

# ***Predicting Seasonal Trends in Corn Futures Market***

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# Key Questions:

- What are the seasonal trends in the corn futures market?
- Can we use these seasonal trends to predict future futures prices?
- If so, when are the best times to buy and sell futures to maximize profit?

# Seasonal Trends



- Futures price highest in summer months (growing season) due to uncertainty regarding harvest yield (droughts, flood, etc.)
- Futures prices lowest in autumn/winter harvest months due to high supply and low uncertainty
- Future prices gradually increase through spring months as supply diminishes and storage costs rise

# Futures Price Predictions 5 Year Pattern



- Buy in harvest months, sell in summer months

# Futures Price Predictions 20 Year Pattern



# Recommendations & Limitations

- Buy in harvest months, sell in summer months
- Difficult to predict large fluctuations and volatility on a long timescale

# Further Research and Next Steps

- Move on to more complex prediction models to more accurately capture extreme fluctuations
- Extend prediction model to other grain futures markets (e.g. wheat, soybean, etc.)
- Invest!



A photograph of a cornfield at sunset. The corn plants are tall and green, with some yellowing at the tips. The sky is a mix of orange, pink, and blue. The text "Thank You!" is written in a large, white, italicized font across the center of the image.

***Thank You!***

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