



COMMODITY Corn

DATE 4/22/19 - 4/26/19

TREND bottom in...for now?

SUPPORT:

1. 360
2. 351 1/2

MOVING AVERAGE:

- 50 DAY 376 3/4

RESISTANCE:

1. 367 1/2
2. 376 3/4

- 200 DAY 388 3/4

ATM STRADDLE PRICE

- MONTH N STRIKE 360 PRICE 23 VOL 20.5%
- MONTH U STRIKE 370 PRICE 39 VOL 23.25%
- MONTH Z STRIKE 380 PRICE 46 1/2 VOL 20.5%

Notable Trades:

4/23 M360/370c v 361 d.23 3 7/8¢
6500x
N360/350p v 360 d.18 4 3/4¢
2600x
M365/370c v361 d.11 1 3/4¢
2200x
N440/490c 3/8¢ 1700x
4/26 N380c 5-6¢ 6500x
M370c 4¢ 1000x

FUND POSITION -344k COT

Notes (vol, skew, daily activity):



COMMODITY Wheat

DATE 4/22/19 - 4/26/19

TREND _____

SUPPORT:

3. _____

4. _____

RESISTANCE:

3. _____

4. _____

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 Soybeans

DATE 4/22/19 - 4/26/19

TREND _____

SUPPORT:

5. _____

6. _____

MOVING AVERAGE:

• 50 DAY _____

RESISTANCE:

5. _____

6. _____

• 200 DAY _____

Notable Trades:

ATM STRADDLE PRICE

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

FUND POSITION _____

Notes (vol, skew, daily activity):