



COMMODITY Corn

DATE 4/19/2021 - 4/23/2021

TREND Higher

SUPPORT:

1. 620
2. 600

MOVING AVERAGE:

- 50 DAY 547

RESISTANCE:

1. 700
2. \_\_\_\_\_

- 200 DAY 452

ATM STRADDLE PRICE

- MONTH M STRIKE 630 PRICE 49 3/4 VOL 35.75%
- MONTH N STRIKE 630 PRICE 77 1/4 VOL 37%
- MONTH Z STRIKE 550 PRICE 116 1/2 VOL 34.5%

FUND POSITION +380k COT (-17k w/w)

Notes (vol, skew, daily activity):

**Notable Trades:**  
4/20 Z500/530/600/640 c condor  
4 3/4¢ 3000x  
Z550/650c 24-1/2¢ 2500x  
N650/700c 7 7/8¢ 2100x  
Z550/650c -M590c 6 1/2¢ 2000x  
4/21 Z600c 30 7/8¢ 1800x  
over 6k trade all day



COMMODITY Wheat

DATE 4/19/2021 - 4/23/2021

TREND Higher, Breakout

MOVING AVERAGE:

SUPPORT:

3. \_\_\_\_\_

4. \_\_\_\_\_

RESISTANCE:

3. \_\_\_\_\_

4. \_\_\_\_\_

• 50 DAY \_\_\_\_\_

• 200 DAY \_\_\_\_\_

ATM STRADDLE PRICE

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

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

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

Notable Trades:

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

Notes (vol, skew, daily activity):



COMMODITY Soybean

DATE 4/19/2021 - 4/23/2021

TREND Higher / Upside Breakout

MOVING AVERAGE:

SUPPORT:

5. \_\_\_\_\_

6. \_\_\_\_\_

• 50 DAY \_\_\_\_\_

RESISTANCE:

5. \_\_\_\_\_

6. \_\_\_\_\_

• 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:



## Disclaimer

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