



COMMODITY Corn

DATE 7/8/19 - 7/12/19

TREND Higher

SUPPORT:

- 1. 430
- 2. 420

MOVING AVERAGE:

- 50 DAY 428

RESISTANCE:

- 1. 466
- 2. 473

- 200 DAY 405

ATM STRADDLE PRICE

- MONTH Q STRIKE 445 PRICE 20 1/4 VOL 28.25%
- MONTH U STRIKE 445 PRICE 39 1/2 VOL 32.5%
- MONTH Z STRIKE 450 PRICE 61 1/2 VOL 28.5%

Notable Trades:  
7/8 U440c 18¢ 600x  
Z400p 8 7/8 - 9¢ 1000x  
7/10 U500/550c 2 5/8¢ 700x  
7/11 Z400/370p 7 1/4¢ 500x

FUND POSITION 174k COT (+5k w/w)

Notes (vol, skew, daily activity):



COMMODITY Wheat

DATE 7/8/19 - 7/12/19

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 7/8/19 - 7/12/19

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):