

Week Ending 2nd March 2012

There were some strong upward moves last week, with Oil being prominent in these moves, but some of the major Indices are showing good strength as well.

I have been contacted by a couple of people to explain what rollovers are on Futures Contracts.

I believe the name “Rollover” is a misnomer, because you do not roll anything over – the rollover is selling the existing contract at market and buying the new contract at market.

With the 3 contracts highlighted this week, simply open the platform, click on the box with the + in it, and then on the right hand side of the screen, click on the Blue cross, this closes the position at market when the Futures markets open.

Then enter orders for the new contracts at market, and place the same stops as were on the original contract.

I have now placed the expiry date next to each position so it is easier to keep track of upcoming rollovers, and am highlighting the ones which need immediate attention.

Have a great week all

Futures

Currency – Euro & USD\$

Entries: Nymex Crude Oil, EuroStoxx 50, CAC 40, Gasoil, Heating OIL, West Texas Intermediate Oil

Exits:

The colour coding we are currently using is as follows:

Amended orders or stops

Retained Orders or stops – no change

New working orders

Immediate action required

Short Sell

Change Contract Specifications

Open Positions

Stops:	Old	Action	New	Expiry
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Rollovers

Euro-BOBL		FGMH2	Rollover	FGBMM	07-06-12
RBOB Gasoline		RBH2	Rollover	RBM2	31-05-12
Euro-Schatz		FGBSH2	Rollover	FGBSM2	11-06-12

Amended

Brent Crude Oil	BC	112.2	Retain	113.748	15-03-12
Euro-BOBL	GBM	124	Retain	124.219	08-03-12
RBOB Gasoline	RB2	2.8518	Retain	2.9234	29-02-12

Retained

Crude Oil – Nymex	CL	102.1	Retain	102.1	20-03-12
Euro-Schatz	GBS	110	Retain	110	08-03-12
EuroStoxx 50 Ind	ESX	2447	Retain	2447	15-06-12
CAC-40 Index	Fce	3333.5	Retain	3333.5	16-03-12
Gas Oil	GO	974.35	Retain	974.35	12-04-12
Heating Oil - Nymex	HO	317.8	Retain	317.8	30-03-12
WTI Crude Oil	WTI	101.8	Retain	101.8	19-03-12
5 Year Treasury Note	FV2	122.9	Retain	122.9	30-03-12
10 Year Treasury Note	TY2	130.2	Retain	130.2	21-03-12

Cancelled Orders

Euro-Bund

Working Orders

Commodity	Code	Contract & Month	Direction	Entry	Stop
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Amended

E-Mini S&P 500	ES	ESH2 – Mar '12	Buy	1367	1346
FTSE 100	LFT4	FFIH2 – Mar '12	Buy	6067	5927

