



COMMODITY Corn

DATE 11/16/2020 - 11/20/2020

TREND Higher

SUPPORT:

1. 413 1/2
2. 402 1/4

MOVING AVERAGE:

- 50 DAY 402 1/4
- 200 DAY 371

RESISTANCE:

1. 435 3/4
2. _____

ATM STRADDLE PRICE

- MONTH F STRIKE 430 PRICE 21 1/2 VOL 20.5%
- MONTH H STRIKE 430 PRICE 40 3/4 VOL 23.75%
- MONTH K STRIKE 430 PRICE 53 1/2 VOL 24%

FUND POSITION +268k COT (no change w/w)

Notes (vol, skew, daily activity):

Notable Trades:



COMMODITY Wheat

DATE 11/16/2020 - 11/20/2020

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 11/16/2020 - 11/20/2020

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):