

# Options Open Interest

The Lasalle Group

For Market Date: July 05, 2018

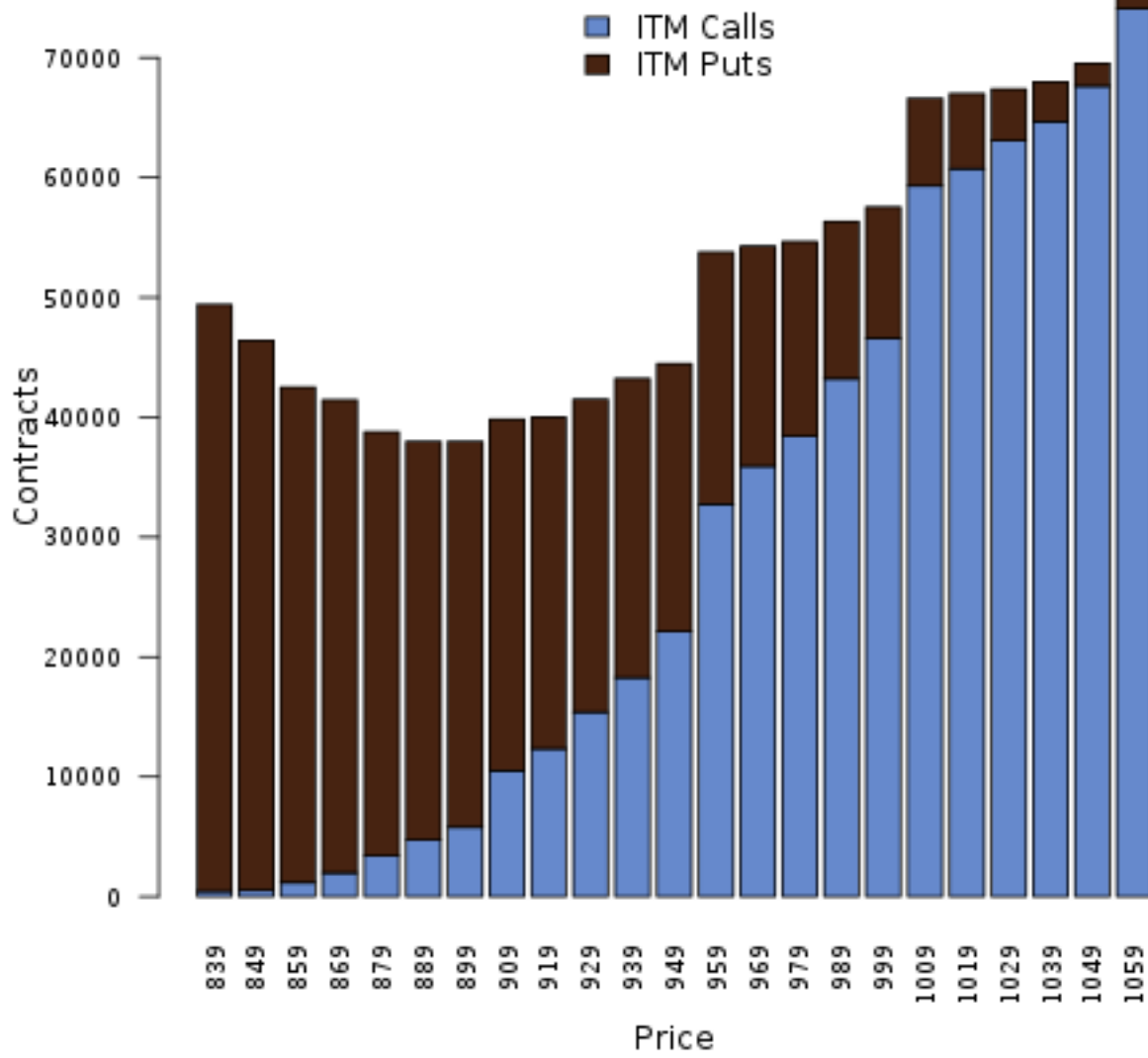
## Soybeans Options

Contract	Num Calls	Num Puts	Call Delta	Put Delta	Avg Call	Avg Put	Avg Option	Open Futures
SQ8	127,759	66,124	7,603	-43,339	1052	896	999	93841
SU8	76,069	37,425	6,704	-21,431	1057	886	1001	46510
SV8	2,280	3,007	463	-1,477	969	861	907	
SX8	209,140	126,011	22,712	-76,817	1117	922	1044	408252
SF9	8,262	5,030	1,197	-3,043	1094	928	1031	84611
SH9	10,390	5,017	1,806	-2,632	1085	909	1028	83549
SK9	4,348	1,557	762	-590	1111	861	1045	45387
SN9	254	59	56	-27	1064	898	1033	24282
SQ9	4	2	1	-1	975	870	940	681
SX9	4,948	1,835	861	-989	1118	939	1070	13274

