



COMMODITY Corn

DATE 11/30/2020 - 12/4/2020

TREND Higher

SUPPORT:

1. 414 1/2
2. 411

MOVING AVERAGE:

- 50 DAY 411
- 200 DAY 372 1/4

RESISTANCE:

1. 429
2. 439 1/2

Notable Trades:
12/4 H400p 7 1/4¢ 1000x

ATM STRADDLE PRICE

- MONTH F STRIKE 420 PRICE 13 3/4 VOL 17.75%
- MONTH H STRIKE 420 PRICE 33 3/4 VOL 22%
- MONTH K STRIKE 420 PRICE 46 VOL 22%

FUND POSITION +251k COT (-15k w/w)

Notes (vol, skew, daily activity):



COMMODITY Wheat

DATE 11/30/2020 - 12/4/2020

TREND Sideways

MOVING AVERAGE:

SUPPORT:

3. _____

4. _____

RESISTANCE:

3. _____

4. _____

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 Soybeans

DATE 11/30/2020 - 12/4/2020

TREND Higher

MOVING AVERAGE:

SUPPORT:

5. _____

6. _____

• 50 DAY _____

RESISTANCE:

5. _____

6. _____

• 200 DAY _____

Notable Trades:

ATM STRADDLE PRICE

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

FUND POSITION _____

Notes (vol, skew, daily activity):