

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: 05/23/2022

Product Description	Month	Volume	OI
CORN FUT	JUL22	88,355	580,307
CORN FUT	SEP22	33,454	256,084
CORN FUT	DEC22	53,655	490,250
Total Corn Futures		186,880	1,545,891
Product Description	Month	Volume	OI
SOYBEAN FUT	JUL22	87,419	302,708
SOYBEAN FUT	AUG22	10,280	24,610
SOYBEAN FUT	NOV22	44,639	233,346
Total Soybean Futures		171,431	727,097
Product Description	Month	Volume	OI
W FUT	JUL22	38,143	163,957
W FUT	SEP22	16,382	60,979
W FUT	DEC22	11,646	67,987
Chicago SRW Wheat Futures		70,813	330,096
Product Description	Month	Volume	OI
SOY MEAL FUT	JUL22	46,159	145,923
SOY MEAL FUT	AUG22	8,215	22,441
SOY MEAL FUT	DEC22	17,496	101,766
Total Soybean Meal Futures		83,216	361,003
Product Description	Month	Volume	OI
SOY OIL FUT	JUL22	38,239	141,829
SOY OIL FUT	AUG22	9,653	33,963
SOY OIL FUT	DEC22	18,028	103,877
Total Soybean Oil Futures		76,249	374,838

Trade Date	Futures Volume
05/17/2022	702,792
05/18/2022	731,280
05/19/2022	715,005
05/20/2022	590,429
05/23/2022	614,796

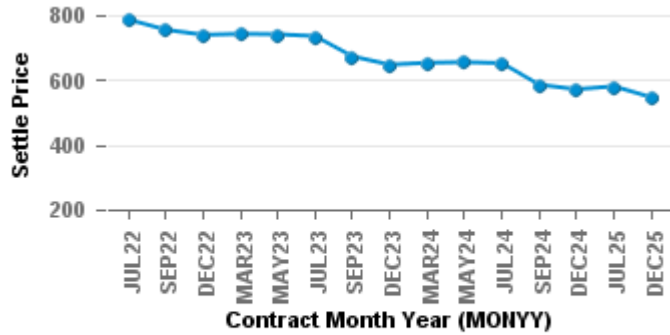
Trade Date	Futures Open Interest
05/17/2022	3,606,808
05/18/2022	3,607,746
05/19/2022	3,607,969
05/20/2022	3,608,425
05/23/2022	3,629,943

Grains & Oilseeds Market Update: Futures Market Overview

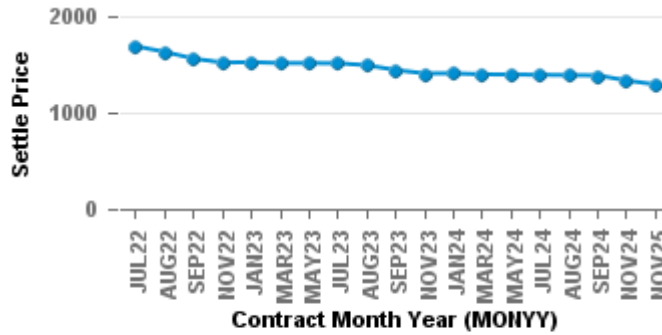


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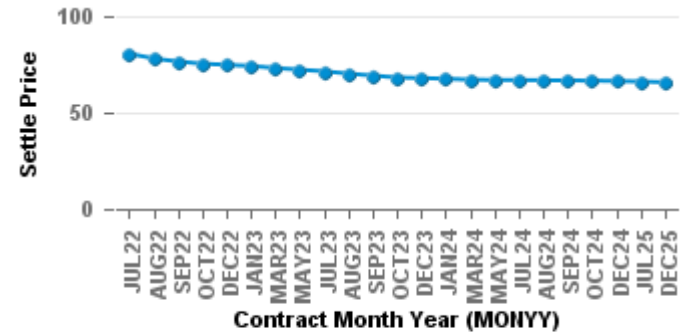
Grains & Oilseeds Futures Curves: Latest Settlement Prices



