

# Algorithmic trading - Wheat (CBOT)

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FUTURES - NOV 2023

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# Wheat Dec 2023 Futures – CBOT

Contract expiry: Dec 14, 2023

Currency: USD

Value change: \$50 / cent

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Trade 1                      Net Profit/(loss):                      Time duration                      Holding period  
   USD: 1,350                                      (hours): 24                                      return: 4.6%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Nov 15, 2023 / 11:00	Buy	563 1/2	-1	3,630	Initiated
Nov 16, 2023 / 04:00	Buy	556	-1	3,630	Averaged
Nov 16, 2023 / 06:00	Buy	552 1/4	-3	10,890	Averaged
Nov 16, 2023 / 10:00	Buy	548 1/4	-3	10,890	Averaged
Nov 16, 2023 / 11:00	Sell	556	8		Sold

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Trade 2                      Net Profit/(loss):                      Time duration                      Holding period  
   USD: 200                                      (hours): 8                                      return: 5.5%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Nov 20, 2023 / 12:00	Buy	541 1/2	-1	3,630	Initiated
Nov 20, 2023 / 20:00	Sell	545 1/2	1		Sold

Month	Wins	Losses	No of trades	Success rate	Total profit (USD)
Nov 2023	2	0	2	100%	1,550