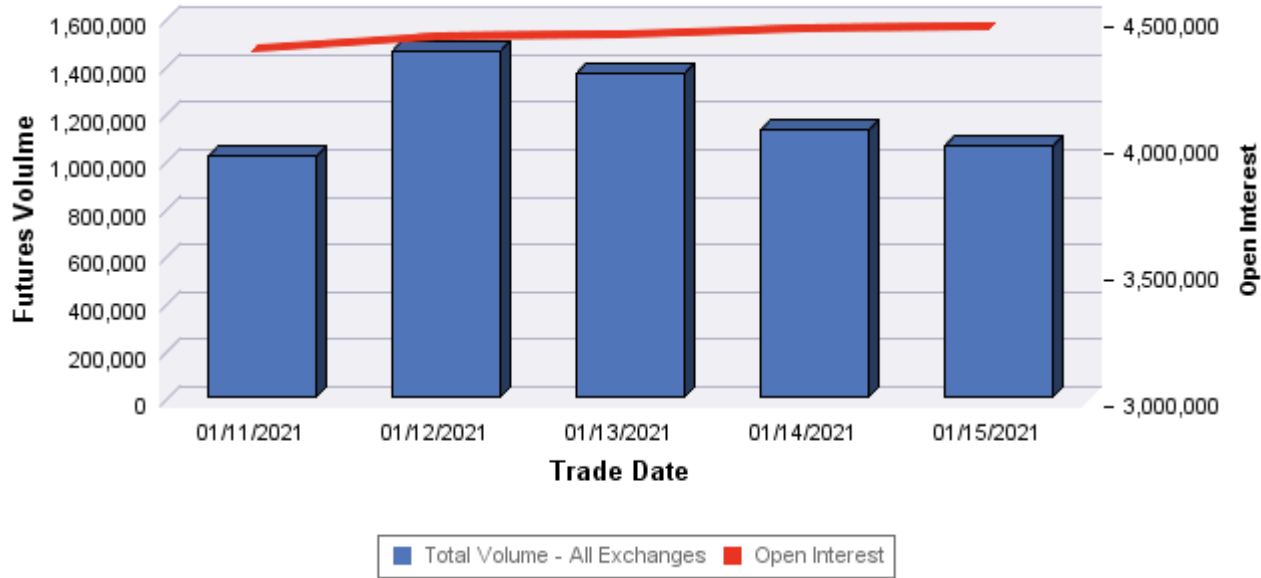


# Grains & Oilseeds Market Update: Futures Market Overview



For questions or concerns regarding this report please contact [Steven.Stasys@cmegroup.com](mailto:Steven.Stasys@cmegroup.com)

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



Top Expirations Traded On: 01/15/2021

Product Description	Month	Volume	OI
CORN FUT	MAR21	167,504	763,830
CORN FUT	MAY21	73,837	375,019
CORN FUT	JUL21	59,998	272,906
Total Corn Futures		376,481	1,906,953
Product Description	Month	Volume	OI
SOYBEAN FUT	MAR21	102,084	375,156
SOYBEAN FUT	MAY21	36,396	172,516
SOYBEAN FUT	JUL21	29,251	143,105
Total Soybean Futures		206,928	949,890
Product Description	Month	Volume	OI
W FUT	MAR21	77,447	186,628
W FUT	MAY21	38,867	70,634
W FUT	JUL21	28,120	93,190
Chicago SRW Wheat Futures		164,782	434,922
Product Description	Month	Volume	OI
SOY MEAL FUT	MAR21	55,047	168,771
SOY MEAL FUT	MAY21	20,323	87,837
SOY MEAL FUT	JUL21	9,382	63,301
Total Soybean Meal Futures		93,477	414,583
Product Description	Month	Volume	OI
SOY OIL FUT	MAR21	79,728	189,212
SOY OIL FUT	MAY21	34,404	91,867
SOY OIL FUT	JUL21	18,346	76,797
Total Soybean Oil Futures		146,591	466,894

Trade Date	Futures Volume
01/11/2021	1,009,118
01/12/2021	1,455,242
01/13/2021	1,360,610
01/14/2021	1,120,913
01/15/2021	1,055,139

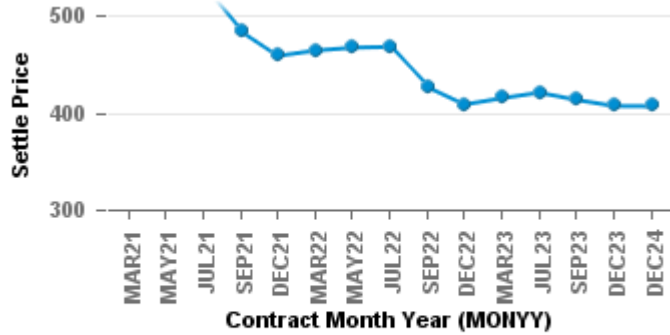
Trade Date	Futures Open Interest
01/11/2021	4,405,254
01/12/2021	4,453,202
01/13/2021	4,459,588
01/14/2021	4,487,928
01/15/2021	4,491,232