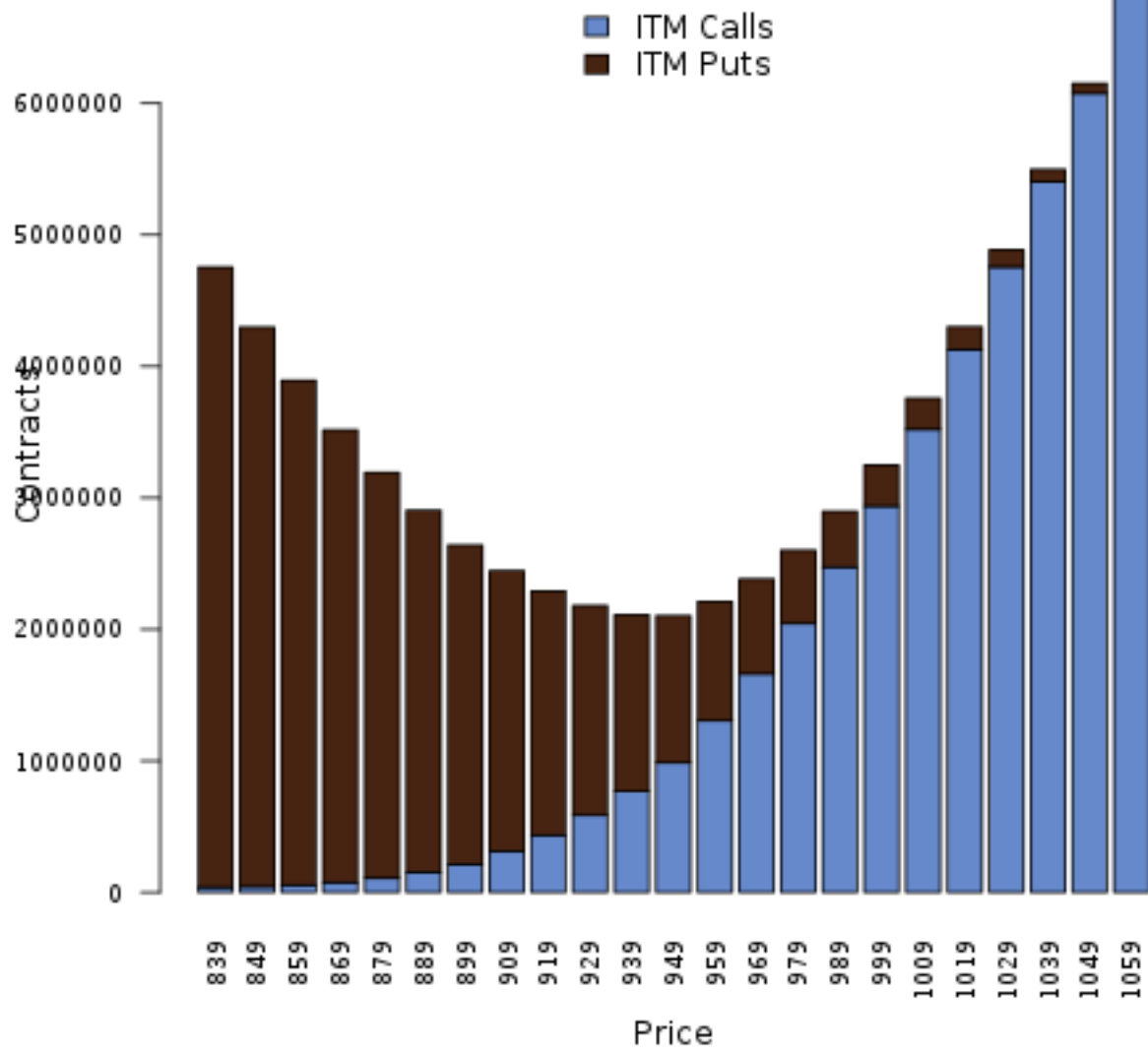
This table shows

- 1) the number of open options contracts in the market.
- 2) the futures equivalent open interest in options on a delta weighted basis.
- 3) the simple average open interest for calls, puts, and combined positions.

