



COMMODITY Corn

DATE 2/18/2020 - 2/21/2020

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:



COMMODITY Wheat

DATE 2/18/2020 - 2/21/2020

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 2/18/2020 - 2/21/2020

TREND Lower

MOVING AVERAGE:

SUPPORT:

5. 875

6. 860-865

• 50 DAY 929

• 200 DAY 928 3/4

RESISTANCE:

5. 900

6. 910

ATM STRADDLE PRICE

• MONTH K STRIKE 900 PRICE 34 3/4 VOL 11.75%

• MONTH N STRIKE 900 PRICE 53 VOL 12.5%

• MONTH X STRIKE 920 PRICE 84 1/2 VOL 14.25%

FUND POSITION +59k COT (+20k w/w)

Notable Trades:
2/19 K980c 3¢ 800x
K900c 20¢ 1000x
2/21 K800p 3/8¢ 600x

Notes (vol, skew, daily activity):