



COMMODITY Corn

DATE 6/8/2020 - 6/12/2020

TREND Neutral

SUPPORT:

1. 324 1/4
2. 313 1/4

MOVING AVERAGE:

- 50 DAY 324 1/4
- 200 DAY 375

RESISTANCE:

1. 334 3/4
2. 340

ATM STRADDLE PRICE

- MONTH N STRIKE 330 PRICE 10 VOL 19.5%
- MONTH U STRIKE 335 PRICE 30 1/4 VOL 26%
- MONTH Z STRIKE 340 PRICE 40 VOL 22.25%

FUND POSITION -301k COT (-15k w/w)

Notes (vol, skew, daily activity):

**Notable Trades:**  
6/8 Q360/N340c 1 1/2 - 5/8¢ 1000x  
6/11 Z400/430c 2 5/8¢ 600x  
2 3/8¢ 1000x  
K21 360c 26¢ 1200x  
Q360c 4 1/2¢ 1000x  
6/12 Z330/U320p 5 1/2¢ 1000x  
Z380c v342 1/2 d.28 8 1/4¢ 850x  
U400c 2 3/8 - 1/2¢ 2500x  
U360/380c 3 1/4¢ 2700x



COMMODITY Wheat

DATE 6/8/2020 - 6/12/2020

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 6/8/2020 - 6/12/2020

TREND \_\_\_\_\_

MOVING AVERAGE:

SUPPORT:

5. \_\_\_\_\_

6. \_\_\_\_\_

• 50 DAY \_\_\_\_\_

RESISTANCE:

5. \_\_\_\_\_

6. \_\_\_\_\_

• 200 DAY \_\_\_\_\_

Notable Trades:

ATM STRADDLE PRICE

• MONTH \_\_\_\_\_ STRIKE \_\_\_\_\_ PRICE \_\_\_\_\_ VOL \_\_\_\_\_

• MONTH \_\_\_\_\_ STRIKE \_\_\_\_\_ PRICE \_\_\_\_\_ VOL \_\_\_\_\_

• MONTH \_\_\_\_\_ STRIKE \_\_\_\_\_ PRICE \_\_\_\_\_ VOL \_\_\_\_\_

FUND POSITION \_\_\_\_\_

Notes (vol, skew, daily activity):