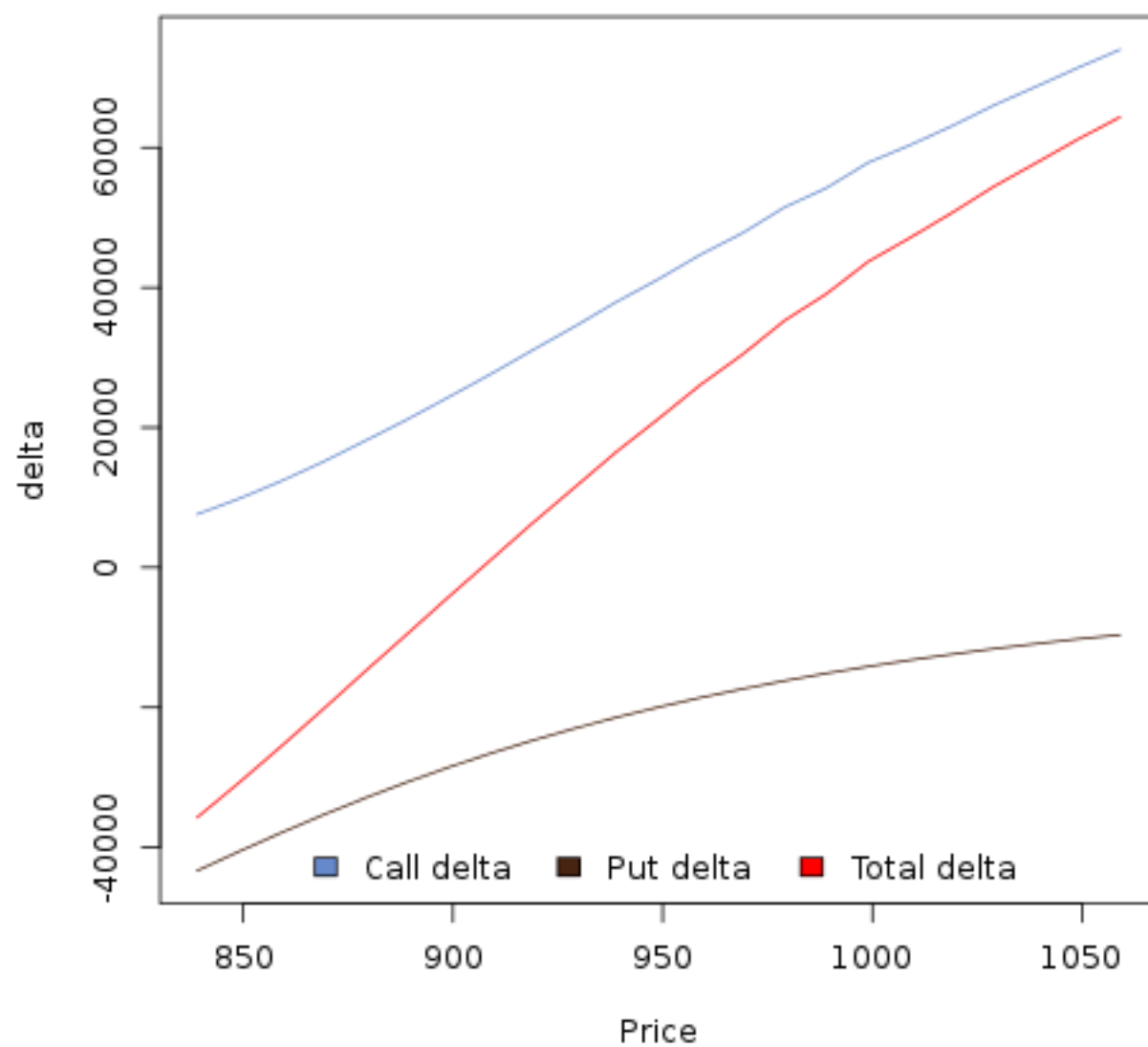
## AUG18 Soybeans in the Money Options



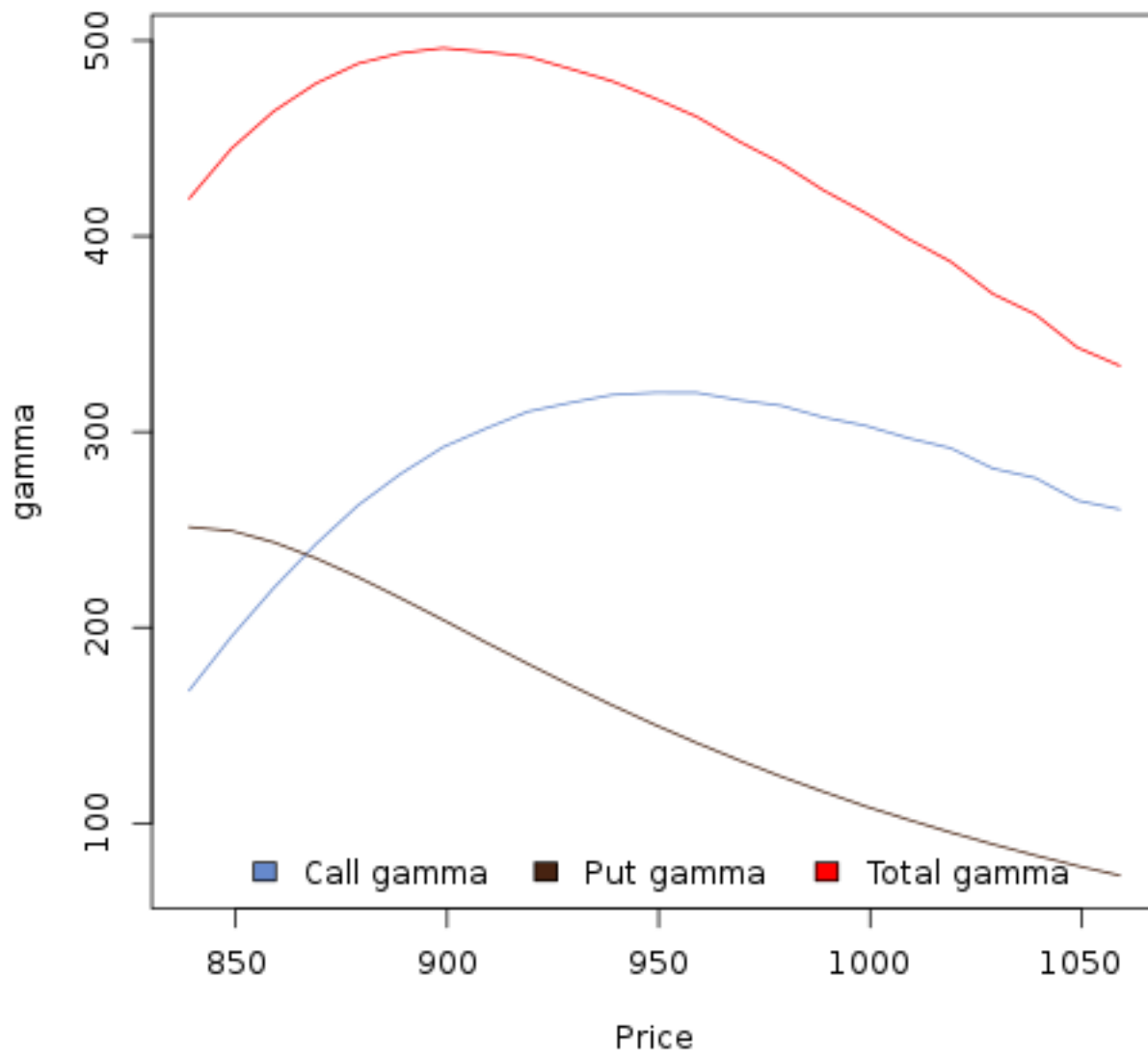
