    |
| WC   | 5/24  | 7.70         | C   | .0464 | 0            | 0    | 0        | 4         | 0      | 0    |
| WC   | 5/24  | 7.80         | C   | .0354 | 0            | 0    | 0        | 13        | 0      | 0    |
| WC   | 5/24  | 8.00         | C   | .0225 | 0            | 0    | 0        | 111       | 0      | 0    |
| WC   | 5/24  | 8.10         | C   | .0163 | 0            | 0    | 0        | 36        | 0      | 0    |
| WC   | 5/24  | 8.20         | C   | .0152 | 0            | 0    | 0        | 21        | 0      | 0    |
| WC   | 5/24  | 8.50         | C   | .0080 | 0            | 0    | 0        | 15        | 0      | 0    |
| WC   | 5/24  | 8.60         | C   | .0076 | 0            | 0    | 0        | 19        | 0      | 0    |
| WC   | 5/24  | 8.70         | C   | .0072 | 0            | 0    | 0        | 16        | 0      | 0    |
| WC   | 5/24  | 8.80         | C   | .0069 | 0            | 0    | 0        | 6         | 0      | 0    |
| WC   | 5/24  | 9.00         | C   | .0063 | 0            | 0    | 0        | 8         | 0      | 0    |

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**Call Hard Red Spring Wheat Option for 03/01/2024**

| Comm             | Month       | Strike Price | C/P | Delta | Total Volume | Elec     | TRANSFER | OPEN INT.    | CHANGE   | EXER     |
|------------------|-------------|--------------|-----|-------|--------------|----------|----------|--------------|----------|----------|
| WC               | 5/24        | 9.20         | C   | .0058 | 0            | 0        | 0        | 6            | 0        | 0        |
| WC               | 5/24        | 9.30         | C   | .0056 | 0            | 0        | 0        | 21           | 0        | 0        |
| WC               | 5/24        | 10.00        | C   | .0046 | 0            | 0        | 0        | 1            | 0        | 0        |
| <b>Sub Total</b> | <b>5/24</b> |              |     |       | <b>8</b>     | <b>8</b> | <b>0</b> | <b>1,395</b> | <b>8</b> | <b>0</b> |
| Comm             | Month       | Strike Price | C/P | Delta | Total Volume | Elec     | TRANSFER | OPEN INT.    | CHANGE   | EXER     |
| WC               | 7/24        | 6.60         | C   | .5090 | 1            | 1        | 0        | 70           | 1        | 0        |
| WC               | 7/24        | 6.70         | C   | .4560 | 0            | 0        | 0        | 4            | 0        | 0        |
| WC               | 7/24        | 6.80         | C   | .4068 | 0            | 0        | 0        | 57           | 0        | 0        |
| WC               | 7/24        | 6.90         | C   | .3620 | 0            | 0        | 0        | 17           | 0        | 0        |
| WC               | 7/24        | 7.00         | C   | .3206 | 2            | 2        | 0        | 299          | 2        | 0        |
| WC               | 7/24        | 7.10         | C   | .2836 | 0            | 0        | 0        | 90           | 0        | 0        |
| WC               | 7/24        | 7.20         | C   | .2500 | 8            | 8        | 0        | 42           | 8        | 0        |
| WC               | 7/24        | 7.30         | C   | .2199 | 0            | 0        | 0        | 15           | 0        | 0        |
| WC               | 7/24        | 7.40         | C   | .1920 | 0            | 0        | 0        | 4            | 0        | 0        |
| WC               | 7/24        | 7.50         | C   | .1677 | 0            | 0        | 0        | 91           | 0        | 0        |
| WC               | 7/24        | 7.60         | C   | .1475 | 0            | 0        | 0        | 11           | 0        | 0        |
| WC               | 7/24        | 7.70         | C   | .1279 | 0            | 0        | 0        | 80           | 0        | 0        |
| WC               | 7/24        | 7.80         | C   | .1122 | 0            | 0        | 0        | 84           | 0        | 0        |
| WC               | 7/24        | 8.00         | C   | .0847 | 8            | 8        | 0        | 395          | 0        | 0        |
| WC               | 7/24        | 8.10         | C   | .0745 | 0            | 0        | 0        | 78           | 0        | 0        |

