

# Algorithmic trading - Wheat (CBOT)

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FUTURES - MAY 2024

PRESENTER: ANIL KUMAR, CFA, CAIA, CIPM

TIWI INVESTMENT & CONSULTANCY, MUSCAT, OMAN  
GSM: (+968) 9010 1438 / 9133 9784

EMAIL: [INFO@INVESTLIKELEGENDS.COM](mailto:INFO@INVESTLIKELEGENDS.COM)

[HTTPS://WWW.INVESTLIKELEGENDS.COM/](https://WWW.INVESTLIKELEGENDS.COM/)

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# Wheat July 2024 Futures – CBOT

Contract expiry: July 12, 2024

Currency: USD

Value change: \$50 / cent

Trade 1

Net Profit/(loss):  
USD: 500

Time duration  
(hours):1

Holding period  
return: 6.8%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
May 07, 2024 / 09:00	Buy	643 3/4	-2	7,296	Initiated
May 07, 2024 / 10:00	Sell	648 3/4	2		Sold

Trade 2

Net Profit/(loss):  
USD: 750

Time duration  
(hours):2

Holding period  
return: 6.8%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
May 20, 2024 / 00:00	Buy	659	-3	10,944	Initiated
May 20, 2024 / 02:00	Sell	664	3		Sold

# Wheat July 2024 Futures – CBOT

Contract expiry: July 12, 2024

Currency: USD

Value change: \$50 / cent

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Trade 3                      Net Profit/(loss):                      Time duration                      Holding period  
    USD: 1,200                      (hours):3                      return: 6.8%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
May 23, 2024 / 04:00	Buy	686	-3	10,944	Initiated
May 23, 2024 / 07:00	Sell	694	3		Sold

Trade 4                      Net Profit/(loss):                      Time duration                      Holding period  
    USD: 500                      (hours):18                      return: 2.8%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
May 28, 2024 / 09:00	Buy	704	-3	10,944	Initiated
May 28, 2024 / 20:00	Buy	694	-2	7,296	Averaged
May 29, 2024 / 09:00	Sell	702	5		Sold