# Grains & Oilseeds Market Update: Futures Market Overview

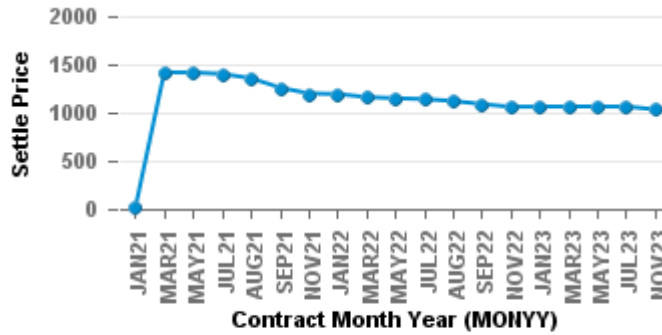


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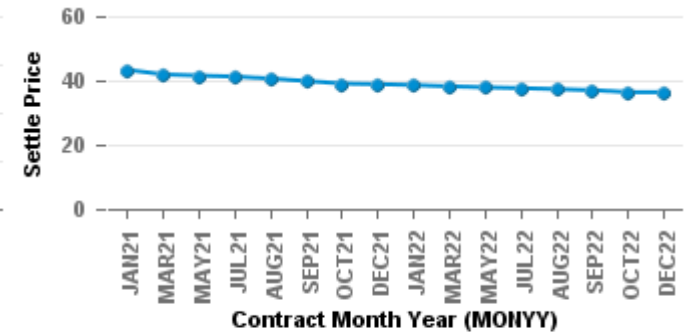
## Grains & Oilseeds Futures Curves: Latest Settlement Prices



