



COMMODITY Corn

DATE 7/1/19 - 7/5/19

TREND _____

SUPPORT:

- 1. _____
- 2. _____

MOVING AVERAGE:

- 50 DAY _____
- 200 DAY _____

RESISTANCE:

- 1. _____
- 2. _____

Notable Trades:

ATM STRADDLE PRICE

- MONTH _____ STRIKE _____ PRICE _____ VOL _____
- MONTH _____ STRIKE _____ PRICE _____ VOL _____
- MONTH _____ STRIKE _____ PRICE _____ VOL _____

FUND POSITION _____

Notes (vol, skew, daily activity):



COMMODITY Wheat

DATE 7/1/19 - 7/5/19

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 7/1/19 - 7/5/19

TREND Neutral to lower

SUPPORT:

5. 892 1/2

6. 875
858

RESISTANCE:

5. 924 3/4

6. 945

MOVING AVERAGE:

• 50 DAY 892 1/2

• 200 DAY 924 3/4

Notable Trades:

ATM STRADDLE PRICE

- MONTH Q STRIKE 880 PRICE 26 3/4 VOL 15.5%
- MONTH U STRIKE 880 PRICE 43 5/8 VOL 16.75%
- MONTH X STRIKE 900 PRICE 68 5/8 VOL 17.25%
F 900 77 3/4 15.5%

FUND POSITION _____

Notes (vol, skew, daily activity):