



COMMODITY Corn

DATE 1/21/2020 - 1/24/2020

TREND \_\_\_\_\_

SUPPORT:

1. \_\_\_\_\_

2. \_\_\_\_\_

RESISTANCE:

1. \_\_\_\_\_

2. \_\_\_\_\_

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:

1/22 H420/440c 1x2 1/4¢ 5300x

1/24 N360p 3¢ 3500x  
           2 3/4¢ 2000x  
 H400c 3 3/8¢ 1000x  
 K360p 1 1/4¢ 1000x



COMMODITY Wheat

DATE 1/21/2020 - 1/24/2020

TREND \_\_\_\_\_

MOVING AVERAGE:

SUPPORT:

3. \_\_\_\_\_

4. \_\_\_\_\_

RESISTANCE:

3. \_\_\_\_\_

4. \_\_\_\_\_

• 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:

1/21 H550p 3 1/2¢ 750x

1/23 N500/470p 1x2 7/8¢ 1700x



COMMODITY Soybeans

DATE 1/21/2020 - 1/24/2020

TREND Lower.

MOVING AVERAGE:

SUPPORT:

5. \_\_\_\_\_

6. \_\_\_\_\_

RESISTANCE:

5. \_\_\_\_\_

6. \_\_\_\_\_

• 50 DAY \_\_\_\_\_

• 200 DAY \_\_\_\_\_

ATM STRADDLE PRICE

- MONTH H STRIKE 900 PRICE 21 VOL 10.5%
- MONTH K STRIKE 920 PRICE 42 3/4 VOL 11.5%
- MONTH N STRIKE 920 PRICE 59 1/4 VOL 12.25%  
X 940 88 1/2 13.75%

FUND POSITION \_\_\_\_\_

Notes (vol, skew, daily activity):

Notable Trades:

1/21 H960c 1 7/8¢ 1300x  
H940/980c vs K 960/100c  
3 1/2¢ 1600x  
K940p 27 1/2¢ 700x

1/22 H960c 1 7/8¢ 600x  
H960c 1 3/4¢ 3000x  
H960c 1 1/4¢ 1300x  
H940/980c vs K 960/100c  
3 1/2¢ 1500x

1/23 H970c 3/4¢ 1000x

1/24 H880/890p 2 3/4¢ 1000x  
N800p 1¢ 600x