



COMMODITY Corn

DATE 11/23/2020 - 11/27/2020

TREND _____

SUPPORT:

1. _____

2. _____

RESISTANCE:

1. _____

2. _____

MOVING AVERAGE:

• 50 DAY _____

• 200 DAY _____

ATM STRADDLE PRICE

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

FUND POSITION _____

Notes (vol, skew, daily activity):

Notable Trades:



COMMODITY Wheat

DATE 11/23/2020 - 11/27/2020

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 11/23/2020 - 11/27/2020

TREND Higher

MOVING AVERAGE:

SUPPORT:

5. 1178

6. 1138

RESISTANCE:

5. 1200

6. _____

• 50 DAY 1081 3/4

• 200 DAY 938 3/4

ATM STRADDLE PRICE

- MONTH F STRIKE 1190 PRICE 53 3/4 VOL 20.75%
- MONTH H STRIKE 1190 PRICE 101 1/2 VOL 22.25%
- MONTH K STRIKE 1200 PRICE 132 5/8 VOL 22%

FUND POSITION _____

Notes (vol, skew, daily activity):

Notable Trades:
11/23 H1200p 58 1/2¢ 2000x (sold)
N1600c 7 5/8¢ 1000x
H1190p 57¢ 1000x
11/25 N1080p 1¢ 1700x
11/27 F1080p 1¢ 1000x
H1080/1020p 5¢ 1100x