



COMMODITY Corn

DATE 8/17/2020 - 8/21/2020

TREND Higher

SUPPORT:

1. 337 1/4
2. 327 1/2

MOVING AVERAGE:

- 50 DAY 337 1/4

RESISTANCE:

1. 346
2. 364

- 200 DAY 364

ATM STRADDLE PRICE

- MONTH V STRIKE 340 PRICE 14 VOL 16.75%
- MONTH Z STRIKE 340 PRICE 23 1/4 VOL 17.25%
- MONTH H STRIKE 350 PRICE 30 3/4 VOL 15.5%

Notable Trades:
8/17 Z340/360c 7 3/4 - 7/8¢ 1500x
Z340/360c/320p 3 way
2 1/4¢ 1000x
2 3/4¢ 2000x
Z300p 2¢ 1500x

V330p v339 1/2 d.30
3 7/8¢ 2000x
Z340/360c v341 d.22
7¢ 1000x
Z310p v341 3/4 d.15
2 1/2¢ 2000x

FUND POSITION -128k COT (+64k w/w)

Notes (vol, skew, daily activity):



COMMODITY Wheat

DATE 8/17/2020 - 8/21/2020

TREND _____

MOVING AVERAGE:

SUPPORT:

3. _____

4. _____

• 50 DAY _____

• 200 DAY _____

RESISTANCE:

3. _____

4. _____

ATM STRADDLE PRICE

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

Notable Trades:

FUND POSITION _____

Notes (vol, skew, daily activity):



COMMODITY Soybeans

DATE 8/17/2020 - 8/21/2020

TREND _____

MOVING AVERAGE:

SUPPORT:

5. _____

6. _____

• 50 DAY _____

RESISTANCE:

5. _____

6. _____

• 200 DAY _____

ATM STRADDLE PRICE

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

FUND POSITION _____

Notable Trades:

Notes (vol, skew, daily activity):