## AUG18 Soybeans Pain Value



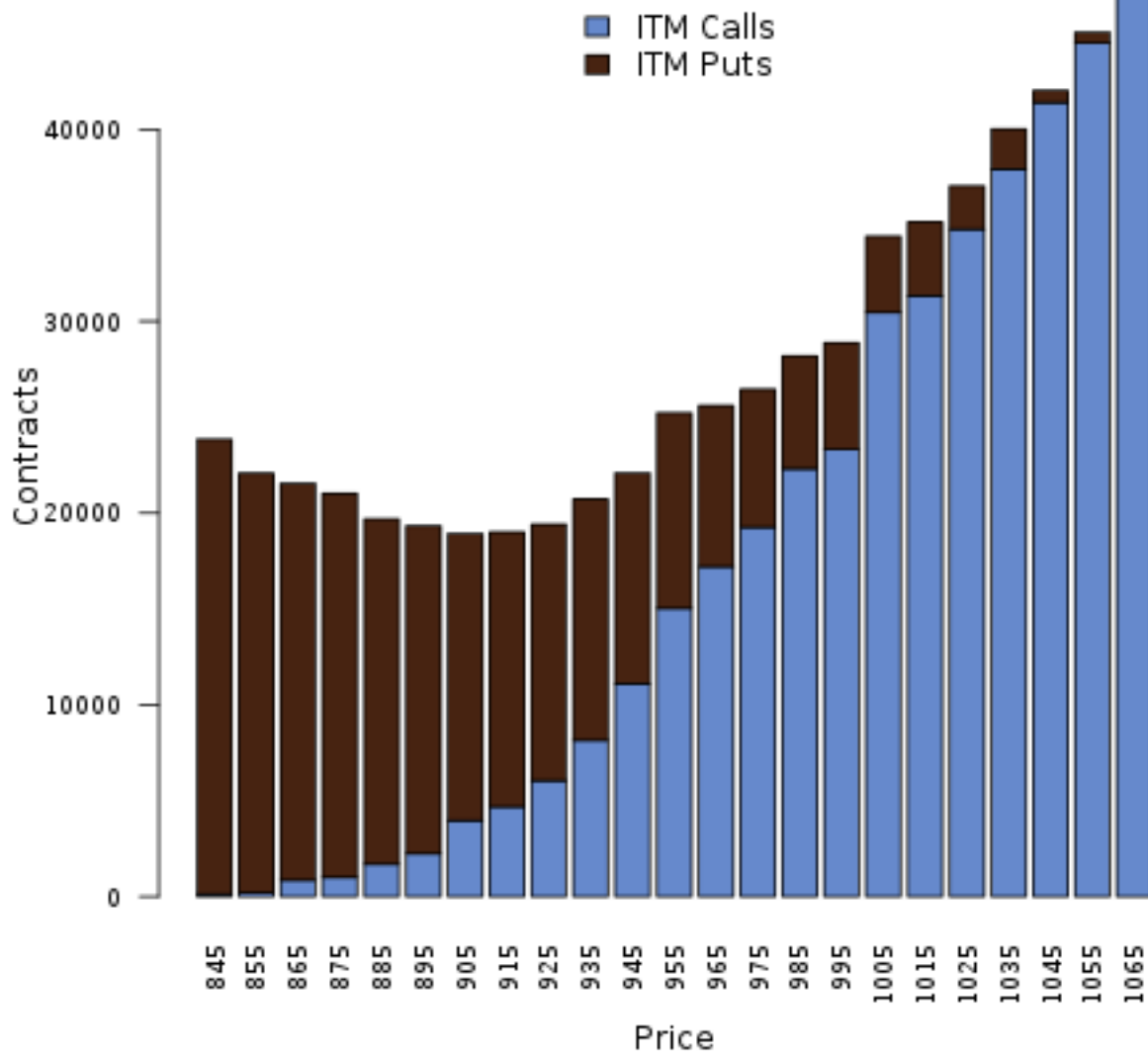
## AUG18 Soybeans Option Market Total delta



