

Algorithmic trading - Wheat (CBOT)

FUTURES - Q3 2024

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Wheat Dec 2024 Futures – CBOT

Contract expiry: Dec 13, 2024

Currency: USD

Value change: \$50 / cent

Trade 1	Net Profit/(loss): USD:	Time duration (weeks):	Holding period return:		
Date /Time (US ET)	Action	Price (cents)	Lot	Margin (USD)	Stage
Sep 16, 2024 / 01:00	Buy	589 1/2	-3	12,000	Initiated