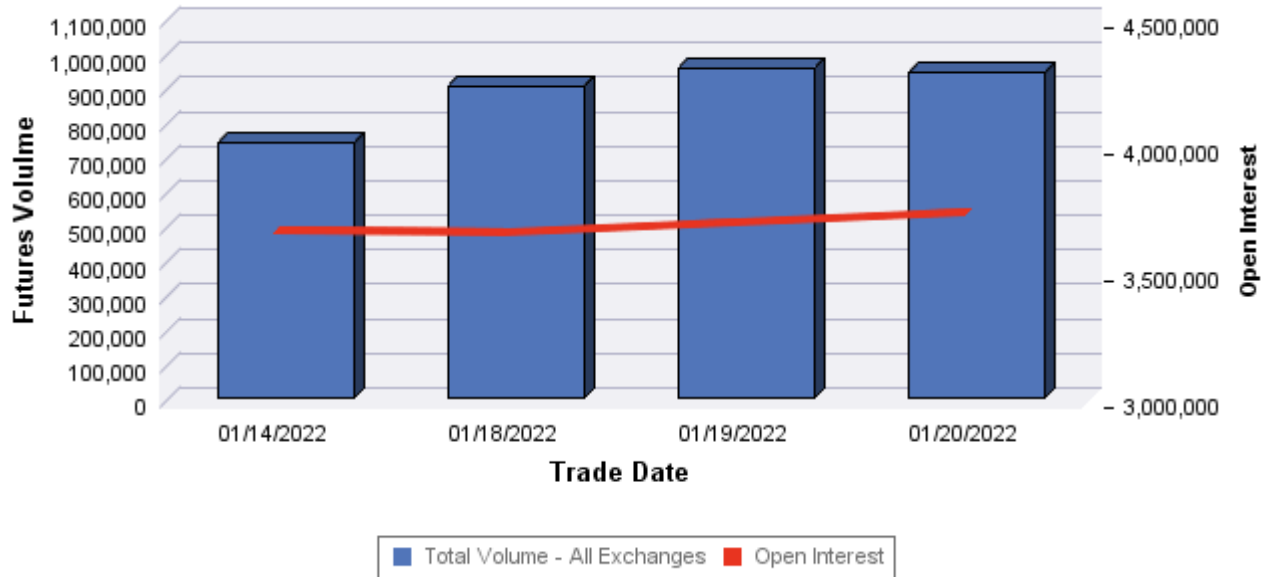


Grains & Oilseeds Market Update: Futures Market Overview



For questions or concerns regarding this report please contact Steven.Stasys@cmegroup.com

Grains & Oilseeds Futures Volume & Open Interest: Last 5 Trade Days



Top Expirations Traded On: 01/20/2022

Product Description	Month	Volume	OI
CORN FUT	MAR22	127,683	630,624
CORN FUT	MAY22	46,079	299,175
CORN FUT	JUL22	26,113	218,608
Total Corn Futures		228,653	1,509,925
Product Description	Month	Volume	OI
SOYBEAN FUT	MAR22	149,817	290,972
SOYBEAN FUT	MAY22	48,768	133,637
SOYBEAN FUT	JUL22	38,300	105,984
Total Soybean Futures		283,913	723,339
Product Description	Month	Volume	OI
W FUT	MAR22	58,576	172,187
W FUT	MAY22	20,486	59,215
W FUT	JUL22	17,516	76,630
Chicago SRW Wheat Futures		113,558	385,061
Product Description	Month	Volume	OI
SOY MEAL FUT	MAR22	61,132	172,467
SOY MEAL FUT	MAY22	23,102	108,179
SOY MEAL FUT	JUL22	15,310	62,070
Total Soybean Meal Futures		112,795	409,279
Product Description	Month	Volume	OI
SOY OIL FUT	MAR22	66,674	147,360
SOY OIL FUT	MAY22	30,639	89,431
SOY OIL FUT	JUL22	24,127	77,801
Total Soybean Oil Futures		148,798	407,622

Trade Date	Futures Volume
01/14/2022	734,625
01/18/2022	900,422
01/19/2022	952,251
01/20/2022	937,723

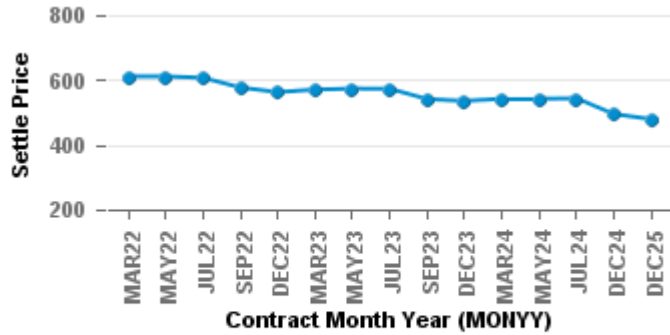
Trade Date	Futures Open Interest
01/14/2022	3,692,258
01/18/2022	3,685,190
01/19/2022	3,723,817
01/20/2022	3,764,078

