



COMMODITY Corn

DATE 6/10/19 - 6/14/19

TREND Higher

SUPPORT: Z

1. 450

2. 425

MOVING AVERAGE: Z

• 50 DAY 404

• 200 DAY 399 3/4

RESISTANCE:

1. 500

2. _____

Notable Trades:

6/10 U360p 1 3/4¢ 2000x
Z520c 11¢ 1000x
Q500c 4 7/8¢ 1100x

6/11 Z380p v429 1/4 d.24 7 1/2¢ 1000x
Z340p 1 1/2¢ 1000x

ATM STRADDLE PRICE

- MONTH Q STRIKE 460 PRICE 48 1/2 VOL 39.25%
- MONTH U STRIKE 460 PRICE 59 3/4 VOL 37.5%
- MONTH Z STRIKE 460 PRICE 47 1/4 VOL 30.5

FUND POSITION +121k COT (+26k w/w)

Notes (vol, skew, daily activity):



COMMODITY Wheat

DATE 6/10/19 - 6/14/19

TREND _____

SUPPORT:

3. _____

4. _____

RESISTANCE:

3. _____

4. _____

MOVING AVERAGE:

• 50 DAY _____

• 200 DAY _____

ATM STRADDLE PRICE

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

FUND POSITION _____

Notes (vol, skew, daily activity):

Notable Trades:



COMMODITY Soybeans

DATE 6/10/19 - 6/14/19

TREND _____

SUPPORT:

5. _____

6. _____

MOVING AVERAGE:

• 50 DAY _____

RESISTANCE:

5. _____

6. _____

• 200 DAY _____

Notable Trades:

ATM STRADDLE PRICE

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

FUND POSITION _____

Notes (vol, skew, daily activity):