



COMMODITY Corn

DATE 8/12/19 - 8/16/19

TREND _____

SUPPORT:

1. _____

2. _____

MOVING AVERAGE:

• 50 DAY _____

• 200 DAY _____

RESISTANCE:

1. _____

2. _____

Notable Trades:

ATM STRADDLE PRICE

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

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• MONTH _____ STRIKE _____ PRICE _____ VOL _____

FUND POSITION _____

Notes (vol, skew, daily activity):



COMMODITY Wheat

DATE 8/12/19 - 8/16/19

TREND _____

SUPPORT:

3. _____

4. _____

MOVING AVERAGE:

• 50 DAY _____

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3. _____

4. _____

• 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):



COMMODITY Soybeans

DATE 8/12/19 - 8/16/19

TREND Lower (consolidating)

SUPPORT:

- 5. 854-860
- 6. 839-843

MOVING AVERAGE:

- 50 DAY 902
- 200 DAY 920 3/4

RESISTANCE:

- 5. 891-896
- 6. 900-904

ATM STRADDLE PRICE

- MONTH U STRIKE 870 PRICE 16 7/8 VOL 16.5%
- MONTH X STRIKE 880 PRICE 48 3/8 VOL 15.75%
- MONTH F STRIKE 900 PRICE 60 3/4 VOL 14%

FUND POSITION -67k COT (+9k w/w)

Notes (vol, skew, daily activity):

Notable Trades:	
8/12	X940c 8 3/8¢ 850x X800p 3¢ 1200x
8/13	X800p 3¢ 700x X1000c 3 1/2¢ 700x X1000/1100c 2 1/4¢ 500x 2 3/8¢ 500x
8/14	V770p 3/8¢ 1700x X960/v980c 3 3/8¢ 800x F820/760p 3 1/2¢ v899 d.08 500x
8/15	X940c 6 7/8¢ 600x