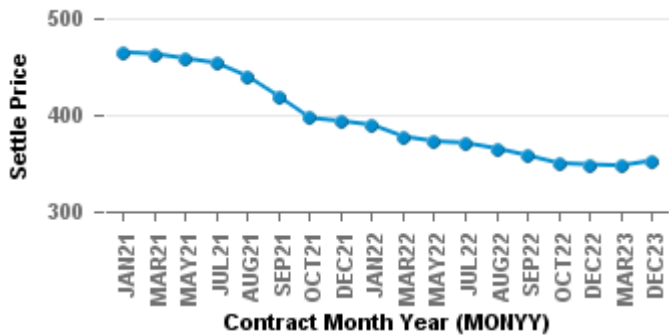
**Product**  
● CORN FUTURES



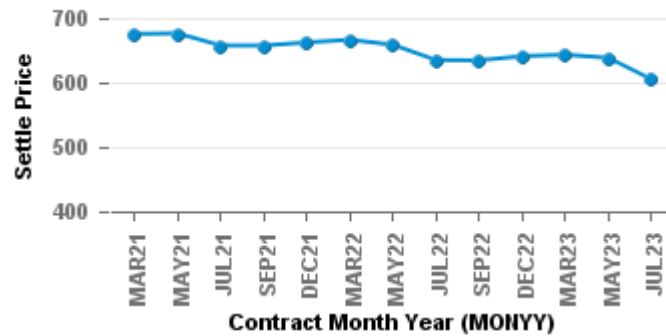
**Product**  
● SOYBEAN FUTURES



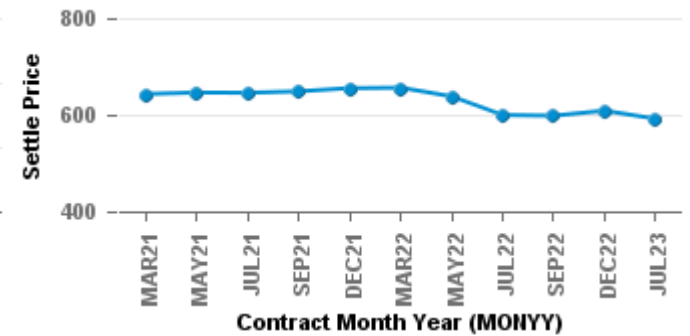
**Product**  
● SOYBEAN OIL FUTURES



**Product**  
● SOYBEAN MEAL FUTURES



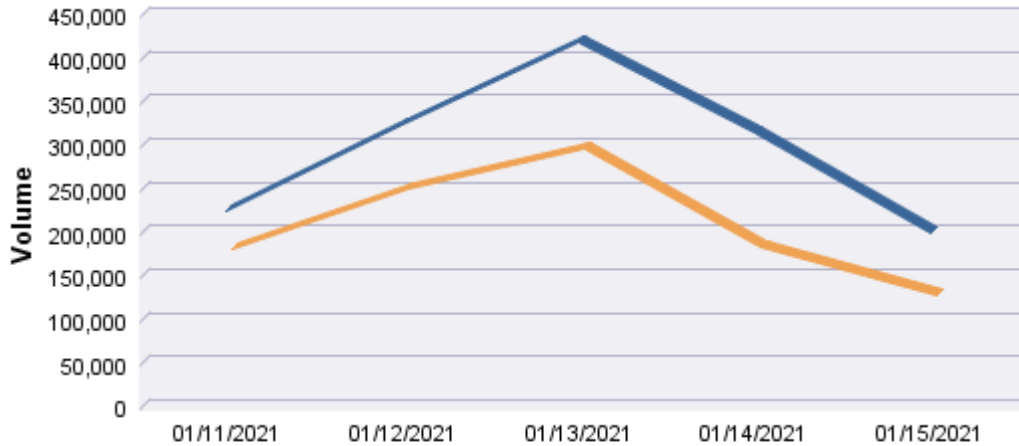
**Product**  
● CHICAGO SRW WHEAT FUTURES



**Product**  
● KC HRW WHEAT FUTURES

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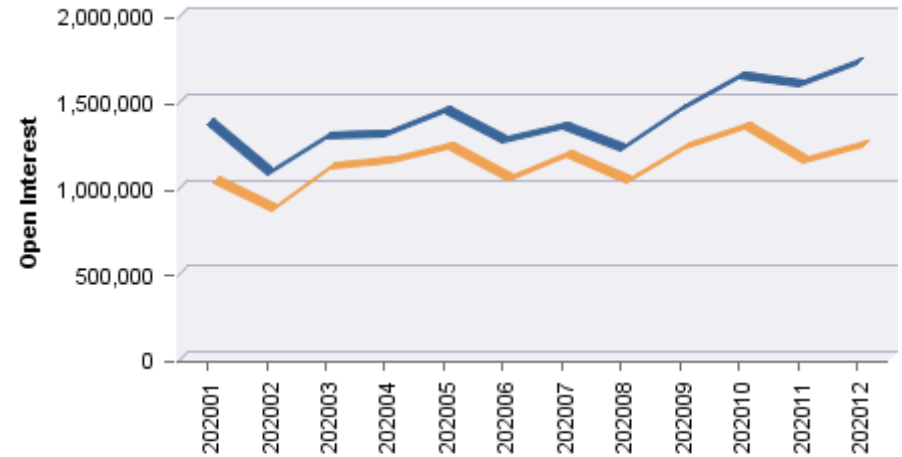
### All Grains & Oilseeds Options Volume: Last 5 Trade Days



Put Call Description  
■ Call Option ■ Put Option

	Call Option	Put Option	Total	% Elec Vol	% Put Volume
01/11/2021	227,361	177,789	405,150	99.29%	43.88%
01/12/2021	327,230	247,092	574,322	99.29%	43.02%
01/13/2021	423,294	295,273	718,567	99.48%	41.09%
01/14/2021	318,418	182,003	500,421	99.59%	36.37%
01/15/2021	203,223	125,334	328,557	96.32%	38.15%

### All Grains & Oilseeds Options Open Interest



Put Call Description  
■ Call Option ■ Put Option

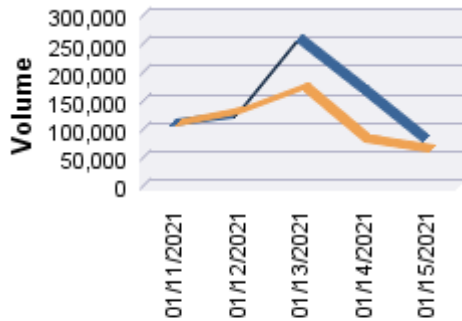
	Call Option	Put Option	Total
01/11/2021	1,874,363	1,478,212	3,352,575
01/12/2021	1,915,718	1,539,772	3,455,490
01/13/2021	1,942,574	1,610,001	3,552,575
01/14/2021	1,999,535	1,637,822	3,637,357
01/15/2021	2,039,895	1,674,561	3,714,456

# Grains & Oilseeds Market Update: Option Market Overview



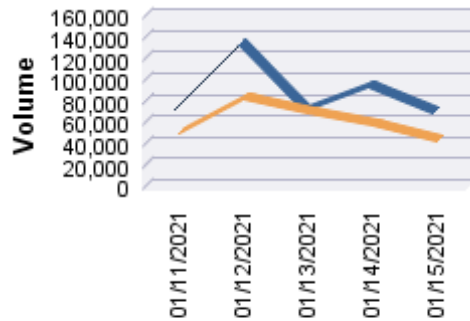
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## VOLUME: Put Call Breakdown for Grains & Oilseeds Options on Trade Date: 01/15/2021