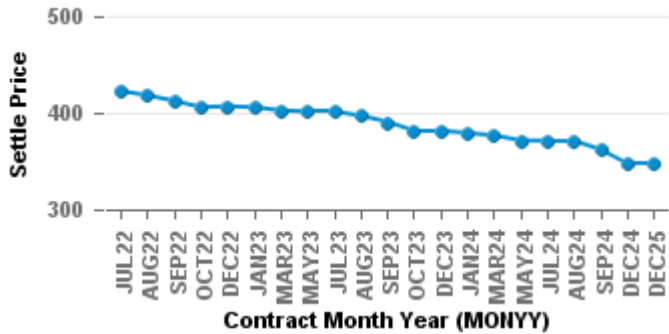
Product
● CORN FUTURES



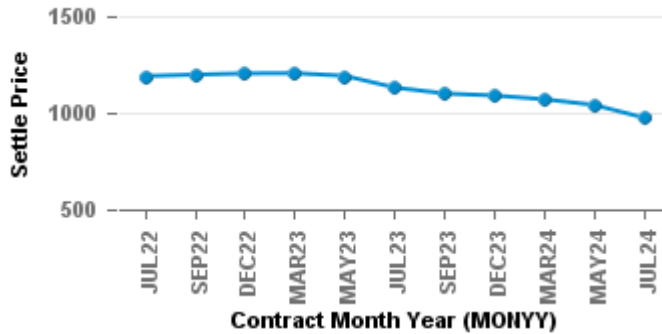
Product
● SOYBEAN FUTURES



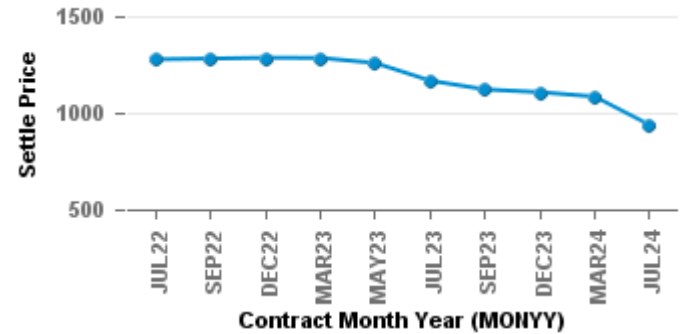
Product
● SOYBEAN OIL FUTURES



Product
● SOYBEAN MEAL FUTURES



Product
● CHICAGO SRW WHEAT FUTURES



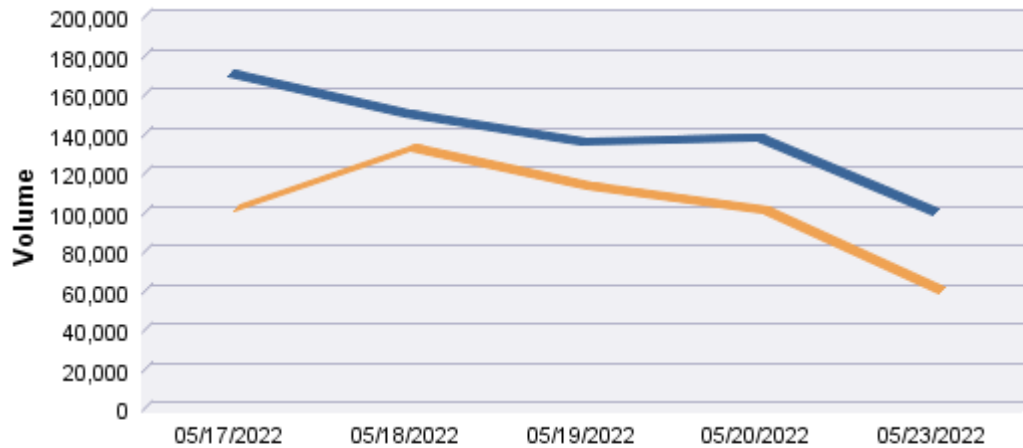
Product
● KC HRW WHEAT FUTURES

Grains & Oilseeds Market Update: Option Market Overview



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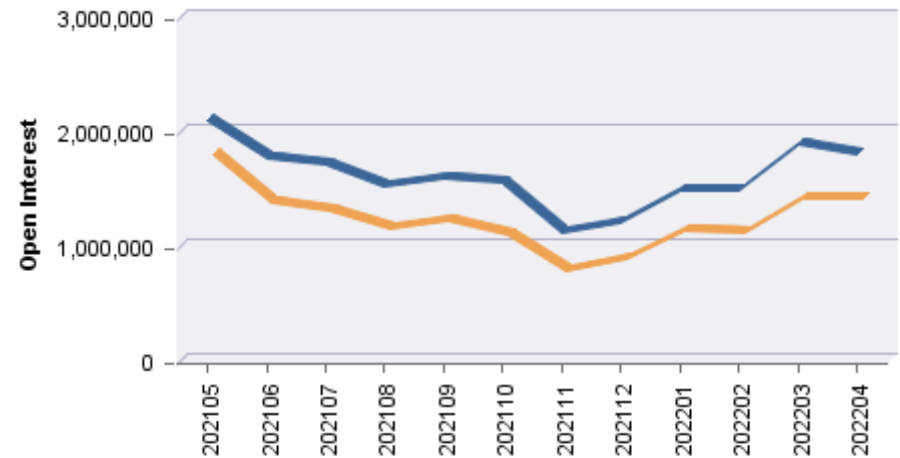
All Grains & Oilseeds Options Volume: Last 5 Trade Days



