



COMMODITY Wheat

DATE 6/1/2021 - 6/4/2021

TREND Sideways

MOVING AVERAGE:

SUPPORT:

3. 677 1/4

4. 650

• 50 DAY 677 1/4

• 200 DAY 624 3/4

RESISTANCE:

3. 700

4. 740

ATM STRADDLE PRICE

• MONTH N STRIKE 690 PRICE 48 3/4 VOL 37.25%

• MONTH U STRIKE 690 PRICE 95 1/4 VOL 36%

• MONTH Z STRIKE 700 PRICE 124 VOL 32.25%

FUND POSITION -4k COT (-2k w/w)

Notes (vol, skew, daily activity):

Notable Trades:
6/2 Q740/800c v700 d.16
13 3/8¢ 1100x
Q740/800c v669 3/4 d.16
13 1/4¢ 850x



COMMODITY Soybeans

DATE 6/1/2021 - 6/4/2021

TREND Higher

MOVING AVERAGE:

SUPPORT:

5. 1540

6. 1495 3/4

• 50 DAY 1495 3/4

• 200 DAY 1266 1/2

RESISTANCE:

5. 1600

6. 1640

Notable Trades:

ATM STRADDLE PRICE

• MONTH N STRIKE _____ PRICE _____ VOL _____

• MONTH Q STRIKE _____ PRICE _____ VOL _____

• MONTH U STRIKE _____ PRICE _____ VOL _____

X

FUND POSITION _____

Notes (vol, skew, daily activity):



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