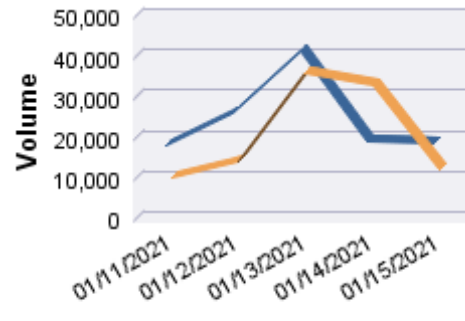
Corn Options

■ Call Option ■ Put Option



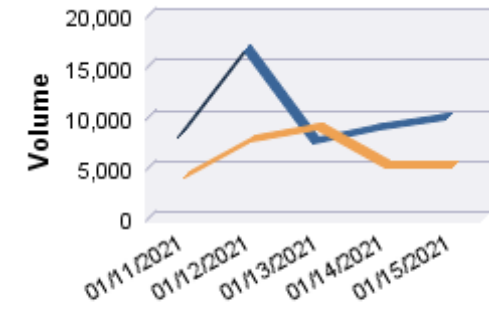
Soybean Options

■ Call Option ■ Put Option



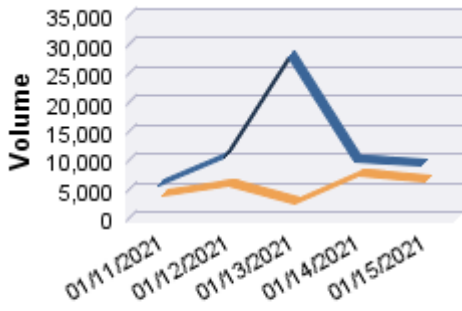
Chicago SRW Wheat Options

■ Call Option ■ Put Option



Soybean Meal Options

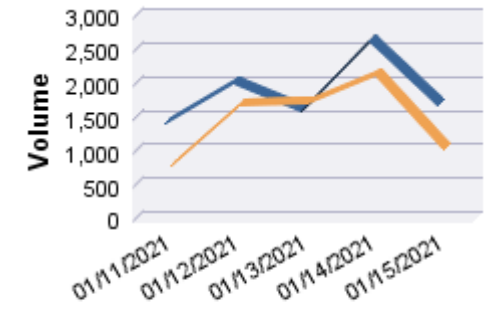
■ Call Option ■ Put Option



Soybean Oil Options

■ Call Option ■ Put Option

Product Group	Call Option Volume	Put Option Volume	Total	% Elec Vol	% Put Volume
CORN OPTIONS	85,551	57,643	143,194	98.60%	40.26%
SOYBEAN OPTIONS	71,808	41,266	113,074	96.73%	36.49%
CHICAGO SRW WHEAT OPTIONS	19,207	11,419	30,626	79.10%	37.29%
SOYBEAN OIL OPTIONS	9,636	6,144	15,780	100.00%	38.94%
SOYBEAN MEAL OPTIONS	10,190	4,837	15,027	100.00%	32.19%
KC HRW WHEAT OPTIONS	1,725	996	2,721	100.00%	36.60%
<b>Total</b>	<b>198,117</b>	<b>122,305</b>	<b>320,422</b>	<b>96.22%</b>	<b>38.17%</b>



KC HRW Wheat Options

■ Call Option ■ Put Option

For questions or concerns regarding this report please contact [Steven.Stasys@cmegroup.com](mailto:Steven.Stasys@cmegroup.com)

## VOLUME: Top Grains & Oilseeds Options Traded On: 01/15/2021

### Top Traded Strikes for Select Products Traded On: 1/15/21

Corn Options	Month	Strike	Volume
CORN CALL	DEC21	500	7,092
CORN PUT	DEC21	420	7,002
CORN CALL	DEC21	510	5,347
CORN PUT	MAR21	490	4,769
CORN PUT	JUL21	490	4,440
CORN PUT	DEC21	410	4,429
CORN CALL	FEB21	535	3,755
CORN PUT	FEB21	520	3,120
CORN CALL	FEB21	540	2,792
CORN CALL	MAR21	560	2,626

Soybean Options	Month	Strike	Volume
SOYBEAN CALL	MAR21	1,700	5,935
SOYBEAN CALL	NOV21	1,500	5,115
SOYBEAN CALL	MAR21	1,600	3,703
SOYBEAN CALL	NOV21	1,300	3,466
SOYBEAN CALL	MAR21	1,420	3,184
SOYBEAN PUT	MAR21	1,420	2,844
SOYBEAN CALL	MAR21	1,500	2,702
SOYBEAN CALL	FEB21	1,500	2,270
SOYBEAN PUT	FEB21	1,380	2,044
SOYBEAN PUT	MAR21	1,340	1,925