Grains & Oilseeds Market Update: Futures Market Overview

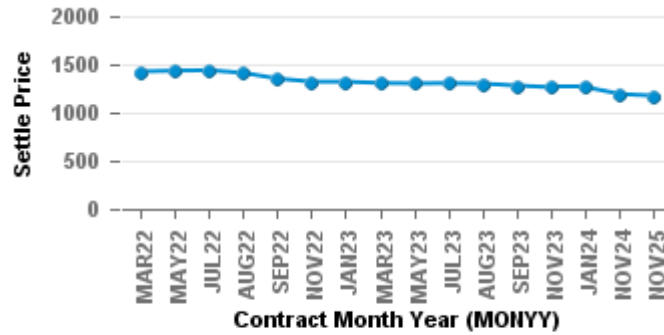


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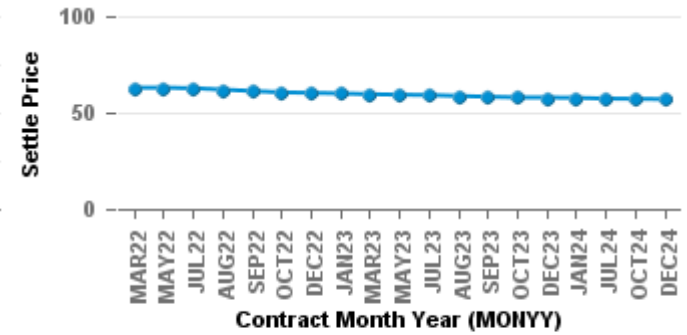
Grains & Oilseeds Futures Curves: Latest Settlement Prices



