



COMMODITY Wheat

DATE 9/9/19 - 9/13/19

TREND _____

SUPPORT:

3. _____

4. _____

RESISTANCE:

3. _____

4. _____

MOVING AVERAGE:

• 50 DAY _____

• 200 DAY _____

ATM STRADDLE PRICE

• MONTH X STRIKE 485 PRICE 27 VOL 20.75%

• MONTH Z STRIKE 485 PRICE 27 VOL 20.75%

• MONTH H STRIKE 490 PRICE 48 VOL 18.75%

FUND POSITION -9k COT (+10k w/w)

Notes (vol, skew, daily activity):

Notable Trades:



COMMODITY Soybeans

DATE 9/9/19 - 9/13/19

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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):