



COMMODITY Wheat

DATE 9/14/2020 - 9/18/2020

TREND Higher

MOVING AVERAGE:

SUPPORT:

3. 543

4. 533 1/4

• 50 DAY 534 3/4

• 200 DAY 543

RESISTANCE:

3. 580

4. 600

Notable Trades:

ATM STRADDLE PRICE

• MONTH X STRIKE 575 PRICE 35 VOL 24.75%

• MONTH Z STRIKE 575 PRICE 44 1/2 VOL 23.5%

• MONTH H STRIKE 580 PRICE 60 1/2 VOL 20%

FUND POSITION +13k COT (-9k w/w)

Notes (vol, skew, daily activity):



COMMODITY Soybeans

DATE 9/14/2020 - 9/18/2020

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):