



COMMODITY Corn

DATE 4/6/2020 - 4/9/2020

TREND Lower

SUPPORT:

1. 330
2. 325 1/2

MOVING AVERAGE:

- 50 DAY 364 3/4
- 200 DAY 394 1/4

RESISTANCE:

1. 335
2. 344

ATM STRADDLE PRICE

- MONTH K STRIKE 330 PRICE 11 1/2 VOL 21.5%
- MONTH N STRIKE 335 PRICE 28 3/4 VOL 23.25%
- MONTH Z STRIKE 350 PRICE 47 3/4 VOL 21.75%

FUND POSITION -110k COT (-11k w/w)

Notes (vol, skew, daily activity):

Notable Trades:
4/6 K330/340c 3 3/8¢ 1000x
M340/320p v 334 3/4 d.21
9 1/4¢ 1300x

U370c v 342 3/4 d.34 11¢ 1000x
K335c 5 3/4 - 6¢ 2000x
Z420c 6 1/2¢ 1000x

N320p 7¢ 900x
N320p 7 1/2¢ 1300x
N360 ST 37 1/2¢ 1000x
N330p v335 d.42 12 3/8¢ 1000x
N320p v335 d.32 8 3/8¢ 1000x
N350 ST 32 7/8¢ 1200x



COMMODITY Wheat

DATE 4/6/2020 - 4/9/2020

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 +27k COT (-9k w/w)

Notes (vol, skew, daily activity):



COMMODITY Soybeans

DATE 4/6/2020 - 4/9/2020

TREND _____

MOVING AVERAGE:

SUPPORT:

5. _____

6. _____

• 50 DAY _____

RESISTANCE:

5. _____

6. _____

• 200 DAY _____

ATM STRADDLE PRICE

• MONTH K STRIKE 860 PRICE 19 1/2 VOL 14%

• MONTH N STRIKE 870 PRICE 48 1/2 VOL 15.25%

• MONTH X STRIKE 880 PRICE 82 1/4 VOL 16%

FUND POSITION +17k COT (-5k w/w)

Notable Trades:

Notes (vol, skew, daily activity):