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**Call Hard Red Spring Wheat Option for 03/01/2024**

| Comm             | Month       | Strike Price | C/P | Delta | Total Volume | Elec      | TRANSFER | OPEN INT.    | CHANGE    | EXER     |
|------------------|-------------|--------------|-----|-------|--------------|-----------|----------|--------------|-----------|----------|
| WC               | 7/24        | 8.20         | C   | .0645 | 0            | 0         | 0        | 45           | 0         | 0        |
| WC               | 7/24        | 8.25         | C   | .0608 | 0            | 0         | 0        | 10           | 0         | 0        |
| WC               | 7/24        | 8.30         | C   | .0572 | 0            | 0         | 0        | 21           | 0         | 0        |
| WC               | 7/24        | 8.40         | C   | .0503 | 0            | 0         | 0        | 9            | 0         | 0        |
| WC               | 7/24        | 8.50         | C   | .0434 | 0            | 0         | 0        | 45           | 0         | 0        |
| WC               | 7/24        | 8.70         | C   | .0326 | 0            | 0         | 0        | 4            | 0         | 0        |
| WC               | 7/24        | 8.80         | C   | .0288 | 0            | 0         | 0        | 4            | 0         | 0        |
| WC               | 7/24        | 8.90         | C   | .0251 | 0            | 0         | 0        | 21           | 0         | 0        |
| WC               | 7/24        | 9.00         | C   | .0214 | 0            | 0         | 0        | 51           | 0         | 0        |
| WC               | 7/24        | 9.10         | C   | .0206 | 0            | 0         | 0        | 15           | 0         | 0        |
| WC               | 7/24        | 9.35         | C   | .0133 | 0            | 0         | 0        | 19           | 0         | 0        |
| WC               | 7/24        | 9.50         | C   | .0127 | 0            | 0         | 0        | 2            | 0         | 0        |
| <b>Sub Total</b> | <b>7/24</b> |              |     |       | <b>19</b>    | <b>19</b> | <b>0</b> | <b>1,583</b> | <b>11</b> | <b>0</b> |
| Comm             | Month       | Strike Price | C/P | Delta | Total Volume | Elec      | TRANSFER | OPEN INT.    | CHANGE    | EXER     |
| WC               | 9/24        | 6.70         | C   | .5283 | 0            | 0         | 0        | 69           | 0         | 0        |
| WC               | 9/24        | 6.80         | C   | .4851 | 0            | 0         | 0        | 15           | 0         | 0        |
| WC               | 9/24        | 6.90         | C   | .4452 | 0            | 0         | 0        | 9            | 0         | 0        |
| WC               | 9/24        | 7.10         | C   | .3733 | 5            | 5         | 0        | 55           | 4         | 0        |
| WC               | 9/24        | 7.15         | C   | .3564 | 0            | 0         | 0        | 9            | 0         | 0        |
| WC               | 9/24        | 7.50         | C   | .2592 | 0            | 0         | 0        | 137          | 0         | 0        |

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**Call Hard Red Spring Wheat Option for 03/01/2024**

| Comm             | Month       | Strike Price | C/P | Delta | Total Volume | Elec     | TRANSFER | OPEN INT.  | CHANGE   | EXER     |
|------------------|-------------|--------------|-----|-------|--------------|----------|----------|------------|----------|----------|
| WC               | 9/24        | 7.70         | C   | .2165 | 0            | 0        | 0        | 27         | 0        | 0        |
| WC               | 9/24        | 7.80         | C   | .1976 | 0            | 0        | 0        | 52         | 0        | 0        |
| WC               | 9/24        | 7.90         | C   | .1794 | 0            | 0        | 0        | 11         | 0        | 0        |
| WC               | 9/24        | 8.00         | C   | .1640 | 0            | 0        | 0        | 48         | 0        | 0        |
| WC               | 9/24        | 8.10         | C   | .1503 | 0            | 0        | 0        | 60         | 0        | 0        |
| WC               | 9/24        | 8.20         | C   | .1372 | 0            | 0        | 0        | 12         | 0        | 0        |
| WC               | 9/24        | 8.30         | C   | .1256 | 0            | 0        | 0        | 13         | 0        | 0        |
| WC               | 9/24        | 8.50         | C   | .1050 | 0            | 0        | 0        | 30         | 0        | 0        |
| WC               | 9/24        | 9.00         | C   | .0687 | 0            | 0        | 0        | 26         | 0        | 0        |
| WC               | 9/24        | 9.50         | C   | .0460 | 0            | 0        | 0        | 2          | 0        | 0        |
| <b>Sub Total</b> | <b>9/24</b> |              |     |       | <b>5</b>     | <b>5</b> | <b>0</b> | <b>575</b> | <b>4</b> | <b>0</b> |