Retained

Commodity

Code

Contract & Month

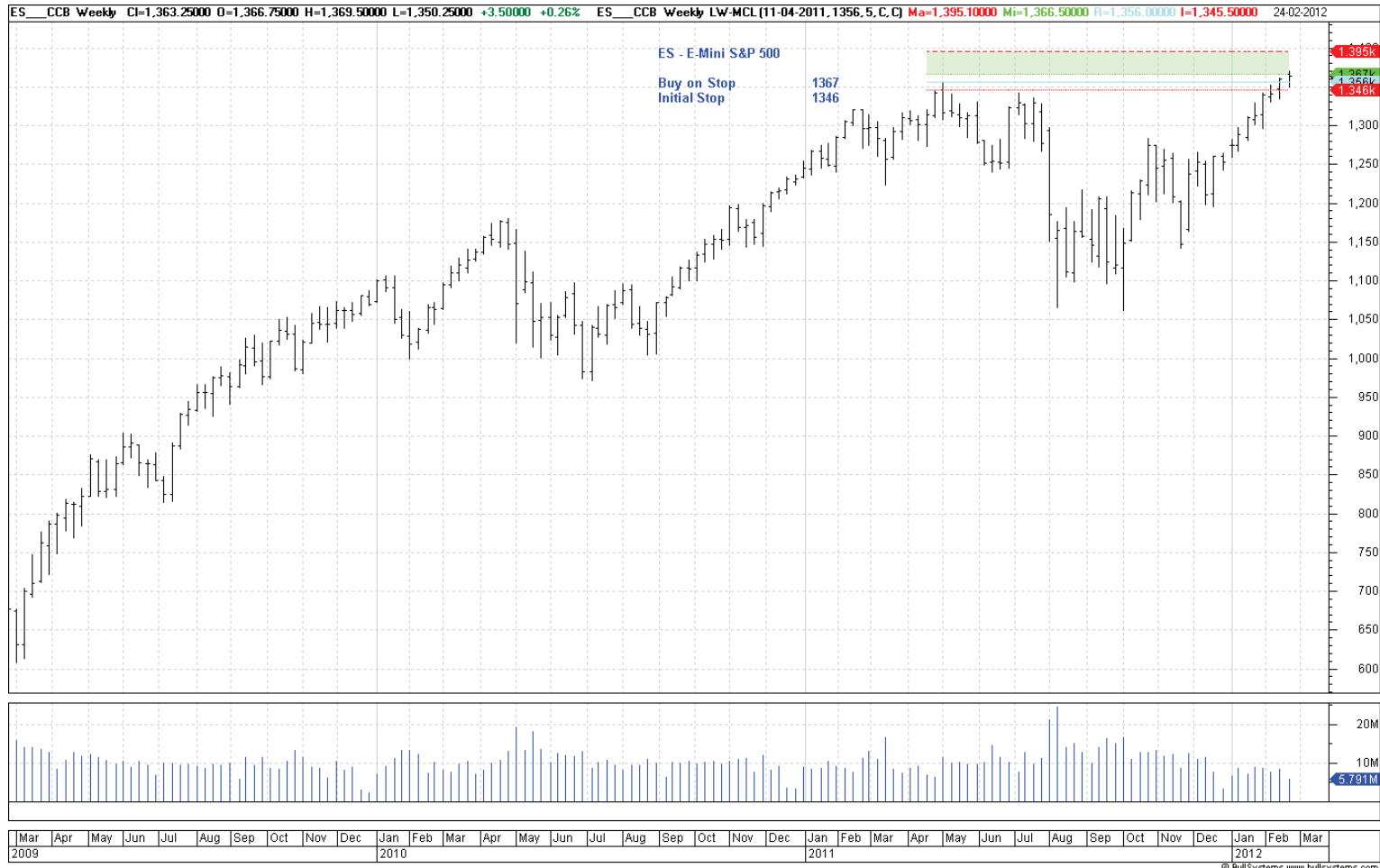
Direction

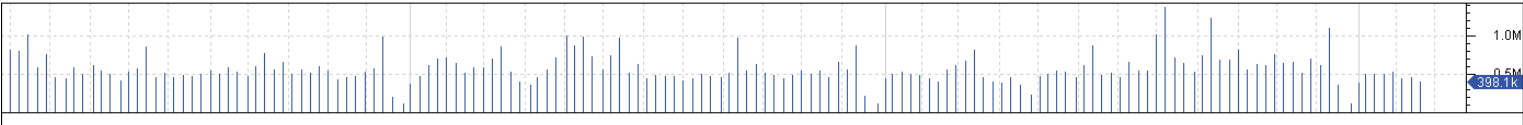
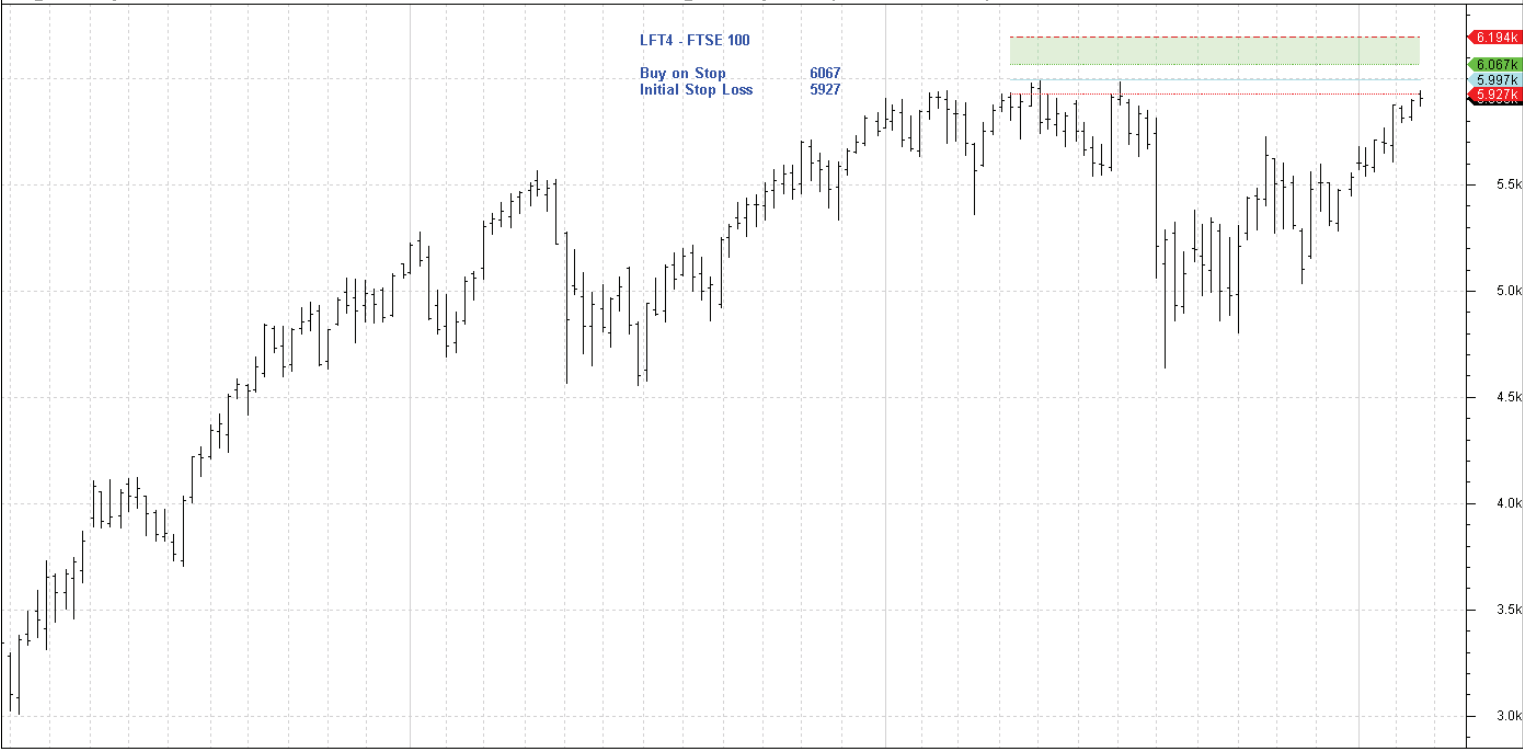
Entry

Stop

New

Charts





Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar
2009										2010												2011		
																								2012