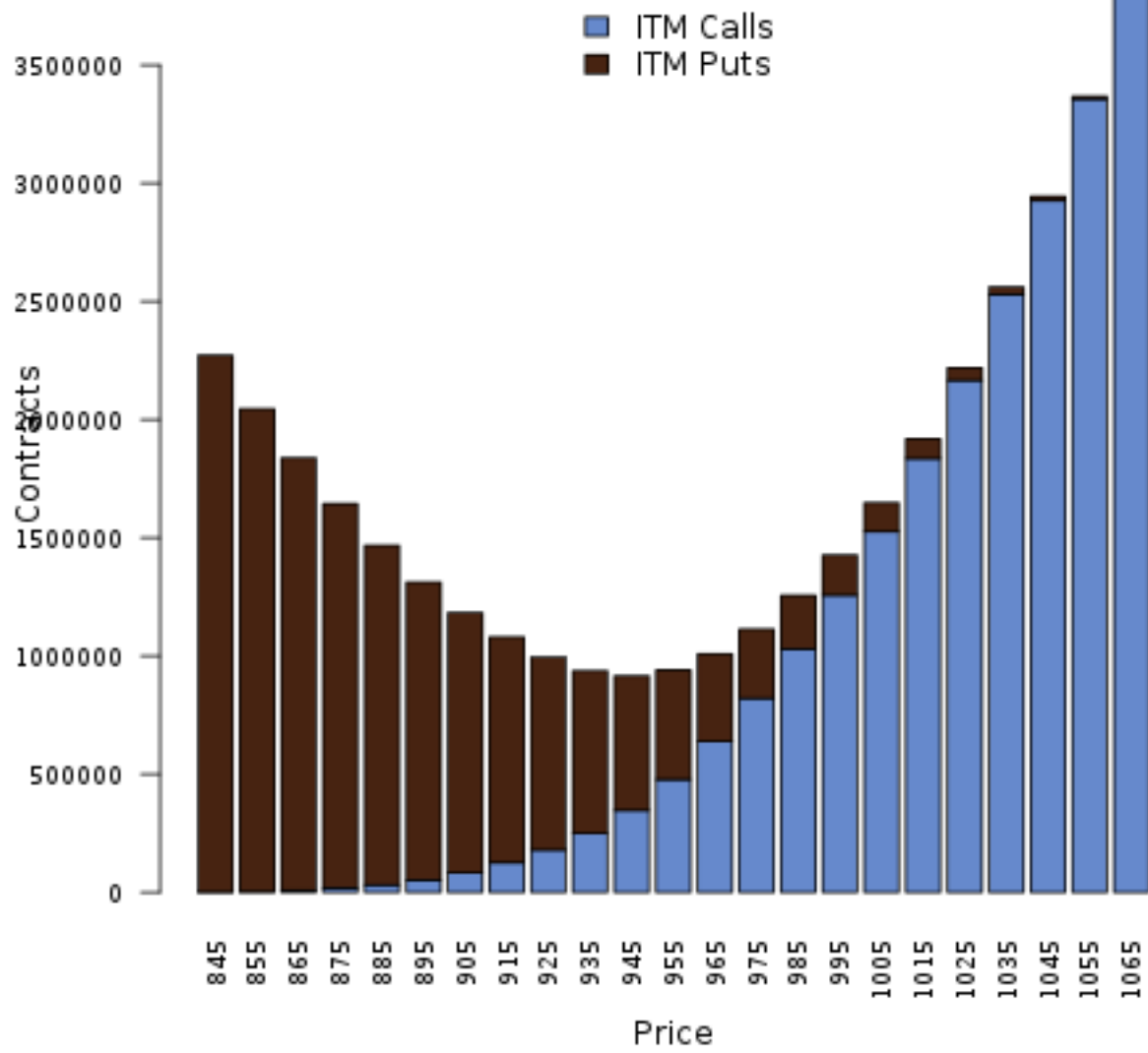
### AUG18 Soybeans Option Market Total gamma



