

COMMODITY Corn	DATE 5/3/2021 - 5/7/2021
TREND	
SUPPORT:	MOVING AVERAGE:
1	• 50 DAY
2	
RESISTANCE:	• 200 DAY
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 5/3/2021 - 5/7/2021
TREND	MOVING AVERAGE:
SUPPORT:	• 50 DAY
3	- 30 DAT
4RESISTANCE:	• 200 DAY
3	
4	Notable Trades:
ATM STRADDLE PRICE	
MONTH STRIKE PRICEVOL	
MONTH STRIKE PRICEVOL	
MONTH STRIKE PRICEVOL	
FUND POSITION	
Notes (vol, skew, daily activity):	



	NG GROUP	5/2/2021
COMMODITY Soybeans		DATE 5/3/2021 - 5/7/2021
TREND Higher, rally continues	 MOVI	ING AVERAGE:
SUPPORT:		
5. <u>1517</u>	•	50 DAY 1436 3/4
6. <u>1537 1/2</u>		4004.4/0
RESISTANCE:	•	200 DAY 1204 1/2
5. 1600		
6		Notable Trades:
ATM STRADDLE PRICE		
• MONTH N STRIKE 1590	PRICE 98 1/4 VOL 21%	
MONTH Q STRIKE 1540	PRICE 138 1/2 VOL 24.5%	
• MONTH U STRIKE 1460	PRICE 163 VOL 25.25%	
X 1440	191 1/2 24.75%	

Notes (vol, skew, daily activity):

FUND POSITION +162 k COT (-6k w/w)



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