



COMMODITY Soybeans

DATE 12/21/20 - 12/24/20

TREND Up Up and Away!

MOVING AVERAGE:

SUPPORT:

5. 1215

6. 1240

• 50 DAY 1139

• 200 DAY 959 1/2

RESISTANCE:

5. 1280

6. _____

Notable Trades:

ATM STRADDLE PRICE

• MONTH H STRIKE 1270 PRICE 95 1/2 VOL 24.5%

• MONTH K STRIKE 1260 PRICE 133 VOL 23.5%

• MONTH N STRIKE 1260 PRICE 160 VOL 22.75%

FUND POSITION +180k COT (+3k w/w)

Notes (vol, skew, daily activity):