



COMMODITY Corn

DATE 3/22/2021 - 3/26/2021

TREND Sideways

SUPPORT:

1. 543
2. 530

MOVING AVERAGE:

- 50 DAY 543

RESISTANCE:

1. 560
2. 572

- 200 DAY 433 1/4

ATM STRADDLE PRICE

- MONTH K STRIKE 550 PRICE 41 VOL 33.75%
- MONTH M STRIKE 535 PRICE 54 1/2 VOL 32.75%
- MONTH N STRIKE 540 PRICE 72 VOL 33.75%

FUND POSITION +379k COT (+19k w/w)

Notes (vol, skew, daily activity):

Notable Trades:

3/23 N600c 14 3/4 - 15 1/8¢ 7000x

3/24 M560/600c v 550 1/2 d.18
9 1/2 - 5/8¢ 1500x

3/25 Z370p 4 3/8 -5 5/8¢ 8000x
K600c 5¢ 1200x



COMMODITY Wheat

DATE 3/22/2021 - 3/26/2021

TREND Lower

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 3/22/2021 - 3/26/2021

TREND Sideways

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):