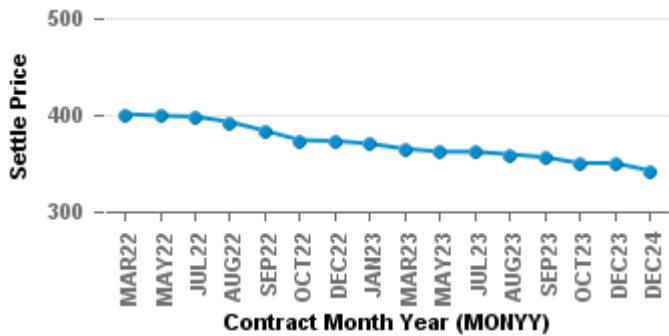
Product
● CORN FUTURES



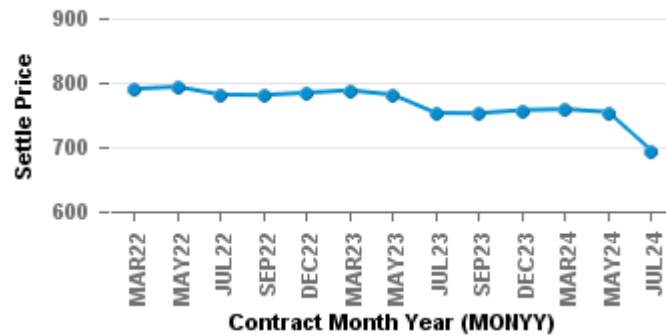
Product
● SOYBEAN FUTURES



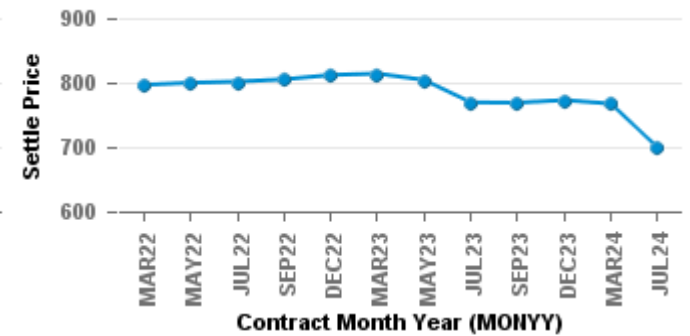
Product
● SOYBEAN OIL FUTURES



Product
● SOYBEAN MEAL FUTURES



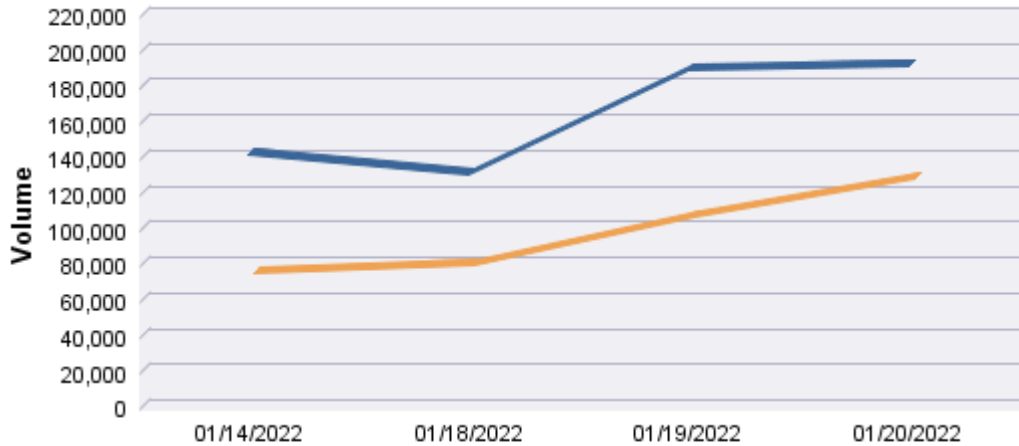
Product
● CHICAGO SRW WHEAT FUTURES



Product
● KC HRW WHEAT FUTURES

For questions or concerns regarding this report please contact Steven.Stasys@cmegroup.com

All Grains & Oilseeds Options Volume: Last 5 Trade Days



Put Call Description
■ Call Option ■ Put Option

	Call Option	Put Option	Total	% Put Volume
01/14/2022	142,950	73,430	216,380	33.94%
01/18/2022	131,727	78,695	210,422	37.40%
01/19/2022	191,220	105,939	297,159	35.65%
01/20/2022	193,163	126,781	319,944	39.63%

All Grains & Oilseeds Options Open Interest

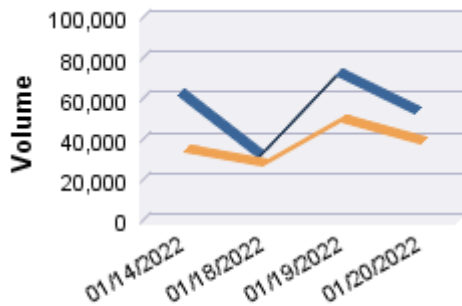


Put Call Description
■ Call Option ■ Put Option

	Call Option	Put Option	Total
01/14/2022	1,405,284	1,055,679	2,460,963
01/18/2022	1,419,140	1,063,946	2,483,086
01/19/2022	1,460,529	1,075,248	2,535,777
01/20/2022	1,488,775	1,100,986	2,589,761

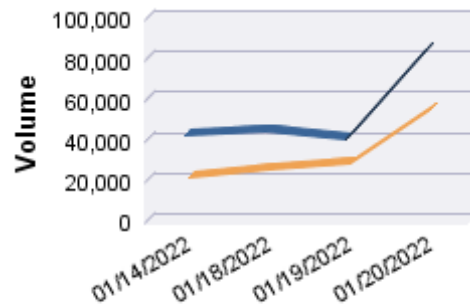
For questions or concerns regarding this report please contact Steven.Stasys@cmegroup.com

VOLUME: Put Call Breakdown for Grains & Oilseeds Options on Trade Date: 01/20/2022