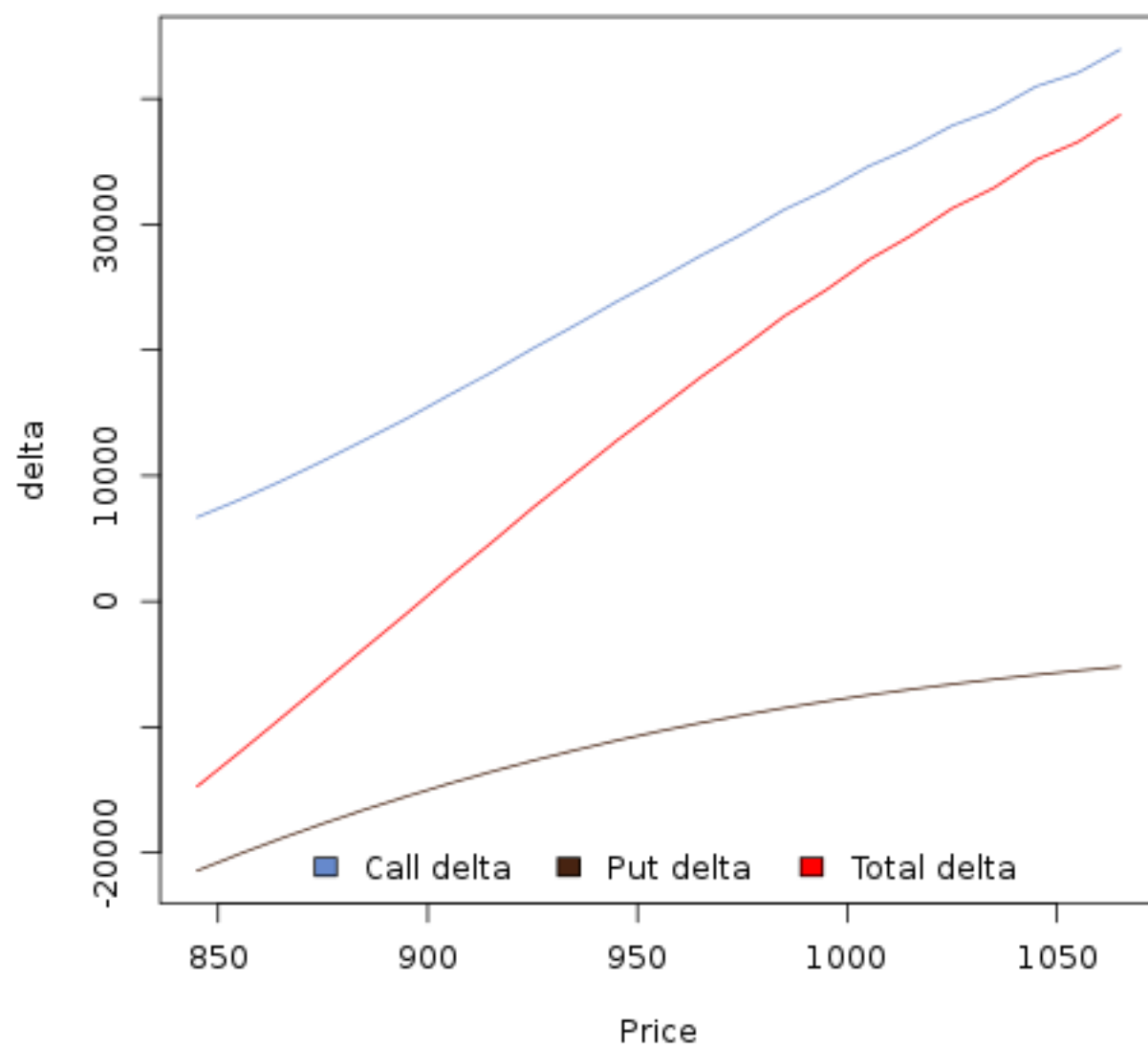
## SEP18 Soybeans in the Money Options



## SEP18 Soybeans Pain Value

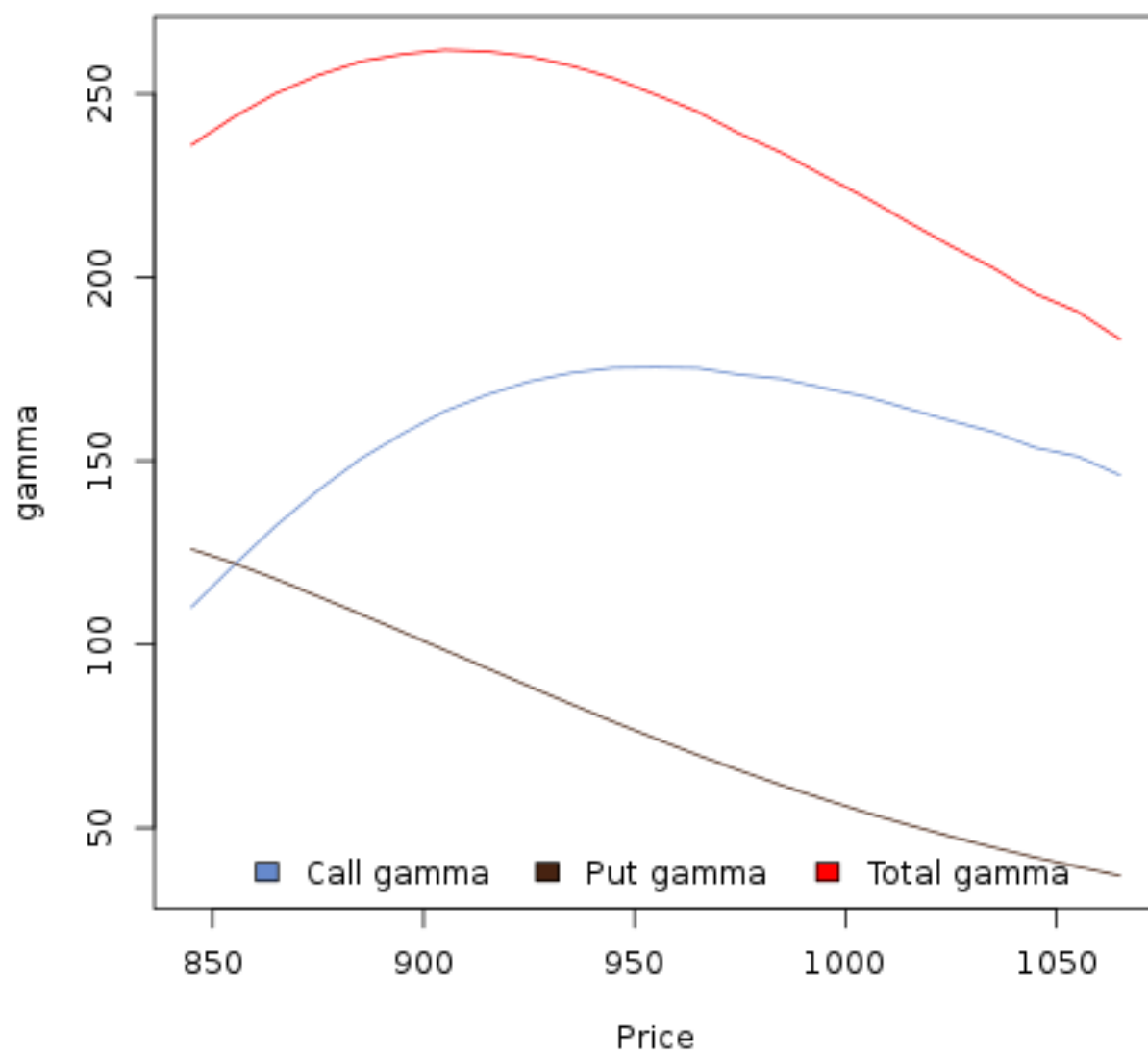