Put Call Description

■ Call Option ■ Put Option

All Grains & Oilseeds Options Open Interest



Put Call Description

■ Call Option ■ Put Option

	Call Option	Put Option	Total	% Put Volume
05/17/2022	171,112	100,395	271,507	36.98%
05/18/2022	150,740	130,975	281,715	46.49%
05/19/2022	136,381	111,561	247,942	44.99%
05/20/2022	138,716	98,528	237,244	41.53%
05/23/2022	100,794	58,279	159,073	36.64%

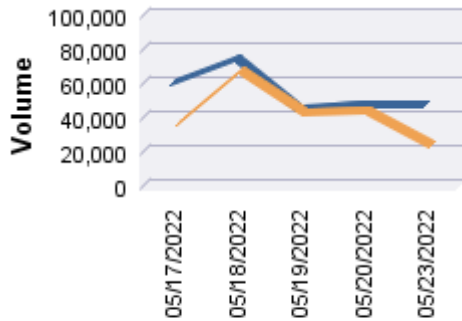
	Call Option	Put Option	Total
05/17/2022	2,097,850	1,619,316	3,717,166
05/18/2022	2,114,664	1,638,633	3,753,297
05/19/2022	2,132,965	1,662,872	3,795,837
05/20/2022	1,950,665	1,473,833	3,424,498
05/23/2022	1,960,367	1,491,939	3,452,306

Grains & Oilseeds Market Update: Option Market Overview



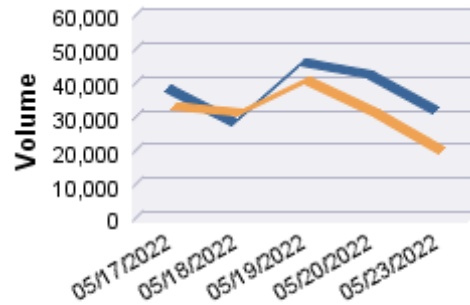
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VOLUME: Put Call Breakdown for Grains & Oilseeds Options on Trade Date: 05/23/2022