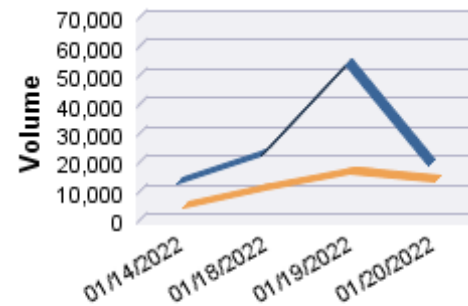
Corn Options

■ Call Option ■ Put Option



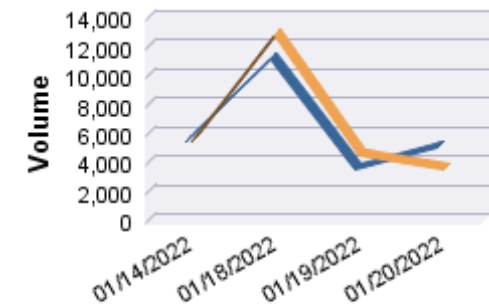
Soybean Options

■ Call Option ■ Put Option



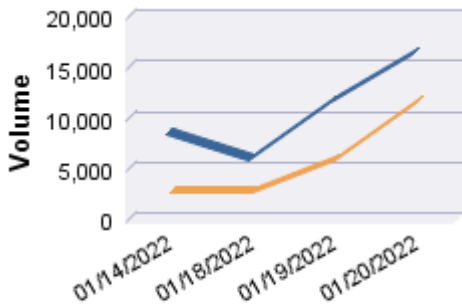
Chicago SRW Wheat Options

■ Call Option ■ Put Option



Soybean Meal Options

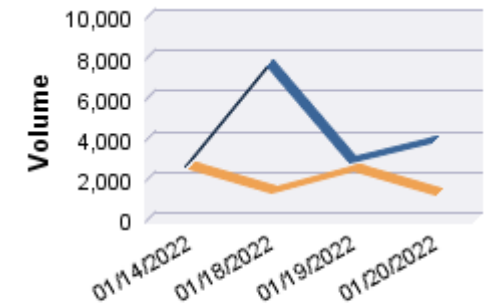
■ Call Option ■ Put Option



Soybean Oil Options

■ Call Option ■ Put Option

Product Group	Call Option Volume	Put Option Volume	Total	% Put Volume
SOYBEAN OPTIONS	85,842	53,651	139,493	38.46%
CORN OPTIONS	54,272	37,324	91,596	40.75%
CHICAGO SRW WHEAT OPTIONS	20,248	13,152	33,400	39.38%
SOYBEAN OIL OPTIONS	16,555	11,308	27,863	40.58%
SOYBEAN MEAL OPTIONS	5,237	3,435	8,672	39.61%
KC HRW WHEAT OPTIONS	3,987	1,121	5,108	21.95%
Total	186,141	119,991	306,132	39.20%



KC HRW Wheat Options

■ Call Option ■ Put Option

For questions or concerns regarding this report please contact Steven.Stasys@cmegroup.com

VOLUME: Top Grains & Oilseeds Options Traded On: 01/20/2022

Top Traded Strikes for Select Products Traded On: 1/20/22

Corn Options	Month	Strike	Volume
CORN CALL	MAR22	650	4,146
CORN CALL	FEB22	615	3,538
CORN PUT	MAR22	580	3,294
CORN CALL	FEB22	620	2,984
CORN CALL	FEB22	610	2,913
CORN PUT	JUL22	400	2,632
CORN PUT	MAR22	600	2,563
CORN CALL	JUL22	800	2,356
CORN CALL	MAR22	630	2,278
CORN CALL	MAR22	610	2,117

Soybean Options	Month	Strike	Volume
SOYBEAN CALL	MAR22	1,500	5,813
SOYBEAN CALL	MAR22	1,400	4,158
SOYBEAN CALL	FEB22	1,420	4,076
SOYBEAN PUT	FEB22	1,400	3,852
SOYBEAN CALL	FEB22	1,410	3,746
SOYBEAN CALL	MAR22	1,420	3,595
SOYBEAN CALL	FEB22	1,400	3,260
SOYBEAN PUT	MAR22	1,340	3,193
SOYBEAN CALL	MAY22	1,440	3,057
SOYBEAN PUT	MAR22	1,330	3,053

Chicago SRW wheat Option	Month	Strike	Volume
W PUT	MAR22	750	2,910
W CALL	FEB22	800	2,250
W CALL	FEB22	790	1,571
W CALL	MAR22	850	1,105
W CALL	MAR22	810	1,066
W CALL	MAR22	800	1,056
W CALL	MAR22	890	950
W PUT	MAR22	800	836
W CALL	FEB22	820	818
W CALL	MAR22	820	802

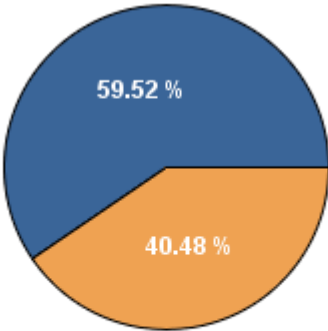
Soybean Meal Options	Month	Strike	Volume
SOY MEAL CALL	FEB22	400	724
SOY MEAL CALL	FEB22	405	670
SOY MEAL CALL	MAR22	425	669
SOY MEAL CALL	MAR22	420	492
SOY MEAL PUT	MAR22	380	472
SOY MEAL PUT	FEB22	380	432
SOY MEAL CALL	MAR22	410	381
SOY MEAL PUT	FEB22	400	356
SOY MEAL CALL	FEB22	425	300
SOY MEAL CALL	FEB22	430	299

Soybean Oil Options	Month	Strike	Volume
SOY BEAN OIL C	MAR22	640	2,953
SOY BEAN OIL P	MAR22	540	1,792
SOY BEAN OIL C	MAR22	625	1,191
SOY BEAN OIL C	MAY22	640	1,181
SOY BEAN OIL P	FEB22	625	1,170
SOY BEAN OIL C	MAR22	650	1,014
SOY BEAN OIL P	FEB22	615	958
SOY BEAN OIL C	MAR22	610	916
SOY BEAN OIL P	FEB22	610	868
SOY BEAN OIL P	MAR22	590	845

