



COMMODITY Corn

DATE 10/12/2020 - 10/16/2020

TREND Higher

SUPPORT:

1. 400
2. 386 1/2

MOVING AVERAGE:

- 50 DAY 363 1/2
- 200 DAY 359

RESISTANCE:

1. 409
2. 423 1/2

ATM STRADDLE PRICE

- MONTH Z STRIKE 400 PRICE 24 3/4 VOL 25%
- MONTH F STRIKE 405 PRICE 31 1/2 VOL 22.25%
- MONTH H STRIKE 410 PRICE 41 1/2 VOL 21.75%

FUND POSITION +156k COT (+39k w/w)

Notes (vol, skew, daily activity):

Notable Trades:



COMMODITY Wheat

DATE 10/12/2020 - 10/16/2020

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 10/12/2020 - 10/16/2020

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):