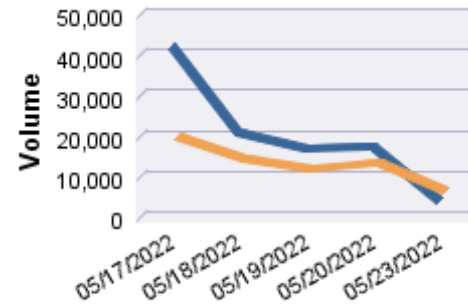
Corn Options

■ Call Option ■ Put Option



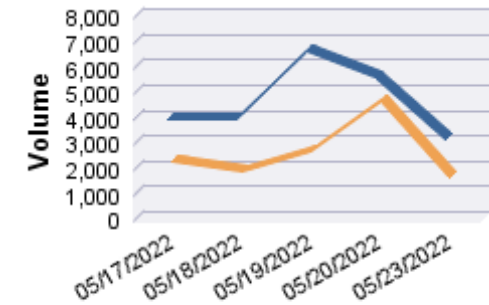
Soybean Options

■ Call Option ■ Put Option



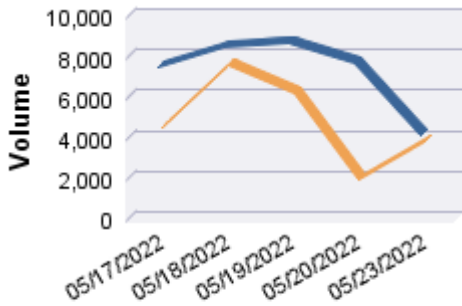
Chicago SRW Wheat Options

■ Call Option ■ Put Option



Soybean Meal Options

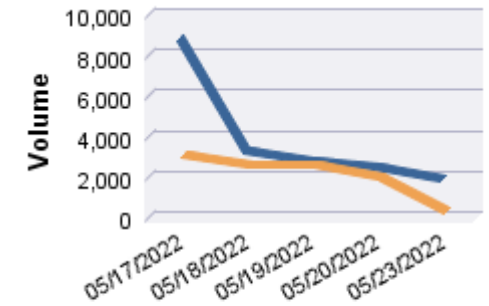
■ Call Option ■ Put Option



Soybean Oil Options

■ Call Option ■ Put Option

Product Group	Call Option Volume	Put Option Volume	Total	% Put Volume
CORN OPTIONS	48,571	21,887	70,458	31.06%
SOYBEAN OPTIONS	31,866	18,546	50,412	36.79%
CHICAGO SRW WHEAT OPTIONS	4,562	5,464	10,026	54.50%
SOYBEAN OIL OPTIONS	4,303	3,732	8,035	46.45%
SOYBEAN MEAL OPTIONS	3,249	1,560	4,809	32.44%
KC HRW WHEAT OPTIONS	1,989	159	2,148	7.40%
Total	94,540	51,348	145,888	35.20%



KC HRW Wheat Options

■ Call Option ■ Put Option

Grains & Oilseeds Market Update: Option Market Overview



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VOLUME: Top Grains & Oilseeds Options Traded On: 05/23/2022

Top Traded Strikes for Select Products Traded On: 5/23/22

Corn Options	Month	Strike	Volume
CORN CALL	SEP22	900	5,162
CORN CALL	SEP22	920	5,077
CORN CALL	JUL22	850	4,620
CORN CALL	SEP22	800	4,449
CORN CALL	DEC22	800	2,427
CORN CALL	JUL22	825	2,320
CORN PUT	DEC22	400	2,050
CORN CALL	SEP22	820	2,020
CORN PUT	DEC22	420	2,000
CORN PUT	JUL22	660	1,807

Soybean Options	Month	Strike	Volume
SOYBEAN CALL	NOV22	1,700	2,888
SOYBEAN PUT	JUL22	1,700	2,360
SOYBEAN CALL	JUL22	1,760	1,971
SOYBEAN CALL	JUL22	1,830	1,907
SOYBEAN CALL	NOV22	1,600	1,766
SOYBEAN PUT	JUL22	1,600	1,752
SOYBEAN CALL	NOV22	1,660	1,741
SOYBEAN PUT	AUG22	1,550	1,524
SOYBEAN PUT	JUL22	1,710	1,469
SOYBEAN PUT	JUL22	1,640	1,463

Chicago SRW wheat Option	Month	Strike	Volume
W PUT	JUL22	1,100	698
W PUT	SEP22	900	624
W CALL	JUL22	1,300	516
W PUT	AUG22	930	450
W PUT	SEP22	1,000	297
W PUT	JUL22	1,000	275
W CALL	SEP22	1,400	266
W PUT	JUL22	1,150	265
W PUT	JUL22	1,060	255
W CALL	DEC22	1,340	251

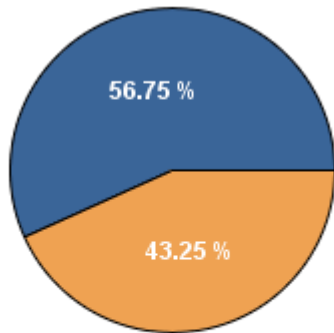
Soybean Meal Options	Month	Strike	Volume
SOY MEAL CALL	JUL22	425	610
SOY MEAL CALL	JUL22	450	428
SOY MEAL PUT	JUL22	410	427
SOY MEAL CALL	AUG22	450	334
SOY MEAL CALL	JUL22	440	318
SOY MEAL CALL	JUL22	460	313
SOY MEAL CALL	DEC22	450	250
SOY MEAL PUT	JUL22	370	237
SOY MEAL CALL	JUL22	430	219
SOY MEAL CALL	JUL22	445	199

Soybean Oil Options	Month	Strike	Volume
SOY BEAN OIL C	JUL22	850	1,031
SOY BEAN OIL P	JUL22	750	665
SOY BEAN OIL P	JUL22	630	620
SOY BEAN OIL P	JUL22	740	409
SOY BEAN OIL P	JUL22	720	405
SOY BEAN OIL P	JUL22	800	359
SOY BEAN OIL C	JUL22	950	307
SOY BEAN OIL C	JUL22	840	266
SOY BEAN OIL C	DEC22	815	260
SOY BEAN OIL P	JUL22	760	250

