



COMMODITY Wheat

DATE 5/24/2021 - 5/28/2021

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 5/24/2021 - 5/28/2021

TREND Higher, and looking to retest highs

MOVING AVERAGE:

SUPPORT:

5. 1490

6. 1483 3/4

• 50 DAY 1483 3/4

• 200 DAY 1253 3/4

RESISTANCE:

5. 1600

6. 1640

ATM STRADDLE PRICE

- MONTH N STRIKE 1530 PRICE 68 1/4 VOL 19.75%
- MONTH Q STRIKE 1480 PRICE 111 VOL 23.75%
- MONTH U STRIKE 1410 PRICE 136 1/4 VOL 24.25%
- MONTH X STRIKE 1380 PRICE 158 1/2 VOL 22.75%

FUND POSITION +133k COT (-11k w/w)

Notes (vol, skew, daily activity):

Notable Trades:	
5/24	Q1600/1800/N1640c 8- 1/8¢ 900x X1500c 30 1/2 - 5/8¢ 800x
5/25	N1760c 2¢ 1000x
5/26	N1600/1700c 8 1/4-1/2¢ 900x N1400p 2 3/4 - 3 1/2¢ 1100x X1500c 32-5/8¢ 2200x
5/27	N1600c 7 3/4 - 9 1/4¢ 1600x N1570/1670c 13 7/8-14 1/2¢ 1000x
5/28	N1600c 13 5/8-3/4¢ 900x



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