

Algorithmic trading - Wheat (CBOT)

FUTURES - MAR 2024

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Wheat May 2024 Futures – CBOT

Contract expiry: May14, 2024

Currency: USD

Value change: \$50 / cent

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Mar 07, 2024 / 06:00	Sell	537	3		Sold
Mar 08, 2024 / 12:00	Sell	541	4		Sold

Trade 3 Net Profit/(loss): Time duration Holding period
 USD: 600 (hours):14 return: 5.5%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Mar 14, 2024 / 10:00	Buy	533	-3	10,890	Initiated
Mar 15, 2024 / 09:00	Sell	537	3		Sold

Wheat May 2024 Futures – CBOT

Contract expiry: May14, 2024

Currency: USD

Value change: \$50 / cent

Trade 4 Net Profit/(loss):
USD: 600 Time duration
(hours):19 Holding period
return: 5.5%

Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Mar 26, 2024 / 13:00	Buy	544	-3	10,890	Initiated
Mar 27, 2024 / 12:00	Sell	548	3		Sold