



COMMODITY Soybeans

DATE 12/30/2019 - 1/3/2020

TREND _____

SUPPORT:

5. _____

6. _____

MOVING AVERAGE:

• 50 DAY 929 1/2

RESISTANCE:

5. _____

6. _____

• 200 DAY 921 1/2

Notable Trades:

ATM STRADDLE PRICE

• MONTH H STRIKE 940 PRICE 34 3/4 VOL 12.5%

• MONTH K STRIKE 960 PRICE 57 VOL 13.5%

• MONTH N STRIKE 960 PRICE 72 1/4 VOL 13.5%
X 980 100 1/2 14.75%

FUND POSITION -33k COT (+47k w/w)

Notes (vol, skew, daily activity):