



COMMODITY Corn

DATE 7/6/2021 - 7/9/2021

TREND \_\_\_\_\_

SUPPORT:

1. \_\_\_\_\_

2. \_\_\_\_\_

RESISTANCE:

1. \_\_\_\_\_

2. \_\_\_\_\_

MOVING AVERAGE:

• 50 DAY \_\_\_\_\_

• 200 DAY \_\_\_\_\_

ATM STRADDLE PRICE

• MONTH \_\_\_\_\_ STRIKE \_\_\_\_\_ PRICE \_\_\_\_\_ VOL \_\_\_\_\_

• MONTH \_\_\_\_\_ STRIKE \_\_\_\_\_ PRICE \_\_\_\_\_ VOL \_\_\_\_\_

• MONTH \_\_\_\_\_ STRIKE \_\_\_\_\_ PRICE \_\_\_\_\_ VOL \_\_\_\_\_

FUND POSITION \_\_\_\_\_

Notes (vol, skew, daily activity):

Notable Trades:



COMMODITY Wheat

DATE 7/6/2021 - 7/9/2021

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 7/6/2021 - 7/9/2021

TREND No Trend

MOVING AVERAGE:

SUPPORT:

5. 1300

6. 1250

• 50 DAY 1370 3/4

• 200 DAY 1185 1/4

RESISTANCE:

5. 1370 3/4

6. 1400

ATM STRADDLE PRICE

- MONTH Q STRIKE 1380 PRICE 61 1/4 VOL 27.5%
- MONTH U STRIKE 1340 PRICE 116 VOL 29.5%
- MONTH X STRIKE 1320 PRICE 151 1/4 VOL 26.5%

FUND POSITION +77k COT (+6k w/w)

Notes (vol, skew, daily activity):

Notable Trades:  
7/6 Q1500c 6 3/4 - 8 1/4¢ 1000x  
7/7 X1180/1120p/1540c 1x2  
6 1/4 - 7 1/4¢ 1000x  
7/8 Q1240p 4-3/4¢ 800x  
Q1280p 6 1/8 - 7¢ 1100x  
X1440/1480c 8 5/8-7/8¢ 1000x  
X1500/1300 RR v 1323 d.48  
6 1/8¢ 1000x



## Disclaimer

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