| Comm | Month | Strike Price | C/P | Delta | Total Volume | Elec | TRANSFER | OPEN INT. | CHANGE | EXER |
|------|-------|--------------|-----|-------|--------------|------|----------|-----------|--------|------|
| WC   | 12/24 | 6.80         | C   | .5914 | 0            | 0    | 0        | 5         | 0      | 0    |
| WC   | 12/24 | 7.10         | C   | .4633 | 0            | 0    | 0        | 5         | 0      | 0    |
| WC   | 12/24 | 7.20         | C   | .4273 | 0            | 0    | 0        | 5         | 0      | 0    |
| WC   | 12/24 | 7.40         | C   | .3644 | 0            | 0    | 0        | 103       | 0      | 0    |
| WC   | 12/24 | 7.50         | C   | .3361 | 0            | 0    | 0        | 320       | 0      | 0    |
| WC   | 12/24 | 7.60         | C   | .3101 | 0            | 0    | 0        | 7         | 0      | 0    |
| WC   | 12/24 | 7.70         | C   | .2871 | 0            | 0    | 0        | 5         | 0      | 0    |
| WC   | 12/24 | 7.80         | C   | .2650 | 0            | 0    | 0        | 5         | 0      | 0    |

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**Call Hard Red Spring Wheat Option for 03/01/2024**

| Comm             | Month        | Strike Price | C/P | Delta | Total Volume | Elec      | TRANSFER | OPEN INT.    | CHANGE    | EXER     |
|------------------|--------------|--------------|-----|-------|--------------|-----------|----------|--------------|-----------|----------|
| WC               | 12/24        | 7.85         | C   | .2550 | 0            | 0         | 0        | 4            | 0         | 0        |
| WC               | 12/24        | 7.90         | C   | .2455 | 0            | 0         | 0        | 5            | 0         | 0        |
| WC               | 12/24        | 8.00         | C   | .2265 | 0            | 0         | 0        | 13           | 0         | 0        |
| WC               | 12/24        | 8.50         | C   | .1560 | 0            | 0         | 0        | 50           | 0         | 0        |
| WC               | 12/24        | 9.50         | C   | .0805 | 0            | 0         | 0        | 1            | 0         | 0        |
| <b>Sub Total</b> | <b>12/24</b> |              |     |       | <b>0</b>     | <b>0</b>  | <b>0</b> | <b>528</b>   | <b>0</b>  | <b>0</b> |
| <b>Total</b>     |              |              |     |       | <b>32</b>    | <b>32</b> | <b>0</b> | <b>4,081</b> | <b>23</b> | <b>0</b> |

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**Put Hard Red Spring Wheat Option for 03/01/2024**

| Comm             | Month       | Strike Price | C/P | Delta | Total Volume | Elec     | TRANSFER | OPEN INT.    | CHANGE   | EXER     |
|------------------|-------------|--------------|-----|-------|--------------|----------|----------|--------------|----------|----------|
| WP               | 5/24        | 6.00         | P   | .1908 | 0            | 0        | 0        | 15           | 0        | 0        |
| WP               | 5/24        | 6.30         | P   | .3678 | 0            | 0        | 0        | 21           | 0        | 0        |
| WP               | 5/24        | 6.40         | P   | .4301 | 0            | 0        | 0        | 7            | 0        | 0        |
| WP               | 5/24        | 6.50         | P   | .4970 | 0            | 0        | 0        | 29           | 0        | 0        |
| WP               | 5/24        | 6.60         | P   | .5675 | 0            | 0        | 0        | 103          | 0        | 0        |
| WP               | 5/24        | 6.70         | P   | .6014 | 0            | 0        | 0        | 22           | 0        | 0        |
| WP               | 5/24        | 6.80         | P   | .6899 | 0            | 0        | 0        | 319          | 0        | 0        |
| WP               | 5/24        | 6.90         | P   | .7422 | 0            | 0        | 0        | 130          | 0        | 0        |
| WP               | 5/24        | 7.00         | P   | .7869 | 0            | 0        | 0        | 41           | 0        | 0        |
| WP               | 5/24        | 7.10         | P   | .7583 | 0            | 0        | 0        | 21           | 0        | 0        |
| WP               | 5/24        | 7.40         | P   | .9077 | 0            | 0        | 0        | 2            | 0        | 0        |
| WP               | 5/24        | 7.50         | P   | .9268 | 0            | 0        | 0        | 230          | 0        | 0        |
| WP               | 5/24        | 8.00         | P   | .9775 | 0            | 0        | 0        | 100          | 0        | 0        |
| <b>Sub Total</b> | <b>5/24</b> |              |     |       | <b>0</b>     | <b>0</b> | <b>0</b> | <b>1,040</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        | 6.00         | P   | .2220 | 0            | 0        | 0        | 2            | 0        | 0        |
| WP               | 7/24        | 6.30         | P   | .3518 | 0            | 0        | 0        | 280          | 0        | 0        |
| WP               | 7/24        | 6.40         | P   | .3957 | 0            | 0        | 0        | 17           | 0        | 0        |
| WP               | 7/24        | 6.50         | P   | .4387 | 0            | 0        | 0        | 1            | 0        | 0        |
| WP               | 7/24        | 6.60         | P   | .4910 | 0            | 0        | 0        | 2            | 0        | 0        |