KC HRW Wheat Options	Month	Strike	Volume
OKE CALL KW O C	MAY22	800	578
OKE CALL KW O C	FEB22	805	559
OKE CALL KW O C	MAY22	850	536
OKE CALL KW O C	MAY22	900	269
OKE CALL KW O C	FEB22	800	257
OKE CALL KW O C	MAR22	850	210
OKE CALL KW O C	JUL22	830	176
OKE PUT KW O P	MAR22	750	173

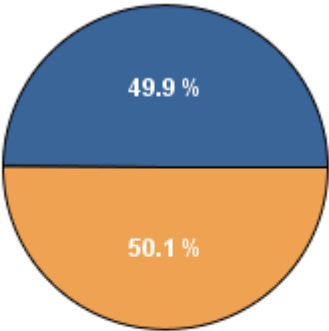
For questions or concerns regarding this report please contact Steven.Stasys@cmegroup.com

OPEN INTEREST: Put Call Breakdown for Grains & Oilseeds Options on Trade Date 01/20/2022



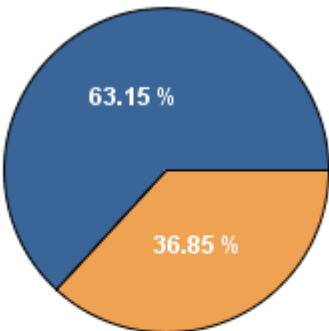
Corn Options

■ Call Option ■ Put Option



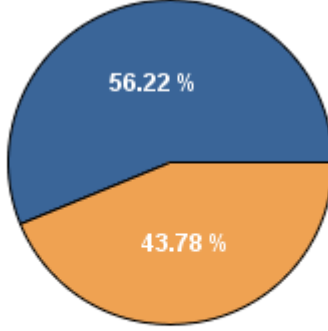
Soybean Options

■ Call Option ■ Put Option



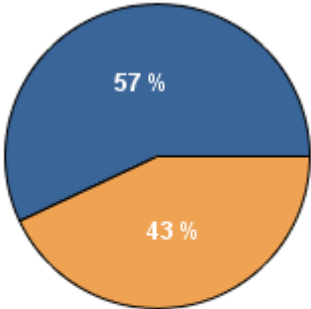
Chicago SRW Wheat Options

■ Call Option ■ Put Option



Soybean Meal Options

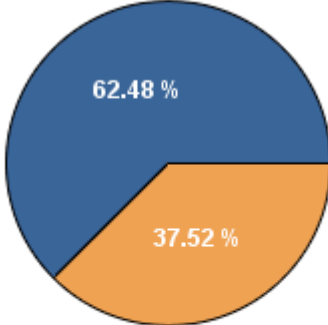
■ Call Option ■ Put Option



Soybean Oil Options

■ Call Option ■ Put Option

Option Group	Call Option OI	Put Option OI	Total
CHICAGO SRW WHEAT OPTIONS	205,141	119,685	324,826
CORN OPTIONS	687,878	467,788	1,155,666
KC HRW WHEAT OPTIONS	61,219	36,766	97,985
SOYBEAN MEAL OPTIONS	81,403	63,397	144,800
SOYBEAN OIL OPTIONS	86,748	65,452	152,200
SOYBEAN OPTIONS	277,799	278,948	556,747
All	1,400,188	1,032,036	2,432,224



KC HRW Wheat Options

■ Call Option ■ Put Option

For questions or concerns regarding this report please contact Steven.Stasys@cmegroup.com

OPEN INTEREST: Top Grains & Oilseeds Options On 1/20/22

Top Open Interest by Strike On: 1/20/22

Corn Options	Month	Strike	OI
CORN CALL	JUL22	750	39,830
CORN CALL	JUL22	650	37,296
CORN CALL	MAR22	650	20,851
CORN CALL	MAR22	600	20,388
CORN CALL	JUL22	700	17,673
CORN CALL	DEC22	600	16,947
CORN PUT	MAR22	550	13,862
CORN PUT	JUL22	400	13,522
CORN CALL	MAR22	580	13,074
CORN CALL	MAR22	590	12,796

Soybean Options	Month	Strike	OI
SOYBEAN CALL	MAR22	1,400	11,747
SOYBEAN PUT	MAR22	1,100	10,073
SOYBEAN PUT	JUL22	1,000	9,594
SOYBEAN CALL	MAR22	1,500	9,242
SOYBEAN CALL	MAR22	1,440	8,197
SOYBEAN CALL	NOV22	1,400	7,464
SOYBEAN CALL	MAR22	1,420	7,463
SOYBEAN PUT	MAR22	1,300	7,379
SOYBEAN CALL	MAY22	1,440	7,370
SOYBEAN PUT	MAR22	1,380	6,786

