



COMMODITY Soybeans

DATE 4/13/2020 - 4/17/2020

TREND Lower

MOVING AVERAGE:

SUPPORT:

5. 840

6. 829

RESISTANCE:

5. 860

6. 877 1/2

• 50 DAY 883 1/4

• 200 DAY 928 3/4

ATM STRADDLE PRICE

- MONTH N STRIKE 840 PRICE 43 1/4 VOL 14.5%
- MONTH U STRIKE 840 PRICE 65 1/4 VOL 16.5%
- MONTH X STRIKE 860 PRICE 80 VOL 16.25%

FUND POSITION +11k COT (-6k w/w)

Notes (vol, skew, daily activity):

Notable Trades:

4/13 M870p 27 1/2¢ 1000x
M870p 28 1/2¢ 1000x
N860p 23¢ 1000x

4/14 N860p 24¢ 1000x
N870p 29¢ 1000x
U1100c 2 1/2¢ 2000x
U940/980c 4 3/8¢ 1000x

4/15 U1000c 5 3/4¢ 1000x
U1000c 6¢ 1000x
N870/890c 5 1/2¢ 800x

4/16 X900/920c v865 d.06 4 5/8¢
3000x
H21 1000c 12 1/2¢ 700x

4/17 N840p 20 1/2¢ 1000x