## SEP18 Soybeans Option Market Total delta

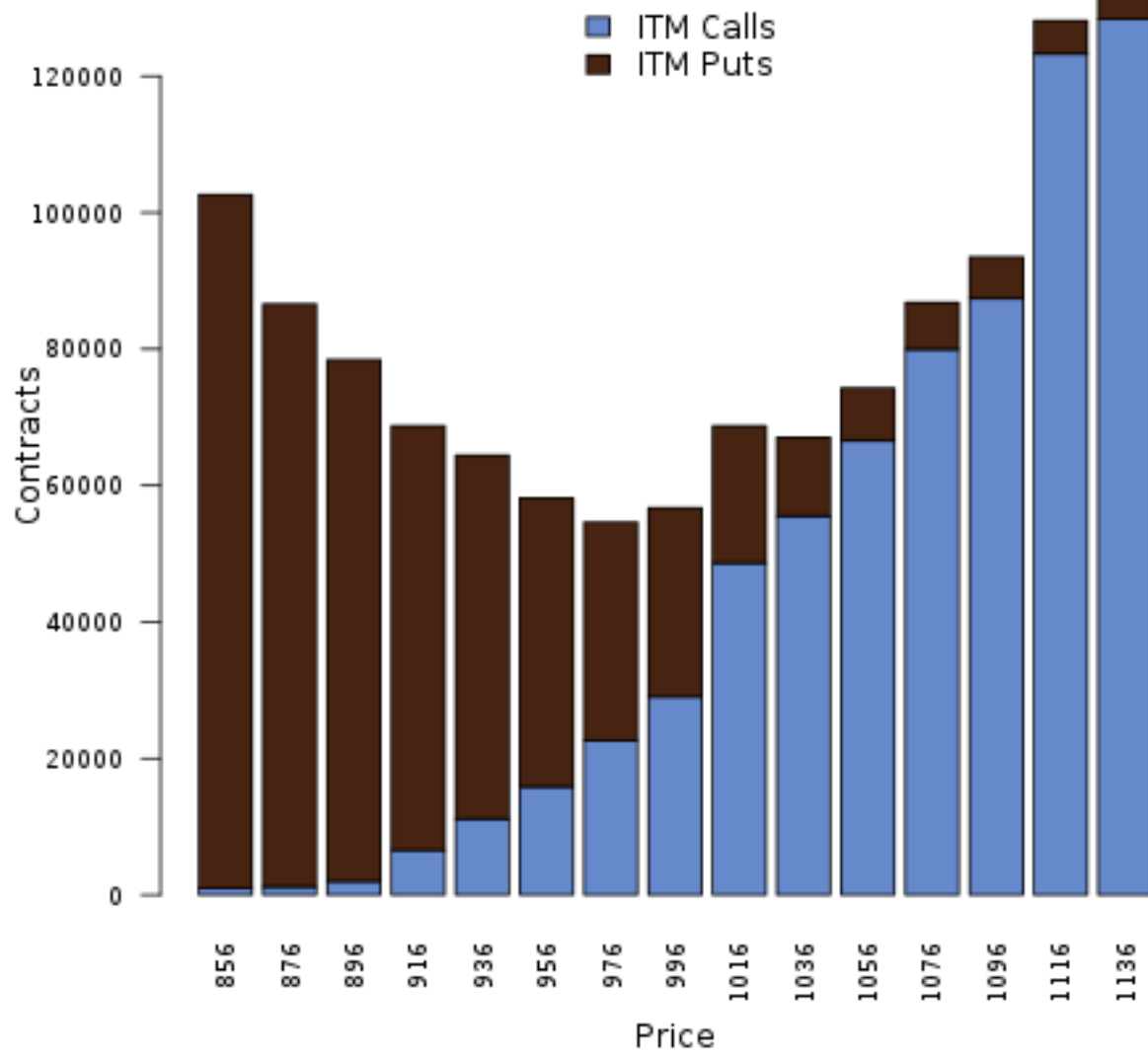




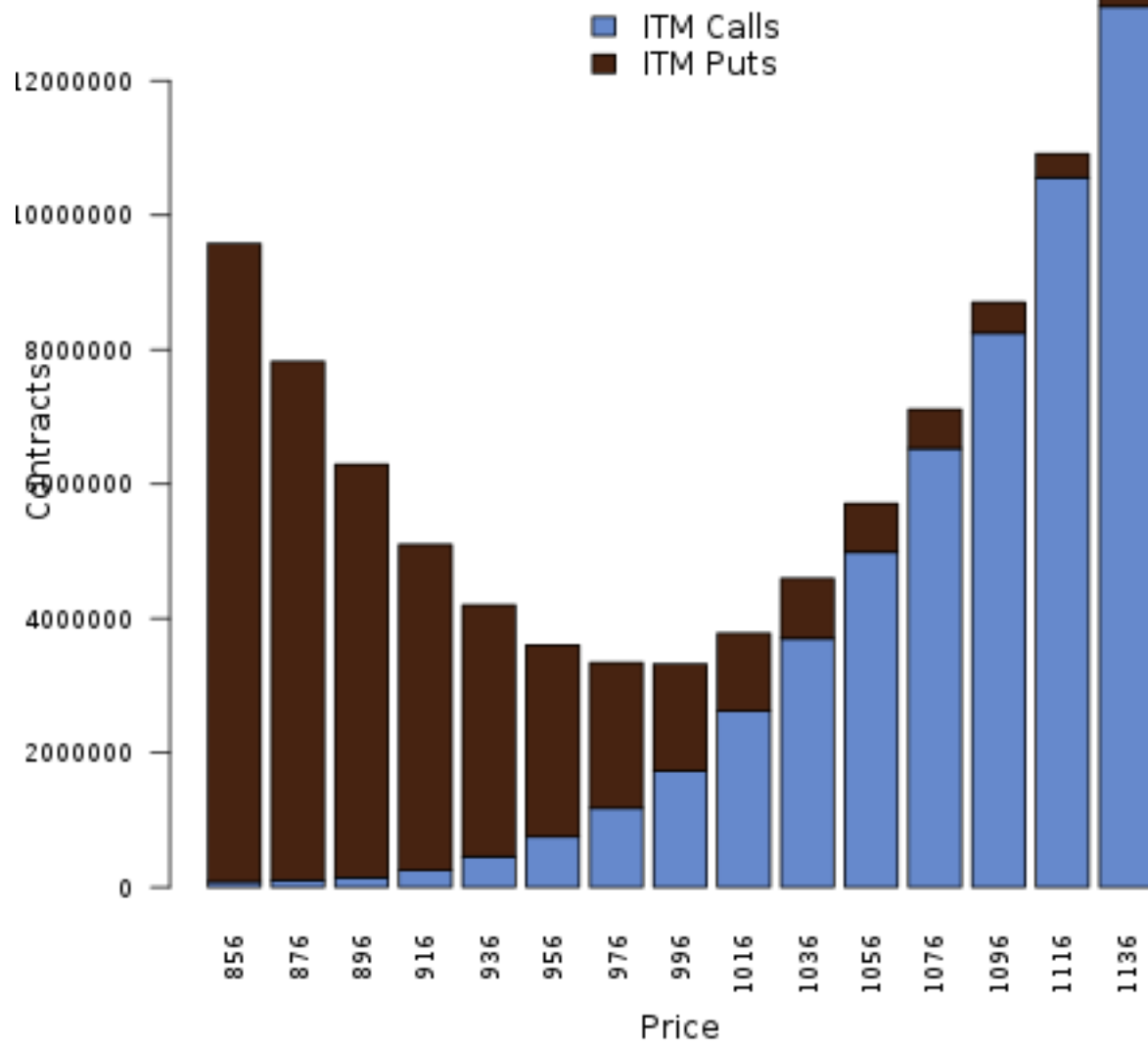
### SEP18 Soybeans Option Market Total gamma