KC HRW Wheat Options	Month	Strike	Volume
OKE CALL KW O C	JUL22	1,300	451
OKE CALL KW O C	JUL22	1,350	406
OKE CALL KW O C	JUL22	1,500	160
OKE CALL KW O C	JUL22	1,400	132
OKE CALL KW O C	SEP22	1,500	112
OKE CALL KW O C	JUL22	1,450	100
OKE CALL KW O C	SEP22	1,580	40
OKE CALL KW O C	JUL22	1,180	36

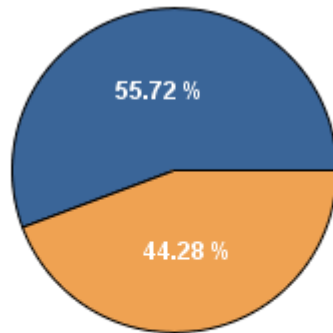
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OPEN INTEREST: Put Call Breakdown for Grains & Oilseeds Options on Trade Date 05/23/2022



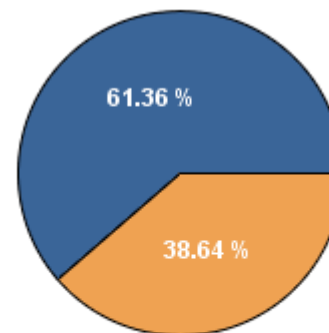
Corn Options

■ Call Option ■ Put Option



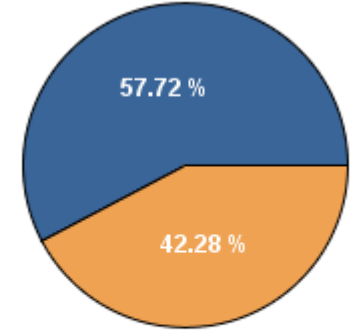
Soybean Options

■ Call Option ■ Put Option



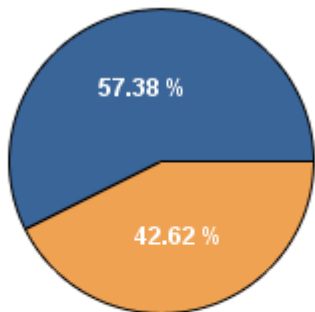
Chicago SRW Wheat Options

■ Call Option ■ Put Option



Soybean Meal Options

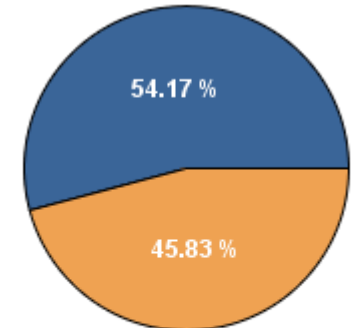
■ Call Option ■ Put Option



Soybean Oil Options

■ Call Option ■ Put Option

Option Group	Call Option OI	Put Option OI	Total
CHICAGO SRW WHEAT OPTIONS	213,565	134,512	348,077
CORN OPTIONS	986,543	751,885	1,738,428
KC HRW WHEAT OPTIONS	38,469	32,544	71,013
SOYBEAN MEAL OPTIONS	89,657	65,673	155,330
SOYBEAN OIL OPTIONS	103,290	76,729	180,019
SOYBEAN OPTIONS	366,639	291,375	658,014
All	1,798,163	1,352,718	3,150,881



KC HRW Wheat Options

■ Call Option ■ Put Option

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OPEN INTEREST: Top Grains & Oilseeds Options On 5/23/22

Top Open Interest by Strike On: 5/23/22

Corn Options	Month	Strike	OI
CORN CALL	DEC22	800	45,030
CORN CALL	DEC22	850	36,284
CORN PUT	DEC22	600	32,133
CORN PUT	DEC22	540	31,522
CORN CALL	DEC22	900	25,754
CORN PUT	DEC22	440	25,552
CORN CALL	DEC22	1,000	24,651
CORN CALL	DEC22	750	24,402
CORN CALL	JUL22	850	23,904
CORN CALL	JUL22	800	23,276

Soybean Options	Month	Strike	OI
SOYBEAN CALL	NOV22	1,700	15,138
SOYBEAN PUT	NOV22	1,300	13,002
SOYBEAN CALL	NOV22	1,800	11,887
SOYBEAN CALL	NOV22	1,600	11,847
SOYBEAN CALL	NOV22	1,500	10,967
SOYBEAN CALL	JUL22	1,800	10,746
SOYBEAN PUT	JUL22	1,000	10,308
SOYBEAN PUT	NOV22	1,400	10,273
SOYBEAN CALL	JUL22	1,600	9,501
SOYBEAN CALL	NOV22	1,900	9,278