Chicago SRW wheat Option	Month	Strike	Volume
W CALL	MAY21	730	2,085
W PUT	MAY21	610	2,081
W CALL	MAY21	680	2,051
W CALL	MAY21	740	1,109
W CALL	MAR21	720	1,077
W CALL	MAY21	800	1,026
W CALL	MAY21	720	1,015
W CALL	MAY21	820	1,000
W PUT	MAR21	600	917
W CALL	FEB21	675	743

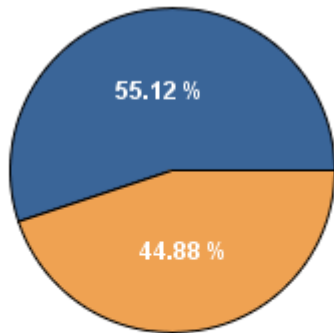
Soybean Meal Options	Month	Strike	Volume
SOY MEAL CALL	MAR21	480	1,730
SOY MEAL PUT	MAR21	450	998
SOY MEAL CALL	MAR21	500	953
SOY MEAL PUT	MAR21	430	934
SOY MEAL CALL	MAR21	450	616
SOY MEAL CALL	MAR21	510	531
SOY MEAL CALL	MAR21	490	455
SOY MEAL PUT	MAR21	420	442
SOY MEAL CALL	MAY21	420	354
SOY MEAL CALL	MAR21	470	332

Soybean Oil Options	Month	Strike	Volume
SOY BEAN OIL C	MAR21	440	2,757
SOY BEAN OIL C	MAR21	430	1,602
SOY BEAN OIL P	MAR21	410	1,108
SOY BEAN OIL P	MAR21	400	726
SOY BEAN OIL P	MAR21	380	610
SOY BEAN OIL C	MAR21	420	566
SOY BEAN OIL C	JUL21	450	505
SOY BEAN OIL C	MAR21	450	410
SOY BEAN OIL C	MAR21	460	314

KC HRW Wheat Options	Month	Strike	Volume
OKE CALL KW O C	JUL21	700	778
OKE PUT KW O P	JUL21	550	128
OKE PUT KW O P	FEB21	620	110
OKE PUT KW O P	FEB21	560	109
OKE CALL KW O C	MAR21	710	102
OKE CALL KW O C	MAR21	670	101
OKE CALL KW O C	MAR21	685	100
OKE PUT KW O P	JUL21	540	96
OKE PUT KW O P	MAR21	590	64
OKE CALL KW O C	MAR21	700	55

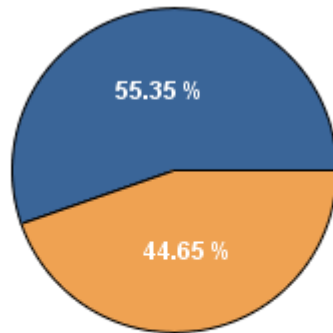
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**OPEN INTEREST: Put Call Breakdown for Grains & Oilseeds Options on Trade Date 01/15/2021**



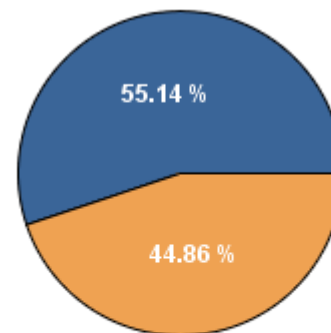
**Corn Options**

■ Call Option ■ Put Option



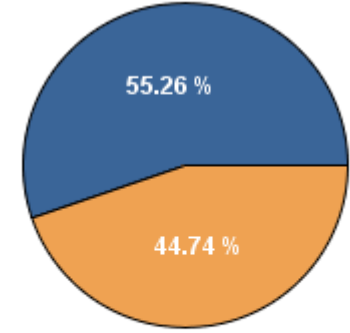
**Soybean Options**

■ Call Option ■ Put Option



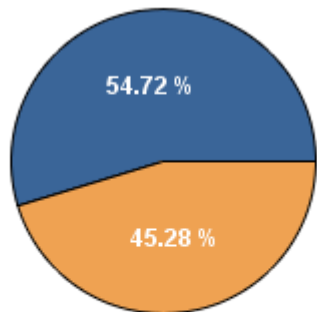
**Chicago SRW Wheat Options**

■ Call Option ■ Put Option



**Soybean Meal Options**

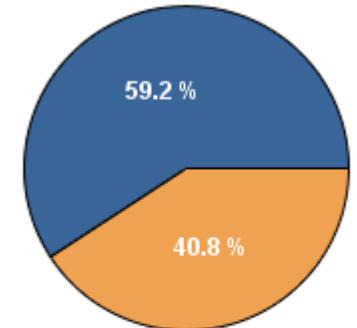
■ Call Option ■ Put Option



**Soybean Oil Options**

■ Call Option ■ Put Option

Option Group	Call Option OI	Put Option OI	Total
CHICAGO SRW WHEAT OPTIONS	186,746	151,937	338,683
CORN OPTIONS	922,899	751,333	1,674,232
KC HRW WHEAT OPTIONS	30,809	21,230	52,039
SOYBEAN MEAL OPTIONS	115,594	93,573	209,167
SOYBEAN OIL OPTIONS	159,809	132,242	292,051
SOYBEAN OPTIONS	572,562	461,800	1,034,362
All	1,988,419	1,612,115	3,600,534