Chicago SRW Wheat Option	Month	Strike	OI
W CALL	MAR22	850	9,157
W CALL	MAR22	900	8,102
W CALL	MAR22	840	6,537
W CALL	MAR22	800	5,056
W CALL	MAR22	1,000	4,744
W CALL	MAR22	860	3,999
W CALL	MAY22	900	3,797
W PUT	MAR22	725	3,360
W CALL	MAR22	810	3,223
W CALL	FEB22	825	3,131

Soybean Meal Options	Month	Strike	OI
SOY MEAL CALL	MAR22	400	4,448
SOY MEAL PUT	MAR22	350	3,351
SOY MEAL CALL	MAR22	410	3,019
SOY MEAL CALL	MAR22	340	2,711
SOY MEAL CALL	MAR22	360	2,682
SOY MEAL CALL	MAR22	450	2,659
SOY MEAL PUT	MAR22	400	2,614
SOY MEAL PUT	MAR22	390	2,478
SOY MEAL CALL	MAY22	410	2,380
SOY MEAL CALL	MAR22	420	2,357

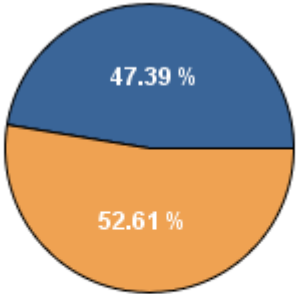
Soybean Oil Options	Month	Strike	OI
SOY BEAN OIL P	MAY22	550	5,417
SOY BEAN OIL C	MAR22	650	4,303
SOY BEAN OIL P	JUL22	570	4,020
SOY BEAN OIL C	MAR22	600	3,316
SOY BEAN OIL C	MAR22	620	3,277
SOY BEAN OIL C	MAY22	640	2,979
SOY BEAN OIL C	MAR22	610	2,755
SOY BEAN OIL C	MAR22	660	2,674
SOY BEAN OIL C	MAR22	700	2,588
SOY BEAN OIL P	MAR22	450	2,470

Soybean Oil Options	Month	Strike	OI
OKE CALL KW O C	MAR22	900	4,632
OKE PUT KW O P	MAY22	700	2,798
OKE CALL KW O C	MAR22	800	2,781
OKE CALL KW O C	MAR22	1,000	2,526
OKE CALL KW O C	MAR22	840	2,398
OKE CALL KW O C	MAR22	850	2,024
OKE PUT KW O P	MAR22	800	1,854
OKE CALL KW O C	MAY22	830	1,825
OKE CALL KW O C	JUL22	900	1,818
OKE CALL KW O C	JUL22	1,000	1,612

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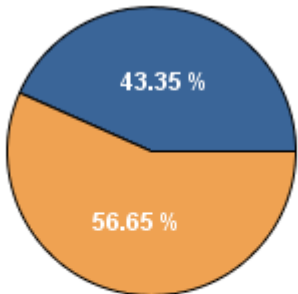
VOLUME: Put Call Breakdown for Non-Standard Options on Trade Date: 1/20/22

Product Group	Call Option Volume	Put Option Volume	Total
SHORT DATED NEW CROP CORN OPTIONS	2,543	1,332	3,875
CORN WEEKLY OPTIONS WEEK 4	458	2,206	2,664
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 4	1,428	433	1,861
SHORT DATED NEW CROP SOYBEAN OPTIONS	1,132	416	1,548
KC HRW CALENDAR SPREAD OPTION	300	350	650
SOYBEAN WEEKLY OPTIONS WEEK 4	280	370	650
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 1	565	38	603
JULY-NOV SOYBEAN CALENDAR SPREAD OPTIONS	140	140	280
CONSECUTIVE CORN CALENDAR SPREAD OPTIONS		200	200
JULY-DEC CORN CALENDAR SPREAD OPTIONS	88		88
SOYBEAN WEEKLY OPTIONS WEEK 1	42	30	72
SOYBEAN WEEKLY OPTIONS WEEK 2		42	42
SOYBEAN MEAL WEEKLY OPTIONS WEEK 4	36		36
Total	7,012	5,557	12,569



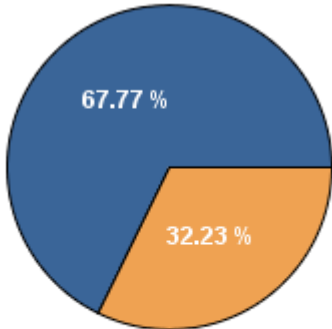
Ag Weekly Option

■ Call Option ■ Put Option



Calender Spread Option

■ Call Option ■ Put Option



Short-Dated New Crop Option

■ Call Option ■ Put Option

Grains & Oilseeds Market Update: Option Market Overview



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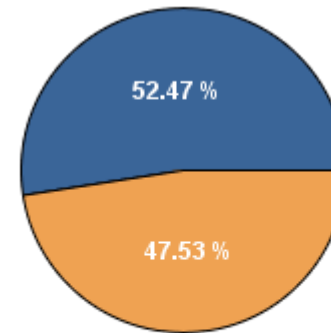
VOLUME: Top Non-Standard Options Traded On: 1/20/22

