

Algorithmic trading - Wheat (CBOT)

FUTURES - JAN 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: 1,300 (hours): 48 return: 3.2%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Jan 02, 2024 / 09:00	Buy	618	-1	3,630	Initiated
Jan 02, 2024 / 12:00	Buy	610	-1	3,630	Averaged
Jan 02, 2024 / 13:00	Buy	605	-3	10,890	Averaged
Jan 03, 2024 / 09:00	Buy	600	-3	10,890	Averaged
Jan 04, 2024 / 07:00	Buy	595	-3	10,890	Averaged
Jan 04, 2024 / 10:00	Sell	602	3		Sold
Jan 04, 2024 / 10:00	Sell	606	8		Sold

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Trade 2	Net Profit/(loss): USD: 650	Time duration (hours): 7	Holding period return:3.5%		
Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Jan 08, 2024 / 04:00	Buy	607	-1	3,630	Initiated
Jan 08, 2024 / 09:00	Buy	600	-1	3,630	Averaged
Jan 08, 2024 / 09:00	Buy	595	-3	10,890	Averaged
Jan 08, 2024 / 11:00	Sell	601	5		Sold

Trade 3	Net Profit/(loss): USD: 200	Time duration (hours): 10	Holding period return:5.5%		
Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Jan 08, 2024 / 12:00	Buy	595	-1	3,630	Initiated
Jan 09, 2024 / 03:00	Sell	600	1		Sold

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Trade 4 Net Profit/(loss): Time duration Holding period
 USD: 200 (hours): 3 return: 5.5%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Jan 12, 2024 / 12:00	Buy	595 1/2	-1	3,630	Initiated
Jan 15, 2024 / 20:00	Sell	599 1/2	1		Sold

Trade 5 Net Profit/(loss): Time duration Holding period
 USD: 3,300 (hours):18 return:12.9%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Jan 16, 2024 / 10:00	Buy	587 1/4	-1	3,630	Initiated
Jan 16, 2024 / 10:00	Buy	584	-3	10,890	Averaged
Jan 16, 2024 / 11:00	Buy	580 1/4	-3	10,890	Averaged

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Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Jan 16, 2024 / 21:00	Sell	585	3		Sold
Jan 17, 2024 / 09:00	Buy	578	-3	10,890	Averaged
Jan 17, 2024 / 09:00	Sell	587	4		Sold
Jan 17, 2024 / 10:00	Sell	592 3/4	3		Sold

Trade 6 Net Profit/(loss): Time duration Holding period
 USD: 260 (hours): 11 return: 3.6%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Jan 18, 2024 / 00:00	Buy	580 1/4	-1	3,630	Initiated
Jan 18, 2024 / 09:00	Buy	576	-1	3,630	Averaged
Jan 18, 2024 / 11:00	Sell	580 1/4	2		Sold

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Value change: \$50 / cent

Trade 7	Net Profit/(loss): USD: 700	Time duration (hours):8	Holding period return: 3.8%		
Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Jan 26, 2024 / 06:00	Buy	605 1/2	-1	3,630	Initiated
Jan 26, 2024 / 09:00	Buy	600	-1	3,630	Averaged
Jan 26, 2024 / 09:00	Buy	596	-3	10,890	Averaged
Jan 26, 2024 / 14:00	Sell	601 1/2	5		Sold

Trade 8	Net Profit/(loss): USD: 200	Time duration (hours):6	Holding period return: 2.7%		
Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Jan 29, 2024 / 03:00	Buy	594	-1	3,630	Initiated
Jan 29, 2024 / 09:00	Buy	588	-1	3,630	Averaged

Wheat Mar 2024 Futures – CBOT

Contract expiry: Mar14, 2024

Currency: USD

Value change: \$50 / cent

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Jan 29, 2024 / 10:00	Sell	593	2		Sold

Trade 9 Net Profit/(loss): Time duration Holding period
 USD: 200 (hours):2 return: 2.7%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Jan 29, 2024 / 11:00	Buy	589 1/2	-1	3,630	Initiated
Jan 29, 2024 / 13:00	Sell	593 1/2	1		Sold

Wheat Mar 2024 Futures – CBOT

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Value change: \$50 / cent

Trade 10

Net Profit/(loss):
USD: 200

Time duration
(hours):4

Holding period
return: 5.5%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Jan 30, 2024 / 05:00	Buy	587	-1	3,630	Initiated
Jan 29, 2024 / 09:00	Sell	591	1		Sold

Month	Wins	Losses	No of trades	Success rate	Total profit (USD)
Jan 2024	10	0	10	100%	7,210