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LIVE ALGORITHMIC TRADES - OCT 2023

NATURAL GAS

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NATURAL GAS NOV 2023 FUTURES (NYMEX)

CONTRACT EXPIRY: OCT 27, 2023

CURRENCY: USD

VALUE CHANGE: \$100 / US CENT

Trade 1 Net Profit/(loss):
USD 770 Time duration
(hours): 90 Holding period
return: 4.2%

Date /Time (US ET)	Action	Price (USD)	Lot	Margin (USD)	Stage
Oct 13, 2023 / 14:00	Buy	3.228	-1	6,050	Initiated
Oct 15, 2023 / 19:00	Buy	3.155	-1	6,050	Averaged
Oct 16, 2023 / 9:00	Buy	3.105	-3	18,150	Averaged (Kelly criterion)
Oct 16, 2023 / 10:00	Buy	3.055	-3	18,150	Averaged (Kelly criterion)
Oct 18, 2023/ 7:00	Sell	3.105	3		Sold
Oct 18, 2023 / 8:00	Sell	3.120	3		Sold
Oct 18, 2023 / 8:00	Sell	3.130	2		Sold

NATURAL GAS NOV 2023 FUTURES (NYMEX)

CONTRACT EXPIRY: OCT 27, 2023

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Trade 2

Net Profit/(loss)
USD: 1,500

Time duration
(hours): 45

Holding period
return: 12%

Date /Time (US ET)	Action	Price (USD)	Lot	Margin (USD)	Stage
Oct 19, 2023 / 20:00	Buy	2.950	-1	6,050	Initiated
Oct 20, 2023 / 08:00	Buy	2.900	-1	6,050	Averaged
Oct 24, 2023/14:00	Sell	3.000	2		Sold
				Net profit (USD)	1,500

NATURAL GAS DEC 2023 FUTURES (NYMEX)

CONTRACT EXPIRY: NOV 28, 2023

CURRENCY: USD

VALUE CHANGE: \$100 / US CENT

Trade 3

Net Profit/(loss)
USD: 250

Time duration
(hours): 34

Holding period
return: 4.1%

Date /Time (US ET)	Action	Price (USD)	Lot	Margin (USD)	Stage
Oct 29, 2023 / 18:00	Buy	3.365	-1	6,050	Initiated
Oct 31, 2023 / 04:00	Sell	3.390	1		Sold

Month	Wins	Losses	Total trades	Success rate	Total profit (USD)
Oct 2023	3	0	3	100%	2,520