**KC HRW Wheat Options**

■ Call Option ■ Put Option

## Grains & Oilseeds Market Update: Option Market Overview



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### OPEN INTEREST: Top Grains & Oilseeds Options On 1/15/21

#### Top Open Interest by Strike On: 1/15/21

Corn Options	Month	Strike	OI
CORN CALL	MAR21	500	29,914
CORN CALL	DEC21	500	29,480
CORN PUT	JUL21	380	25,871
CORN PUT	MAY21	350	20,055
CORN CALL	JUL21	500	19,721
CORN PUT	JUL21	400	18,953
CORN CALL	MAR21	450	17,717
CORN PUT	MAR21	380	17,261
CORN CALL	MAR21	420	16,910
CORN PUT	DEC21	400	16,188

Soybean Options	Month	Strike	OI
SOYBEAN CALL	MAR21	1,500	16,807
SOYBEAN CALL	NOV21	1,300	14,028
SOYBEAN CALL	MAR21	1,300	12,779
SOYBEAN PUT	MAR21	820	11,918
SOYBEAN CALL	NOV21	1,500	10,618
SOYBEAN CALL	MAR21	1,200	9,972
SOYBEAN CALL	NOV21	1,200	9,437
SOYBEAN PUT	MAR21	900	9,425
SOYBEAN CALL	MAR21	1,400	9,325
SOYBEAN CALL	MAR21	1,450	8,803

Chicago SRW Wheat Option	Month	Strike	OI
W PUT	JUL21	550	12,423
W PUT	MAR21	600	7,424
W CALL	MAR21	700	7,054
W CALL	MAR21	750	4,957
W CALL	MAR21	620	4,937
W PUT	JUL21	540	4,587
W CALL	MAR21	650	4,557
W CALL	DEC21	700	4,541
W CALL	MAR21	600	4,378
W PUT	MAR21	620	4,143

Soybean Meal Options	Month	Strike	OI
SOY MEAL CALL	DEC21	400	5,089
SOY MEAL PUT	MAR21	410	4,730
SOY MEAL PUT	MAR21	280	4,637
SOY MEAL CALL	MAR21	320	3,581
SOY MEAL CALL	MAY21	500	2,811
SOY MEAL CALL	FEB21	440	2,728
SOY MEAL PUT	MAR21	420	2,616
SOY MEAL CALL	MAR21	470	2,473
SOY MEAL CALL	MAR21	520	2,457
SOY MEAL CALL	MAY21	460	2,340

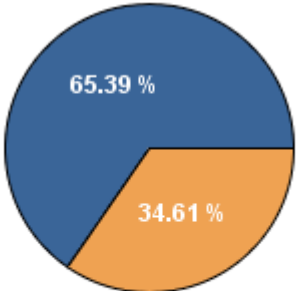
Soybean Oil Options	Month	Strike	OI
SOY BEAN OIL P	MAR21	370	14,682
SOY BEAN OIL P	FEB21	340	14,179
SOY BEAN OIL C	MAR21	455	14,175
SOY BEAN OIL P	FEB21	355	14,166
SOY BEAN OIL C	MAR21	390	14,165
SOY BEAN OIL C	MAR21	435	6,804
SOY BEAN OIL P	MAR21	360	4,795
SOY BEAN OIL C	MAR21	430	4,485
SOY BEAN OIL C	MAR21	470	4,332
SOY BEAN OIL C	MAY21	500	4,272

Soybean Oil Options	Month	Strike	OI
OKE CALL KW O C	JUL21	700	1,996
OKE CALL KW O C	MAR21	700	1,785
OKE CALL KW O C	JUL21	600	1,757
OKE PUT KW O P	JUL21	550	1,427
OKE PUT KW O P	JUL21	500	1,203
OKE CALL KW O C	JUL21	560	1,196
OKE PUT KW O P	JUL21	480	968
OKE CALL KW O C	JUL21	550	874
OKE PUT KW O P	FEB21	540	791
OKE CALL KW O C	FEB21	570	706