Chicago SRW Wheat Option	Month	Strike	OI
W CALL	DEC22	1,400	11,730
W CALL	DEC22	1,300	9,757
W CALL	JUL22	1,200	7,244
W PUT	JUL22	1,000	5,381
W CALL	JUL22	1,100	5,304
W CALL	SEP22	1,350	4,845
W CALL	JUL22	1,400	4,400
W CALL	SEP22	1,450	4,254
W PUT	JUL22	800	4,033
W CALL	JUL22	1,300	3,870

Soybean Meal Options	Month	Strike	OI
SOY MEAL PUT	DEC22	400	4,821
SOY MEAL CALL	DEC22	500	4,100
SOY MEAL CALL	DEC22	450	4,038
SOY MEAL PUT	JUL22	430	3,245
SOY MEAL CALL	JUL22	460	3,118
SOY MEAL CALL	JUL22	450	2,950
SOY MEAL CALL	JUL22	600	2,790
SOY MEAL PUT	DEC22	380	2,781
SOY MEAL CALL	DEC22	430	2,609
SOY MEAL CALL	JUL22	470	2,572

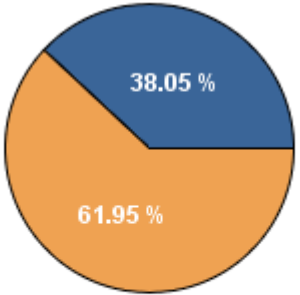
Soybean Oil Options	Month	Strike	OI
SOY BEAN OIL C	JUL22	850	4,844
SOY BEAN OIL C	JUL22	800	4,179
SOY BEAN OIL P	JUL22	570	4,023
SOY BEAN OIL P	JUL22	650	3,961
SOY BEAN OIL P	JUL22	750	3,211
SOY BEAN OIL C	JUL22	750	3,142
SOY BEAN OIL C	JUL22	900	3,045
SOY BEAN OIL C	DEC22	750	2,893
SOY BEAN OIL C	JUL22	950	2,839
SOY BEAN OIL P	JUL22	630	2,751

Soybean Oil Options	Month	Strike	OI
OKE CALL KW O C	JUL22	1,300	1,745
OKE PUT KW O P	JUL22	1,170	1,688
OKE CALL KW O C	DEC22	1,500	1,375
OKE CALL KW O C	SEP22	1,400	1,293
OKE CALL KW O C	JUL22	1,500	1,168
OKE CALL KW O C	DEC22	1,800	1,123
OKE CALL KW O C	JUL22	1,200	1,058
OKE CALL KW O C	SEP22	1,740	1,057
OKE PUT KW O P	MAR23	900	1,030
OKE CALL KW O C	JUL22	1,400	914

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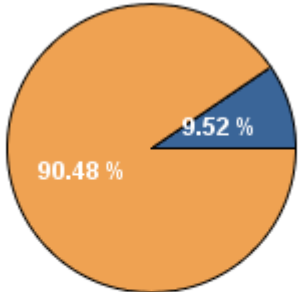
VOLUME: Put Call Breakdown for Non-Standard Options on Trade Date: 5/23/22

Product Group	Call Option Volume	Put Option Volume	Total
SHORT DATED NEW CROP CORN OPTIONS	3,131	1,283	4,414
CORN WEEKLY OPTIONS WEEK 4	642	753	1,395
SOYBEAN WEEKLY OPTIONS WEEK 4	547	811	1,358
SHORT DATED NEW CROP SOYBEAN OPTIONS	407	784	1,191
CORN WEEKLY OPTIONS WEEK 1	71	1,005	1,076
SOYBEAN WEEKLY OPTIONS WEEK 1	249	64	313
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 4	182	93	275
JULY-DEC CORN CALENDAR SPREAD OPTIONS		85	85
SOYBEAN MEAL WEEKLY OPTIONS WEEK 1		22	22
CORN WEEKLY OPTIONS WEEK 2		20	20
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 1	10	1	11
CONSECUTIVE SOYBEAN CALENDAR SPREAD OPTIONS		10	10
JULY-NOV SOYBEAN CALENDAR SPREAD OPTIONS	10		10
SHORT DATED NEW CROP CHICAGO SRW WHEAT OPTIONS	5		5
Total	5,254	4,931	10,185



