

Algorithmic trading - Wheat (CBOT)

FUTURES - FEB 2024

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Wheat Mar 2024 Futures – CBOT

Contract expiry: Mar14, 2024

Currency: USD

Value change: \$50 / cent

Trade 1 Net Profit/(loss): Time duration Holding period
 USD: 200 (hours): 9 return: 5.5%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Feb 01, 2024 / 00:00	Buy	591 1/4	-1	3,630	Initiated
Feb 01, 2024 / 10:00	Sell	595 1/4	1		Sold

Trade 2 Net Profit/(loss): Time duration Holding period
 USD: 200 (hours): 19 return: 5.5%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Feb 05, 2024 / 10:00	Buy	589 3/4	-1	3,630	Initiated
Feb 06, 2024 / 9:00	Sell	593 3/4	1		Sold

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Trade 3 Net Profit/(loss): Time duration Holding period
 USD: 200 (hours): 1 return: 5.5%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Feb 06, 2024 / 9:00	Buy	588 3/4	-1	3,630	Initiated
Feb 06, 2024 / 10:00	Sell	592 3/4	1		Sold

Trade 4 Net Profit/(loss): Time duration Holding period
 USD: 200 (hours):2 return: 5.5%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Feb 08, 2024 / 12:00	Buy	586 1/4	-1	3,630	Initiated
Feb 08, 2024 / 14:00	Sell	590 1/4	1		Sold

Wheat Mar 2024 Futures – CBOT

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Currency: USD

Value change: \$50 / cent

Trade 5

Net Profit/(loss):
USD: 300

Time duration
(hours): 9

Holding period
return: 4.1%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Feb 14, 2024 / 01:00	Buy	586 1/4	-1	3,630	Initiated
Feb 14, 2024 / 09:00	Buy	580	-1	3,630	Averaged
Feb 14, 2024 / 10:00	Sell	586 1/4	2		Sold

Trade 6

Net Profit/(loss):
USD: 200

Time duration
(hours):2

Holding period
return: 5.5%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Feb 14, 2024 / 12:00	Buy	580 1/2	-1	3,630	Initiated
Feb 14, 2024 / 13:00	Sell	584 1/2	1		Sold

Wheat Mar 2024 Futures – CBOT

Contract expiry: Mar14, 2024

Currency: USD

Value change: \$50 / cent

Trade 7 Net Profit/(loss): Time duration Holding period
 USD: 200 (hours): 7 return: 5.1%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Feb 15, 2024 / 03:00	Buy	580 3/4	-1	3,630	Initiated
Feb 15, 2024 / 10:00	Sell	584 3/4	1		Sold

Trade 8 Net Profit/(loss): Time duration Holding period
 USD: 650 (hours):18 return: 1.9%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Feb 15, 2024 / 11:00	Buy	576 3/4	-1	3,630	Initiated
Feb 15, 2024 / 12:00	Buy	570	-1	3,630	Averaged
Feb 15, 2024 / 12:00	Buy	565	-3	10,890	Averaged
Feb 16, 2024 / 10:00	Sell	571	5		Sold

Wheat Mar 2024 Futures – CBOT

Contract expiry: Mar14, 2024

Currency: USD

Value change: \$50 / cent

Trade 9	Net Profit/(loss): USD: 2000	Time duration (hours): 13	Holding period return: 5.5%		
Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Feb 16, 2024 / 13:00	Buy	560 1/4	-10	36,300	Initiated
Feb 20, 2024 / 07:00	Sell	564 1/4	-10		Sold

Month	Wins	Losses	No of trades	Success rate	Total profit (USD)
Feb 2024	9	0	9	100%	4,150