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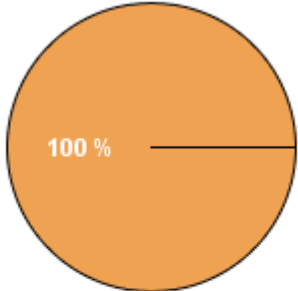
**VOLUME: Put Call Breakdown for Non-Standard Options on Trade Date: 1/15/21**

Product Group	Call Option Volume	Put Option Volume	Total	% Elec Vol
SOYBEAN WEEKLY OPTIONS WEEK 3	1,026	1,019	2,045	100.00%
SHORT DATED NEW CROP CORN OPTIONS	1,414	602	2,016	100.00%
CORN WEEKLY OPTIONS WEEK 3	1,372	441	1,813	100.00%
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 3	682	59	741	100.00%
SHORT DATED NEW CROP SOYBEAN OPTIONS	471	174	645	100.00%
JULY-DEC CORN CALENDAR SPREAD OPTIONS		520	520	100.00%
SOYBEAN WEEKLY OPTIONS WEEK 5	44	81	125	100.00%
CORN WEEKLY OPTIONS WEEK 5	30	69	99	100.00%
<b>Total</b>	<b>5,039</b>	<b>2,965</b>	<b>8,004</b>	<b>100.00%</b>



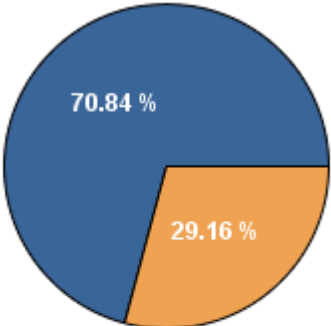
**Ag Weekly Option**

■ Call Option ■ Put Option



**Calendar Spread Option**

■ Call Option ■ Put Option



**Short-Dated New Crop Option**

■ Call Option ■ Put Option



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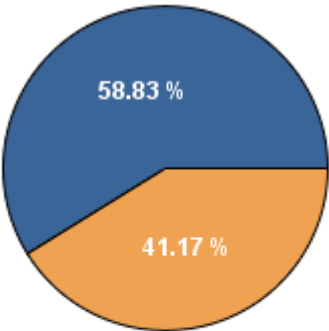
## VOLUME: Top Non-Standard Options Traded On: 1/15/21

Top Ag Weekly Option Traded On: 01/15/2021					Top Calendar Spread Option Traded On: 01/15/2021					Top SDNC Option Traded On: 01/15/2021				
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 3	JAN21	C	540	678	JULY-DEC CORN CALENDAR SPREAD OPTIONS	JUL21	P	40	500	SHORT DATED NEW CROP SOYBEAN OPTIONS	JUL21	C	1,350	300
SOYBEAN WEEKLY OPTIONS WEEK 3	JAN21	P	1,400	596	JULY-DEC CORN CALENDAR SPREAD OPTIONS	JUL21	P	50	20	SHORT DATED NEW CROP CORN OPTIONS	JUL21	C	500	214
CORN WEEKLY OPTIONS WEEK 3	JAN21	C	535	475						SHORT DATED NEW CROP CORN OPTIONS	JUL21	C	550	214
SOYBEAN WEEKLY OPTIONS WEEK 3	JAN21	C	1,420	409						SHORT DATED NEW CROP CORN OPTIONS	MAY21	C	500	207
SOYBEAN WEEKLY OPTIONS WEEK 3	JAN21	P	1,420	293						SHORT DATED NEW CROP CORN OPTIONS	AUG21	C	475	112
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 3	JAN21	C	675	292						SHORT DATED NEW CROP CORN OPTIONS	MAR21	P	455	79
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 3	JAN21	C	670	232						SHORT DATED NEW CROP CORN OPTIONS	JUL21	P	440	71
CORN WEEKLY OPTIONS WEEK 3	JAN21	P	530	224						SHORT DATED NEW CROP CORN OPTIONS	MAR21	P	435	66
SOYBEAN WEEKLY OPTIONS WEEK 3	JAN21	C	1,440	204						SHORT DATED NEW CROP CORN OPTIONS	JUL21	C	480	64
SOYBEAN WEEKLY OPTIONS WEEK 3	JAN21	C	1,400	166						SHORT DATED NEW CROP CORN OPTIONS	FEB21	C	395	58
										SHORT DATED NEW CROP CORN OPTIONS	APR21	C	400	58

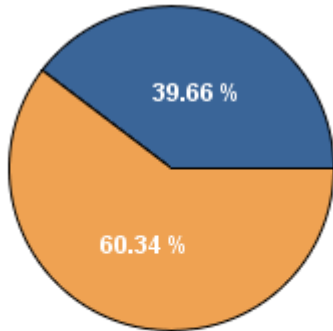
For questions or concerns regarding this report please contact Steven.Stasys@cmegroup.com

