

Algorithmic trading - Wheat (CBOT)

FUTURES - OCT 2023

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Wheat Dec 2023 Futures – CBOT

Contract expiry: Dec 14, 2023

Currency: USD

Value change: \$50 / cent

Trade 1		Net Profit/(loss): USD 193	Time duration (hours): 0.5		Holding period return: 5.3%
Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Oct 24, 2023 / 10:00	Buy	576	-1	3,630	Initiated
Oct 24, 2023 / 11:00	Sell	579 7/8	1		Sold

Trade 2		Net Profit/(loss): USD 250	Time duration (hours): 18		Holding period return: 3.4%
Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Oct 25, 2023 / 10:00	Buy	570	-1	3,630	Initiated
Oct 25, 2023 / 20:00	Buy	565	-1	3,630	Averaged
Oct 26, 2023 / 04:00	Sell	570	2		Sold

Wheat Dec 2023 Futures – CBOT

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Value change: \$50 / cent

Trade 3	Net Profit/(loss): USD 231		Time duration (hours): 26		Holding period return: 3.2%
Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Oct 31, 2023 / 03:00	Buy	560 5/8	-1	3,630	Initiated
Oct 31, 2023 / 12:00	Buy	556	-1	3,630	Averaged
Nov 01, 2023 / 05:00	Sell	560 5/8	2		Sold

Month	Wins	Losses	No of trades	Success rate	Total profit (USD)
Oct 2023	3	0	3	100%	674