

Algorithmic trading - Wheat (CBOT)

FUTURES - JUNE 2024

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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
June 04, 2024 / 02:00	Buy	676	-3	10,944	Initiated
Jun 04, 2024 / 09:00	Sell	666	-2	7,296	Averaged