

Summary of test results for current futures by KCNSTS

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From copied data at investing.com, the futures tested are for contract, meaning, volume, and strategy:

ZCH5	Corn	no volume	do not trade at this tme
CLJ5	Crude oil	no volume	trade only per snippet below
GCJ5	Gold		do not trade at this time
NGH5	Natural gas		trade only per snippet below
SIH5	Silver		trade only per snippet below
ZSH5	Soy beans	no volume	do not trade at this time
SBH5	Sugar	no volume	do not trade at this time
ZWH5	Wheat	no volume	do not trade at this time

Below are snippets from 2015.02.20 back to 2014.10.24 for the significant detail of the period for:

Contract	Trading date	Last	Strategy
NGH5	2014/12/29	3.20	sell
	2014/12/26	3.03	buy
SIH5	2015/02/17	16.378	buy
	2015/02/13	17.294	sell
	2015/01/27	18.084	buy
	2015/01/13	17.156	sell
	2015/01/06	16.637	buy
	2014/12/30	16.276	sell
	2014/12/22	15.688	buy
	2014/12/19	16.030	sell
	2014/12/16	15.752	bell
	2014/11/25	16.611	sell
2014/10/28	17.226	buy	
CLJ5	2015/02/18	52.82	buy
	2015/02/16	53.61	sell
	2015/02/10	50.93	buy
	2015/02/06	52.50	sell
	2015/02/04	49.30	buy
	2015/02/02	50.45	sell
	2015/01/15	47.47	buy
	2014/11/21	76.51	sell

The signals for buy are not well suited for margin trading because on the next trading day the price may go down slightly, although in several subsequent trading days the buy becomes ultimately profitable.