



COMMODITY Wheat

DATE 5/11/2020 - 5/15/2020

TREND _____

MOVING AVERAGE:

SUPPORT:

3. _____

4. _____

• 50 DAY 531 1/2

• 200 DAY 528 1/2

RESISTANCE:

3. _____

4. _____

ATM STRADDLE PRICE

- MONTH N STRIKE 500 PRICE 34 3/4 VOL 25.75%
- MONTH U STRIKE 500 PRICE 56 1/4 VOL 27.25%
- MONTH Z STRIKE 510 PRICE 71 VOL 24.25%

FUND POSITION +6k COT (Unched w/w)

Notable Trades:

Notes (vol, skew, daily activity):



COMMODITY Soybeans

DATE 5/11/2020 - 5/15/2020

TREND _____

MOVING AVERAGE:

SUPPORT:

5. _____

6. _____

• 50 DAY 856 1/2

RESISTANCE:

5. _____

6. _____

• 200 DAY 918 1/2

ATM STRADDLE PRICE

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

FUND POSITION +31k COT (+22k w/w)

Notable Trades:

Notes (vol, skew, daily activity):