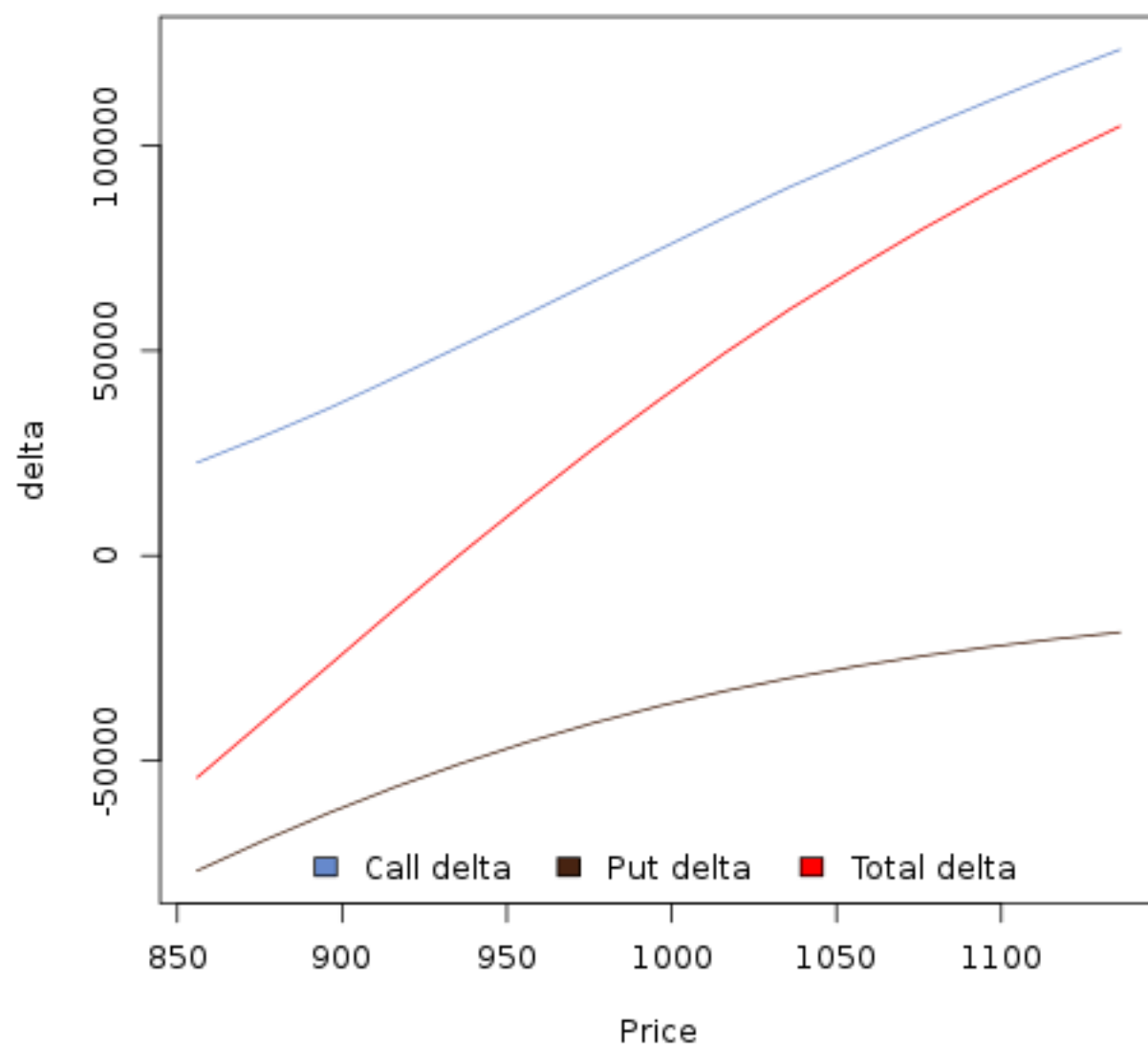
## NOV18 Soybeans in the Money Options



## NOV18 Soybeans Pain Value



## NOV18 Soybeans Option Market Total delta



### NOV18 Soybeans Option Market Total gamma

