



COMMODITY Corn

DATE 12/7/2020 - 12/11/2020

TREND _____

SUPPORT:

- 1. _____
- 2. _____

MOVING AVERAGE:

- 50 DAY _____
- 200 DAY _____

RESISTANCE:

- 1. _____
- 2. _____

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 Wheat

DATE 12/7/2020 - 12/11/2020

TREND _____

MOVING AVERAGE:

SUPPORT:

3. _____

4. _____

RESISTANCE:

3. _____

4. _____

• 50 DAY _____

• 200 DAY _____

ATM STRADDLE PRICE

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

Notable Trades:

FUND POSITION _____

Notes (vol, skew, daily activity):



COMMODITY Soybeans

DATE 12/7/2020 - 12/11/2020

TREND Coiling for a move

MOVING AVERAGE:

SUPPORT:

5. 1140

6. 1118

RESISTANCE:

5. 1172

6. 1204

• 50 DAY 1110

• 200 DAY 950 1/2

ATM STRADDLE PRICE

- MONTH F STRIKE 1160 PRICE 27 1/2 VOL 15.25%
- MONTH H STRIKE 1170 PRICE 88 1/4 VOL 21.5%
- MONTH K STRIKE 1160 PRICE 116 1/4 VOL 20.75%
N 1160 135 1/4 20%

FUND POSITION +177 COT (-12k w/w)

Notes (vol, skew, daily activity):

Notable Trades:	
12/8	F1150p 21 1/2¢ 500x F1150p 20 1/2¢ 500x H1150p 43¢ 1000x K1300/1400c 11 1/4¢ 800x K1300/1400c 11 1/2¢ 1000x
12/9	G1050p 2 1/4¢ 1500x N1400c 15¢ 700x
12/10	F1200c 3 1/2¢ 5000x F1250c 2 1/2-3¢ 1500x
12/11	K1400c 9 5/8¢ 1000x F1200c 3 1/4-5/8¢ 1500x K1300c 24¢ 600x