



COMMODITY Soybeans

DATE 8/23/2021 - 8/27/2021

TREND Consolidating

MOVING AVERAGE:

SUPPORT:

5. _____

6. _____

• 50 DAY 1342

RESISTANCE:

5. _____

6. _____

• 200 DAY 1250 3/4

ATM STRADDLE PRICE

- MONTH V STRIKE 1320 PRICE 56 VOL 18.75%
- MONTH X STRIKE 1320 PRICE 82 3/4 VOL 19.75%
- MONTH F STRIKE 1320 PRICE 116 VOL 19.25%
- MONTH H STRIKE 1320 PRICE 138 1/4 VOL 18.75%

Notable Market Activity:

8/23 X1040 p 1 3/4¢ 1000x
X1540/1600c 1 1/2-5/8¢ 2000x

8/24 V1330/1350c 8 1/4-9¢ 1300x
X1200p 6 3/4-7 1/4¢ 1000x
X1040p 1 1/2-5/8¢ 800x

8/26 X1500/1700c 4 3/4¢ 1500x

8/27 X1460/1480c 1 5/8¢ 1200x
X1500c 4 1/4-5¢ 800x

FUND POSITION _____

Notes (vol, skew, daily activity):



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