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**Put Hard Red Spring Wheat Option for 03/01/2024**

| Comm             | Month       | Strike Price | C/P | Delta | Total Volume | Elec     | TRANSFER | OPEN INT.  | CHANGE   | EXER     |
|------------------|-------------|--------------|-----|-------|--------------|----------|----------|------------|----------|----------|
| WP               | 7/24        | 6.70         | P   | .5440 | 0            | 0        | 0        | 100        | 0        | 0        |
| WP               | 7/24        | 6.80         | P   | .5932 | 0            | 0        | 0        | 17         | 0        | 0        |
| WP               | 7/24        | 7.00         | P   | .6794 | 0            | 0        | 0        | 19         | 0        | 0        |
| WP               | 7/24        | 7.10         | P   | .7164 | 0            | 0        | 0        | 100        | 0        | 0        |
| WP               | 7/24        | 7.20         | P   | .7500 | 0            | 0        | 0        | 12         | 0        | 0        |
| WP               | 7/24        | 7.50         | P   | .8323 | 0            | 0        | 0        | 50         | 0        | 0        |
| <b>Sub Total</b> | <b>7/24</b> |              |     |       | <b>0</b>     | <b>0</b> | <b>0</b> | <b>600</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        | 6.50         | P   | .3974 | 0            | 0        | 0        | 12         | 0        | 0        |
| WP               | 9/24        | 6.70         | P   | .4717 | 0            | 0        | 0        | 9          | 0        | 0        |
| WP               | 9/24        | 6.90         | P   | .5548 | 0            | 0        | 0        | 7          | 0        | 0        |
| WP               | 9/24        | 7.00         | P   | .5436 | 0            | 0        | 0        | 243        | 0        | 0        |
| WP               | 9/24        | 7.10         | P   | .6267 | 0            | 0        | 0        | 125        | 0        | 0        |
| WP               | 9/24        | 7.20         | P   | .5909 | 0            | 0        | 0        | 9          | 0        | 0        |
| WP               | 9/24        | 7.50         | P   | .7408 | 0            | 0        | 0        | 9          | 0        | 0        |
| <b>Sub Total</b> | <b>9/24</b> |              |     |       | <b>0</b>     | <b>0</b> | <b>0</b> | <b>414</b> | <b>0</b> | <b>0</b> |

| Comm | Month | Strike Price | C/P | Delta | Total Volume | Elec | TRANSFER | OPEN INT. | CHANGE | EXER |
|------|-------|--------------|-----|-------|--------------|------|----------|-----------|--------|------|
| WP   | 12/24 | 6.00         | P   | .1894 | 0            | 0    | 0        | 4         | 0      | 0    |
| WP   | 12/24 | 6.40         | P   | .3063 | 0            | 0    | 0        | 5         | 0      | 0    |

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Put Hard Red Spring Wheat Option for 03/01/2024

| Comm             | Month        | Strike Price | C/P | Delta | Total Volume | Elec     | TRANSFER | OPEN INT.    | CHANGE   | EXER     |
|------------------|--------------|--------------|-----|-------|--------------|----------|----------|--------------|----------|----------|
| WP               | 12/24        | 6.60         | P   | .3644 | 0            | 0        | 0        | 50           | 0        | 0        |
| WP               | 12/24        | 6.80         | P   | .4086 | 0            | 0        | 0        | 5            | 0        | 0        |
| WP               | 12/24        | 6.85         | P   | .4320 | 0            | 0        | 0        | 4            | 0        | 0        |
| WP               | 12/24        | 7.10         | P   | .5367 | 0            | 0        | 0        | 5            | 0        | 0        |
| WP               | 12/24        | 7.30         | P   | .5344 | 0            | 0        | 0        | 150          | 0        | 0        |
| <b>Sub Total</b> | <b>12/24</b> |              |     |       | <b>0</b>     | <b>0</b> | <b>0</b> | <b>223</b>   | <b>0</b> | <b>0</b> |
| <b>Total</b>     |              |              |     |       | <b>0</b>     | <b>0</b> | <b>0</b> | <b>2,277</b> | <b>0</b> | <b>0</b> |

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