Top Ag Weekly Option Traded On: 01/20/2022					Top Calendar Spread Option Traded On: 01/20/2022					Top SDNC Option Traded On: 01/20/2022				
Product Long Desc (Tra	Month	P/C	Strike	Volume	Product Long Desc (Tr	Month	P/C	Strike	Volume	Product Long Desc	Month	P/C	Strike	Volume
CORN WEEKLY OPTIONS WEEK 4	JAN22	P	595	1,497	KC HRW CALENDAR SPREAD OPTION	MAR22	C	-3	300	SHORT DATED NEW CROP CORN OPTIONS	MAR22	C	625	1,001
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 4	JAN22	C	810	905	KC HRW CALENDAR SPREAD OPTION	MAR22	P	-3	300	SHORT DATED NEW CROP CORN OPTIONS	MAR22	P	550	772
CORN WEEKLY OPTIONS WEEK 4	JAN22	P	590	588	JULY-NOV SOYBEAN CALENDAR SPREAD OPTIONS	JUL22	C	200	140	SHORT DATED NEW CROP SOYBEAN OPTIONS	JUL22	C	1,400	720
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 1	FEB22	C	850	500	JULY-NOV SOYBEAN CALENDAR SPREAD OPTIONS	JUL22	P	50	140	SHORT DATED NEW CROP CORN OPTIONS	MAR22	C	570	500
CORN WEEKLY OPTIONS WEEK 4	JAN22	C	620	316	CONSECUTIVE CORN CALENDAR SPREAD OPTIONS	MAR22	P	-1	100	SHORT DATED NEW CROP CORN OPTIONS	MAR22	C	600	340
SOYBEAN WEEKLY OPTIONS WEEK 4	JAN22	P	1,390	207	CONSECUTIVE CORN CALENDAR SPREAD OPTIONS	MAR22	P	0	100	SHORT DATED NEW CROP CORN OPTIONS	MAR22	C	620	200
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 4	JAN22	C	820	201	JULY-DEC CORN CALENDAR SPREAD OPTIONS	JUL22	C	50	88	SHORT DATED NEW CROP CORN OPTIONS	FEB22	C	570	143
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 4	JAN22	C	840	201	KC HRW CALENDAR SPREAD OPTION	MAR22	P	-5	50	SHORT DATED NEW CROP CORN OPTIONS	JUL22	C	600	110
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 4	JAN22	P	760	166						SHORT DATED NEW CROP SOYBEAN OPTIONS	JUL22	C	1,280	103
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 4	JAN22	C	795	100						SHORT DATED NEW CROP CORN OPTIONS	MAR22	P	560	102
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 4	JAN22	P	765	100						SHORT DATED NEW CROP SOYBEAN OPTIONS	JUL22	C	1,300	102

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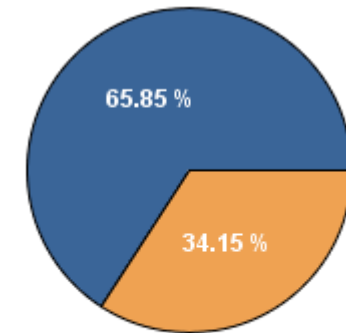
OPEN INTEREST: Put Call Breakdown for Non-Standard Options on Trade Date: 1/20/22

Option Group	Call Option OI	Put Option OI	Total
SHORT DATED NEW CROP CORN OPTIONS	30,271	29,591	59,862
CONSECUTIVE CORN CALENDAR SPREAD OPTIONS	32,115	12,472	44,587
SHORT DATED NEW CROP SOYBEAN OPTIONS	5,121	9,389	14,510
JULY-DEC CORN CALENDAR SPREAD OPTIONS	8,720	3,585	12,305
JULY-NOV SOYBEAN CALENDAR SPREAD OPTIONS	2,115	5,515	7,630
CORN WEEKLY OPTIONS WEEK 4	979	2,710	3,689
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 4	1,727	612	2,339
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 1	1,043		1,043
KC HRW CALENDAR SPREAD OPTION		975	975
MAR-JULY CHICAGO SRW WHEAT CALENDAR SPREAD OPTIONS	700		700
SOYBEAN WEEKLY OPTIONS WEEK 4		435	435
SOYBEAN WEEKLY OPTIONS WEEK 1	412		412
CONSECUTIVE CHICAGO SRW WHEAT CALENDAR SPREAD OPTIONS	400		400
All	83,603	65,284	148,887



