



COMMODITY Wheat

DATE 9/21/2020 - 9/21/2020

TREND Neutral

MOVING AVERAGE:

SUPPORT:

3. 536

4. 515

• 50 DAY 536

• 200 DAY 543

RESISTANCE:

3. 543

4. 560

Notable Trades:
9/24 X620c 1¢ 1300x

ATM STRADDLE PRICE

• MONTH X STRIKE 545 PRICE 27 VOL 22.5%

• MONTH Z STRIKE 545 PRICE 36 3/4 VOL 21.5%

• MONTH H STRIKE 550 PRICE 55 1/4 VOL 19.25%

FUND POSITION +13k COT (unch w/w)

Notes (vol, skew, daily activity):



COMMODITY Soybeans

DATE 9/21/2020 - 9/21/2020

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):