

Algorithmic trading - Wheat (CBOT)

FUTURES - APR 2024

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Wheat May 2024 Futures – CBOT

Contract expiry: May14, 2024

Currency: USD

Value change: \$50 / cent

| Trade 1 | Net Profit/(loss): USD: 600 | Time duration (hours):14 | | Holding period return: 5.5% | |
|-----------------------|--------------------------------|-----------------------------|-----|--------------------------------|-----------|
| Date /Time (US ET) | Action | Price (cents) | Lot | Margin (USD) | Stage |
| Apr 02, 2024 / 21:00 | Buy | 543 | -3 | 10,890 | Initiated |
| Apr 03, 2024 / 06:00 | Sell | 547 | 3 | | Sold |
| Trade 2 | Net Profit/(loss): USD: 600 | Time duration (hours):20 | | Holding period return: 5.5% | |
| Date /Time (US ET) | Action | Price (cents) | Lot | Margin (USD) | Stage |
| Apr 11, 2024 / 10:00 | Buy | 557 | -3 | 10,890 | Initiated |
| Apr 12, 2024 / 10:00 | Sell | 561 | 3 | | Sold |

Wheat May 2024 Futures – CBOT

Contract expiry: May14, 2024

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Value change: \$50 / cent

Trade 3 Net Profit/(loss): Time duration Holding period
 USD: 600 (hours): 7 return: 5.5%

| Date /Time (US ET) | Action | Price (cents) | Lot | Margin (USD) | Stage |
|----------------------|--------|---------------|-----|--------------|-----------|
| Apr 15, 2024 / 10:00 | Buy | 552 | -3 | 10,890 | Initiated |
| Apr 15, 2024 / 21:00 | Sell | 556 | 3 | | Sold |

Trade 4 Net Profit/(loss): Time duration Holding period
 USD: 600 (hours): 2 return: 5.5%

| Date /Time (US ET) | Action | Price (cents) | Lot | Margin (USD) | Stage |
|----------------------|--------|---------------|-----|--------------|-----------|
| Apr 16, 2024 / 10:00 | Buy | 547 | -3 | 10,890 | Initiated |
| Apr 16, 2024 / 12:00 | Sell | 551 | 3 | | Sold |

Wheat May 2024 Futures – CBOT

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Currency: USD

Value change: \$50 / cent

Trade 5 Net Profit/(loss): Time duration Holding period
 USD: 600 (hours): 16 return: 5.5%

| Date /Time (US ET) | Action | Price (cents) | Lot | Margin (USD) | Stage |
|----------------------|--------|---------------|-----|--------------|-----------|
| Apr 17, 2024 / 14:00 | Buy | 538 | -3 | 10,890 | Initiated |
| Apr 18, 2024 / 04:00 | Sell | 542 | 3 | | Sold |

Trade 6 Net Profit/(loss): Time duration Holding period
 USD: 600 (hours): 8 return: 5.5%

| Date /Time (US ET) | Action | Price (cents) | Lot | Margin (USD) | Stage |
|----------------------|--------|---------------|-----|--------------|-----------|
| Apr 18, 2024 / 11:00 | Buy | 539 | -3 | 10,890 | Initiated |
| Apr 18, 2024 / 21:00 | Sell | 543 | 3 | | Sold |

Wheat May 2024 Futures – CBOT

Contract expiry: May14, 2024

Currency: USD

Value change: \$50 / cent

| Month | Wins | Losses | No of trades | Success rate | Total profit (USD) |
|----------|------|--------|--------------|--------------|--------------------|
| Apr 2024 | 6 | 0 | 6 | 100% | 2,400 |