



COMMODITY Corn

DATE 6/22/20 - 6/26/2020

TREND \_\_\_\_\_

SUPPORT:

1. \_\_\_\_\_

2. \_\_\_\_\_

RESISTANCE:

1. \_\_\_\_\_

2. \_\_\_\_\_

MOVING AVERAGE:

• 50 DAY \_\_\_\_\_

• 200 DAY \_\_\_\_\_

ATM STRADDLE PRICE

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

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

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

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

Notes (vol, skew, daily activity):

Notable Trades:



COMMODITY Wheat

DATE 6/22/20 - 6/26/2020

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 6/22/20 - 6/26/2020

TREND Reverting to the mean Pre-USDA

MOVING AVERAGE:

SUPPORT:

5. 853 1/4

6. 835

RESISTANCE:

5. 867

6. 875

• 50 DAY 853 1/4

• 200 DAY 911 1/2

ATM STRADDLE PRICE

- MONTH Q STRIKE 860 PRICE 29 1/4 VOL 15%
- MONTH U STRIKE 860 PRICE 41 VOL 15%
- MONTH X STRIKE 860 PRICE 57 3/4 VOL 14.75%

FUND POSITION +43k COT (+24k w/w)

Notes (vol, skew, daily activity):

Notable Trades:  
6/22 Q1100c 1/4¢ 500x  
6/23 Q900/940c 5¢ 700x  
U880p 28 1/2¢ 1000x  
6/24 Q810p 7/8¢ 600x  
Q830p 2 3/8¢ 600x  
Q840p 3 7/8¢ 500x  
Q870p 16¢ 1700x  
U820p 4 1/4¢ 600x  
U870p 23¢ 1000x  
H21 1100c 4 1/8¢ 500x  
6/25 Q900c 4 3/8-1/2¢ 1000x  
Q820p 2 1/8-1/4¢ 1000x  
Q860p 20¢ 1000x  
Q870p 18¢ 700x  
Q790/760p 3/8¢ 900x  
U900c 8 1/4¢ 1000x  
6/26 Q900c 4 3/4-7/8¢ 1500x  
U900c 8 1/4¢ 500x  
U1160c 3/8¢ 600x  
U860p 21 1/2¢ 500x