



COMMODITY Corn

DATE 4/26/2021 - 4/30/2021

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 4/26/2021 - 4/30/2021

TREND Higher

MOVING AVERAGE:

SUPPORT:

3. 711 1/4

4. 700

• 50 DAY 649

• 200 DAY 605

RESISTANCE:

3. 760

4. 770

Notable Trades:

ATM STRADDLE PRICE

• MONTH M STRIKE 735 PRICE 55 1/2 VOL 39.75%

• MONTH N STRIKE 735 PRICE 88 1/4 VOL 38.5%

• MONTH Z STRIKE 730 PRICE 143 1/4 VOL 32.5%

FUND POSITION +7k COT (+10k w/w)

Notes (vol, skew, daily activity):



COMMODITY Soybeans

DATE 4/26/2021 - 4/30/2021

TREND Higher

MOVING AVERAGE:

SUPPORT:

5. 1490

6. 1440

• 50 DAY 1420 1/4

• 200 DAY 1188

RESISTANCE:

5. 1574 3/4

6. _____

ATM STRADDLE PRICE

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

• MONTH _____ STRIKE _____ PRICE _____ VOL _____

FUND POSITION +168k COT (+8k w/w)

Notes (vol, skew, daily activity):

Notable Trades:	
4/26	N1600/1620/1800/1820 c condor 4 1/8¢ 2100x X1200/1180p 5¢ 1200x
4/27	N c condor 3 5/8¢ 1000x N1650c 32¢ 1000x N1500/1560c 24- 3/8¢ 1500x N1540p 64¢ 1000x X13/14/15 c butter 32¢ 1000x
4/28	N1620/1640/1820/1840 c condor 3 1/8¢ 1000x X1080p 6 1/2 - 3/4¢ 3100x
4/29	N1520p 55 1/2¢ 1000x N1520p 59¢ 1000x
4/30	X1300/1500c 54¢ 1000x X1300/1500c 58 - 1/4¢ 1000x X1400/1500c 21 1/8- 3/8¢ 1000x



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