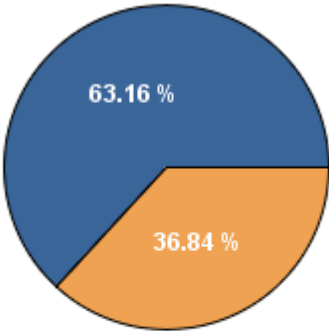
Ag Weekly Option

■ Call Option ■ Put Option



Calender Spread Option

■ Call Option ■ Put Option



Short-Dated New Crop Option

■ Call Option ■ Put Option

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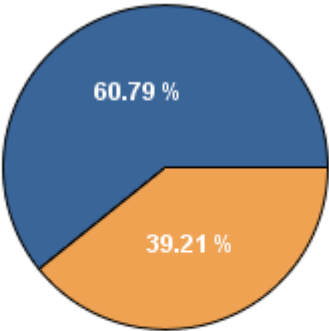
VOLUME: Top Non-Standard Options Traded On: 5/23/22

Top Ag Weekly Option Traded On: 05/23/2022					Top Calendar Spread Option Traded On: 05/23/2022					Top SDNC Option Traded On: 05/23/2022				
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 1	JUN22	P	730	1,005	JULY-DEC CORN CALENDAR SPREAD OPTIONS	JUL22	P	20	85	SHORT DATED NEW CROP CORN OPTIONS	JUL22	C	750	1,157
SOYBEAN WEEKLY OPTIONS WEEK 4	MAY22	P	1,710	503	CONSECUTIVE SOYBEAN CALENDAR SPREAD OPTIONS	JUL22	P	50	10	SHORT DATED NEW CROP CORN OPTIONS	JUL22	C	760	363
CORN WEEKLY OPTIONS WEEK 4	MAY22	P	760	377	JULY-NOV SOYBEAN CALENDAR SPREAD OPTIONS	JUL22	C	180	10	SHORT DATED NEW CROP CORN OPTIONS	SEP22	C	900	306
CORN WEEKLY OPTIONS WEEK 4	MAY22	C	810	291						SHORT DATED NEW CROP CORN OPTIONS	SEP22	C	720	300
SOYBEAN WEEKLY OPTIONS WEEK 4	MAY22	C	1,750	220						SHORT DATED NEW CROP CORN OPTIONS	JUL22	C	765	282
SOYBEAN WEEKLY OPTIONS WEEK 4	MAY22	C	1,710	201						SHORT DATED NEW CROP CORN OPTIONS	AUG22	C	800	203
SOYBEAN WEEKLY OPTIONS WEEK 4	MAY22	P	1,660	115						SHORT DATED NEW CROP CORN OPTIONS	JUL22	P	760	202
CORN WEEKLY OPTIONS WEEK 4	MAY22	P	780	107						SHORT DATED NEW CROP CORN OPTIONS	AUG22	C	900	200
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 4	MAY22	C	1,190	100						SHORT DATED NEW CROP SOYBEAN OPTIONS	JUL22	P	1,360	200
SOYBEAN WEEKLY OPTIONS WEEK 1	JUN22	C	1,710	100						SHORT DATED NEW CROP CORN OPTIONS	JUL22	P	650	182
SOYBEAN WEEKLY OPTIONS WEEK 4	MAY22	P	1,670	100										

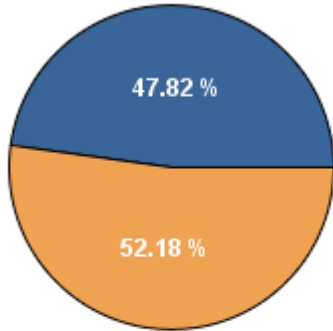
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OPEN INTEREST: Put Call Breakdown for Non-Standard Options on Trade Date: 5/23/22

Option Group	Call Option OI	Put Option OI	Total
SHORT DATED NEW CROP CORN OPTIONS	95,678	73,404	169,082
SHORT DATED NEW CROP SOYBEAN OPTIONS	18,060	16,900	34,960
JULY-DEC CORN CALENDAR SPREAD OPTIONS	10,810	11,725	22,535
CONSECUTIVE CORN CALENDAR SPREAD OPTIONS	11,376	11,048	22,424
JULY-NOV SOYBEAN CALENDAR SPREAD OPTIONS	8,565	8,398	16,963
CORN WEEKLY OPTIONS WEEK 4	4,159	2,946	7,105
SOYBEAN WEEKLY OPTIONS WEEK 4	3,927	1,185	5,112
CONSECUTIVE CHICAGO SRW WHEAT CALENDAR SPREAD OPTIONS		3,080	3,080
JULY-DEC CHICAGO SRW WHEAT CALENDAR SPREAD OPTIONS	1,400	1,650	3,050
DEC-JULY CORN CALENDAR SPREAD OPTIONS	1,620	920	2,540
CORN WEEKLY OPTIONS WEEK 1		1,253	1,253
All	155,595	132,509	288,104



