



COMMODITY Corn

DATE 3/16/2020 - 3/20/2020

TREND Lower

SUPPORT:

1. 332
2. 320

RESISTANCE:

1. 356 3/4
2. 370

ATM STRADDLE PRICE

- MONTH K STRIKE 345 PRICE 27 1/4 VOL 32.25%
- MONTH N STRIKE 350 PRICE 41 VOL 28.5%
- MONTH Z STRIKE 360 PRICE 59 VOL 25%

FUND POSITION -93k COT (-41k w/w)

Notes (vol, skew, daily activity):

MOVING AVERAGE:

- 50 DAY 380
- 200 DAY 402 3/4

Notable Trades:

3/17 K360/340p 9 1/8¢ 850x
N330p 9 1/2¢ 1000x
Z360/390c 10 3/4¢ 900x

N370/400/430c fly 2 1/2¢ 500x
K400c 5/8¢ 1700x
K400c 1/2¢ 1000x
U370/390c 5 1/4¢ 1000x
K360/350p 7 1/2¢ 2300x

N400c 7 1/8¢ 1000x



COMMODITY Wheat

DATE 3/16/2020 - 3/20/2020

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 3/16/2020 - 3/20/2020

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):