







COMMODITY Soybeans

DATE 9/16/19 - 9/20/19

TREND Weakening

SUPPORT:

5. 880

6. 850

MOVING AVERAGE:

• 50 DAY 883

RESISTANCE:

5. 904 3/4

6. 913 1/2

• 200 DAY 913 1/2

Notable Trades:

ATM STRADDLE PRICE

- MONTH X STRIKE 880 PRICE 32 3/8 VOL 14.5%
- MONTH F STRIKE 900 PRICE 53 1/4 VOL 14.25%
- MONTH H STRIKE 900 PRICE 66 1/2 VOL 14%

FUND POSITION -45k COT (+45k w/w)

Notes (vol, skew, daily activity):