

# Algorithmic trading - Wheat (CBOT)

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FUTURES - DEC 2023

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# Wheat Mar 2024 Futures – CBOT

Contract expiry: Mar14, 2024

Currency: USD

Value change: \$50 / cent

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Trade 1                      Net Profit/(loss):                      Time duration                      Holding period  
   USD: 1,187                                      (hours): 31                                      return: 4%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Dec 11, 2023 / 01:00	Buy	625 1/2	-1	3,630	Initiated
Dec 11, 2023 / 09:00	Buy	620	-1	3,630	Averaged
Dec 11, 2023 / 09:00	Buy	615	-3	10,890	Averaged
Dec 11, 2023 / 11:00	Buy	610 1/4	-3	10,890	Averaged
Dec 12, 2023 / 05:00	Sell	615	3		Sold
Dec 12, 2023 / 09:00	Sell	620	5		Sold

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Trade 2                      Net Profit/(loss):                      Time duration                      Holding period  
    USD: 200    (hours): 6    return:2.7%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Dec 13, 2023 / 10:00	Buy	610 3/4	-1	3,630	Initiated
Dec 13, 2023 / 12:00	Buy	604 1/4	-1	3,630	Averaged
Dec 13, 2023 / 20:00	Sell	609 1/2	2		Sold

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
Dec 19, 2023 / 08:00	Buy	612	-1	3,630	Initiated
Dec 19, 2023 / 09:00	Sell	619	1		Sold

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Trade 4                      Net Profit/(loss):                      Time duration                      Holding period  
    USD: 200                                      (hours): 50                                      return:5.5%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Dec 20, 2023 / 11:00	Buy	615 1/4	-1	3,630	Initiated
Dec 26, 2023 / 09:00	Sell	619 1/4	1		Sold

Trade 5                      Net Profit/(loss):                      Time duration                      Holding period  
    USD: 200                                      (hours): 6                                      return:5.5%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Dec 27, 2023 / 10:00	Buy	620 3/4	-1	3,630	Initiated
Dec 27, 2023 / 20:00	Sell	624 3/4	1		Sold

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Trade 6                      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
Dec 29, 2023 / 11:00	Buy	622 1/2	-1	3,630	Initiated
Dec 29, 2023 / 12:00	Sell	626 1/2	1		Sold

Month	Wins	Losses	No of trades	Success rate	Total profit (USD)
Dec 2023	6	0	6	100%	2,187