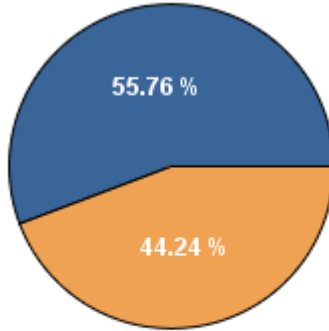
Ag Weekly Option



Calendar Spread Option

■ Call Option ■ Put Option

■ Call Option ■ Put Option



Short-Dated New Crop Option

■ Call Option ■ Put Option

OPEN INTEREST: Top Non-Standard Options On 5/23/22

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	MAY22	770	1,710	CN-CZ CSO P	JUL22	50	3,625	NEW CROP CORN C CDF O C	JUL22	750	5,806
S WK4 CALL CZ4 O C	MAY22	1,750	1,253	CN-CZ CSO P	JUL22	25	2,925	NEW CROP CORN C CDF O C	SEP22	750	5,268
C WK4 CALL PY4 O C	MAY22	785	1,075	CN-CZ CSO C	JUL22	50	2,884	NEW CROP CORN C CDF O C	AUG22	800	4,606
S WK4 CALL CZ4 O C	MAY22	1,700	1,040	CN-CZ CSO C	JUL22	75	2,850	NEW CROP CORN C CDF O C	AUG22	850	3,800
C WK4 CALL PY4 O C	MAY22	825	1,006	C CONSEC CSO P	JUL22	20	2,710	NEW CROP CORN C CDF O C	JUL22	600	3,789
C WK1 PUT PY1 O P	JUN22	730	1,005	SN-SX CSO C	JUL22	200	2,495	NEW CROP CORN C CDF O C	JUL22	800	3,602
C WK4 CALL PY4 O C	MAY22	790	719	C CONSEC CSO P	JUL22	0	2,453	NEW CROP CORN C CDF O C	AUG22	950	3,562
S WK4 CALL CZ4 O C	MAY22	1,780	605	C CONSEC CSO C	JUL22	30	2,450	NEW CROP CORN P CDF O P	SEP22	700	3,097
S WK4 CALL CZ4 O C	MAY22	1,740	600	CN-CZ CSO P	JUL22	0	2,350	NEW CROP CORN C CDF O C	SEP22	800	2,960
C WK4 CALL PY4 O C	MAY22	810	450	SN-SX CSO C	JUL22	300	2,220	NEW CROP CORN C CDF O C	SEP22	900	2,790
C WK4 PUT PY4 O P	MAY22	760	380	C CONSEC CSO C	JUL22	50	1,980	NEW CROP CORN P CDF O P	JUL22	600	2,710
C WK4 PUT PY4 O P	MAY22	780	332	SN-SX CSO P	JUL22	150	1,760	NEW CROP CORN P CDF O P	JUL22	700	2,526
C WK4 CALL PY4 O C	MAY22	800	297	C CONSEC CSO C	JUL22	80	1,630	NEW CROP CORN P CDF O P	JUL22	750	2,420
S WK4 PUT CZ4 O P	MAY22	1,620	276	C CONSEC CSO P	JUL22	10	1,555	NEW CROP CORN P CDF O P	JUL22	650	2,413
S WK4 PUT CZ4 O P	MAY22	1,640	241	C CONSEC CSO P	SEP22	10	1,330	NEW CROP CORN C CDF O C	AUG22	750	2,344
S WK4 CALL CZ4 O C	MAY22	1,710	204	SN-SX CSO P	JUL22	50	1,306	NEW CROP CORN P CDF O P	JUL22	550	2,190
C WK4 CALL PY4 O C	MAY22	805	153	CN-CZ CSO P	JUL22	60	1,130	NEW CROP CORN C CDF O C	AUG22	1,000	2,154
C WK1 CALL PY1 O C	JUN22	800	150	SN-SX CSO P	JUL22	0	1,085	NEW CROP CORN P CDF O P	JUL22	710	2,069
W WK1 CALL WZ1 O C	JUN22	1,220	148	CN-CZ CSO C	JUL22	100	1,075	NEW CROP CORN C CDF O C	JUL22	760	2,045
				CN-CZ CSO C	JUL22	40	1,023	NEW CROP CORN C CDF O C	AUG22	780	2,012