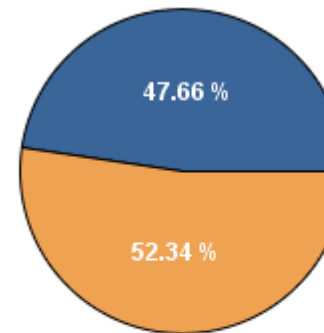
Ag Weekly Option

■ Call Option ■ Put Option



Calendar Spread Option

■ Call Option ■ Put Option



Short-Dated New Crop Option

■ Call Option ■ Put Option

Grains & Oilseeds Market Update: Option Market Overview



For questions or concerns regarding this report please contact Steven.Stasys@cmegroup.com

OPEN INTEREST: Top Non-Standard Options On 1/20/22

Ag Weekly Option	Month	Strike	OI	CSO Option	Month	Strike	OI	Short-Dated New Crop Option	Month	Strike	OI
C WK4 PUT PY4 O P	JAN22	595	1,207	C CONSEC CSO C	MAY22	0	7,200	NEW CROP CORN C CDF O C	JUL22	600	3,157
C WK4 PUT PY4 O P	JAN22	590	863	C CONSEC CSO C	MAY22	10	4,150	NEW CROP CORN P CDF O P	MAY22	540	2,170
W WK4 CALL WZ4 O C	JAN22	810	700	C CONSEC CSO C	MAR22	0	3,510	NEW CROP CORN P CDF O P	MAR22	550	2,038
C WK4 CALL PY4 O C	JAN22	620	512	C CONSEC CSO C	JUL22	30	2,970	NEW CROP CORN P CDF O P	MAR22	520	2,032
W WK1 CALL WZ1 O C	FEB22	850	502	CN-CZ CSO C	JUL22	50	2,899	NEW CROP CORN C CDF O C	FEB22	580	1,999
W WK1 CALL WZ1 O C	FEB22	815	325	C CONSEC CSO C	MAY22	20	2,705	NEW CROP CORN P CDF O P	MAR22	540	1,778
W WK4 CALL WZ4 O C	JAN22	820	256	C CONSEC CSO P	JUL22	0	2,452	NEW CROP CORN P CDF O P	MAR22	500	1,354
W WK4 CALL WZ4 O C	JAN22	785	233	C CONSEC CSO C	JUL22	50	2,450	NEW CROP CORN C CDF O C	MAR22	600	1,258
C WK4 PUT PY4 O P	JAN22	585	227	C CONSEC CSO C	MAR22	-4	2,350	NEW CROP CORN P CDF O P	SEP22	500	1,190
S WK1 CALL CZ1 O C	FEB22	1,450	220	C CONSEC CSO P	JUL22	20	2,200	NEW CROP CORN C CDF O C	FEB22	590	1,160
S WK4 PUT CZ4 O P	JAN22	1,390	203	C CONSEC CSO P	MAR22	-5	1,950	NEW CROP CORN C CDF O C	MAY22	600	1,099
C WK4 PUT PY4 O P	JAN22	580	202	C CONSEC CSO C	MAR22	5	1,900	NEW CROP CORN C CDF O C	APR22	600	1,074
W WK4 CALL WZ4 O C	JAN22	840	201	C CONSEC CSO P	MAY22	-5	1,600	NEW CROP CORN P CDF O P	JUL22	500	1,068
W WK4 CALL WZ4 O C	JAN22	845	200	C CONSEC CSO P	MAR22	-7	1,580	NEW CROP CORN C CDF O C	MAR22	625	1,001
W WK4 PUT WZ4 O P	JAN22	800	195	CN-CZ CSO C	JUL22	60	1,500	NEW CROP CORN C CDF O C	FEB22	610	1,000
C WK4 CALL PY4 O C	JAN22	615	153	SN-SX CSO P	JUL22	50	1,405	NEW CROP CORN C CDF O C	MAY22	550	985
W WK4 PUT WZ4 O P	JAN22	760	150	C CONSEC CSO C	JUL22	25	1,250	NEW CROP CORN C CDF O C	MAR22	620	964
C WK4 CALL PY4 O C	JAN22	600	123	SN-SX CSO P	JUL22	0	1,235	NEW CROP CORN P CDF O P	JUL22	520	855
S WK1 PUT CZ1 O P	FEB22	1,310	111					NEW CROP CORN P CDF O P	MAY22	520	851
S WK1 CALL CZ1 O C	FEB22	1,420	110					NEW CROP CORN P CDF O P	MAY22	550	828