**OPEN INTEREST: Put Call Breakdown for Non-Standard Options on Trade Date: 1/15/21**

Option Group	Call Option OI	Put Option OI	Total
SHORT DATED NEW CROP CORN OPTIONS	34,811	41,041	75,852
SHORT DATED NEW CROP SOYBEAN OPTIONS	6,473	8,398	14,871
JULY-DEC CORN CALENDAR SPREAD OPTIONS	2,950	3,982	6,932
CONSECUTIVE CORN CALENDAR SPREAD OPTIONS	1,650	4,215	5,865
CORN WEEKLY OPTIONS WEEK 5	1,047	460	1,507
CONSECUTIVE SOYBEAN CALENDAR SPREAD OPTIONS	500	520	1,020
JULY-NOV SOYBEAN CALENDAR SPREAD OPTIONS	501	252	753
JULY-DEC CHICAGO SRW WHEAT CALENDAR SPREAD OPTIONS	250	250	500
SOYBEAN WEEKLY OPTIONS WEEK 5	260	217	477
MAR-JULY CHICAGO SRW WHEAT CALENDAR SPREAD OPTIONS	290		290
CHICAGO SRW WHEAT WEEKLY OPTIONS WEEK 5		170	170
<b>All</b>	<b>48,732</b>	<b>59,505</b>	<b>108,237</b>



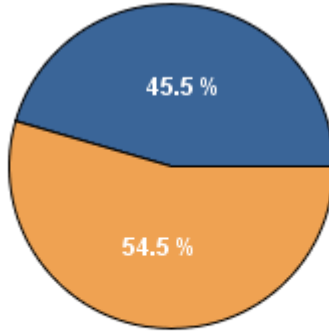
**Ag Weekly Option**



**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 1/15/21

Ag Weekly Option	Month	Strike	OI	CSO Option	Month	Strike	OI	Short-Dated New Crop Option	Month	Strike	OI
C WK5 PUT PY5 O P	JAN21	510	330	CN-CZ CSO P	JUL21	20	2,130	NEW CROP CORN C CDF O C	MAR21	450	2,065
C WK5 CALL PY5 O C	JAN21	545	303	C CONSEC CSO P	MAR21	-4	2,000	NEW CROP CORN P CDF O P	MAR21	420	1,974
C WK5 CALL PY5 O C	JAN21	525	300	CN-CZ CSO C	JUL21	50	1,250	NEW CROP CORN P CDF O P	MAR21	390	1,821
C WK5 CALL PY5 O C	JAN21	535	110	CN-CZ CSO P	JUL21	0	1,032	NEW CROP CORN P CDF O P	SEP21	405	1,450
C WK5 PUT PY5 O P	JAN21	530	68	C CONSEC CSO P	MAY21	-5	1,000	NEW CROP CORN P CDF O P	MAR21	400	1,395
C WK5 CALL PY5 O C	JAN21	565	63	CN-CZ CSO C	JUL21	25	750	NEW CROP CORN P CDF O P	MAY21	410	1,345
C WK5 CALL PY5 O C	JAN21	490	60	C CONSEC CSO C	MAY21	0	600	NEW CROP CORN P CDF O P	MAR21	425	1,290
C WK5 CALL PY5 O C	JAN21	540	50	C CONSEC CSO C	MAR21	0	550	NEW CROP CORN C CDF O C	MAR21	400	1,271
W WK1 PUT WZ1 O P	FEB21	650	49	C CONSEC CSO C	MAY21	10	500	NEW CROP CORN P CDF O P	MAR21	380	1,153
W WK5 PUT WZ5 O P	JAN21	585	42	CN-CZ CSO C	JUL21	30	450	NEW CROP CORN C CDF O C	FEB21	400	1,128
C WK5 CALL PY5 O C	JAN21	510	40	SN-SX CSO C	JUL21	200	400	NEW CROP CORN P CDF O P	MAY21	430	1,053
S WK5 CALL CZ5 O C	JAN21	1,560	39	CN-CZ CSO C	JUL21	0	300	NEW CROP CORN P CDF O P	SEP21	420	1,000
W WK5 PUT WZ5 O P	JAN21	605	37	S CONSEC CSO C	MAR21	0	250	NEW CROP CORN P CDF O P	MAR21	440	981
S WK5 CALL CZ5 O C	JAN21	1,530	35					NEW CROP CORN P CDF O P	FEB21	400	976
S WK5 PUT CZ5 O P	JAN21	1,350	30					NEW CROP CORN P CDF O P	MAR21	430	963
								NEW CROP CORN P CDF O P	MAY21	385	950
								NEW CROP CORN C CDF O C	JUL21	450	948
								NEW CROP CORN C CDF O C	MAR21	430	897
								NEW CROP CORN P CDF O P	JUL21	400	861
								NEW CROP CORN P CDF O P	MAR21	375	850

