



COMMODITY Corn

DATE 1/6/2020 - 1/10/2020

TREND Neutral

SUPPORT:

1. 382
2. 376 1/2

RESISTANCE:

1. 390
2. 400

ATM STRADDLE PRICE

- MONTH H STRIKE 385 PRICE 17 1/4 VOL 16.5%
- MONTH K STRIKE 390 PRICE 28 3/4 VOL 17.25%
- MONTH N STRIKE 400 PRICE 39 3/4 VOL 18.5%

FUND POSITION -85k COT (No Change w/w)

Notes (vol, skew, daily activity):

MOVING AVERAGE:

- 50 DAY 384 1/4
- 200 DAY 405 1/2

Notable Trades:

1/7 G385c 6 1/4¢ 1000x
G385c 6 1/8¢ 1000x
1/8 H390c v 383 1/2 d.41
6 7/8¢ 1750x
6 3/4¢ 2250x
1/10 H390c v385 d.42
6 7/8¢ 1600x
6 3/4¢ 1300x



COMMODITY Wheat

DATE 1/6/2020 - 1/10/2020

TREND _____

MOVING AVERAGE:

SUPPORT:

3. _____

4. _____

• 50 DAY _____

• 200 DAY _____

RESISTANCE:

3. _____

4. _____

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 1/6/2020 - 1/10/2020

TREND _____

MOVING AVERAGE:

SUPPORT:

5. _____

6. _____

• 50 DAY _____

RESISTANCE:

5. _____

6. _____

• 200 DAY _____

ATM STRADDLE PRICE

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

FUND POSITION _____

Notable Trades:

Notes (vol, skew, daily activity):