



COMMODITY Corn

DATE 3/29/2021 - 4/1/2021

TREND Higher

SUPPORT:

1. 550
2. 544 3/4

MOVING AVERAGE:

- 50 DAY 544 3/4
- 200 DAY 437 1/4

RESISTANCE:

1. 585
2. 600

ATM STRADDLE PRICE

- MONTH K STRIKE 560 PRICE 33 1/2 VOL 30.75%
- MONTH M STRIKE 545 PRICE 50 1/2 VOL 31.5%
- MONTH N STRIKE 545 PRICE 69 1/4 VOL 33%

FUND POSITION +395k COT (+16k w/w)

Notable Trades:

Notes (vol, skew, daily activity):



COMMODITY Wheat

DATE 3/29/2021 - 4/1/2021

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 3/29/2021 - 4/1/2021

TREND _____

MOVING AVERAGE:

SUPPORT:

5. _____

6. _____

• 50 DAY _____

RESISTANCE:

5. _____

6. _____

• 200 DAY _____

ATM STRADDLE PRICE

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

FUND POSITION _____

Notable Trades:

Notes (vol, skew, daily activity):