

Week Ending 3rd February 2012

Last week was relatively quiet with very little fluctuation at all.

Have a great week all

Futures

Currency – Euro & USD\$

Entries: 5-Year Treasury Note

Exits: Long Gilt

There has been some questions regarding the differences between the following:
Euro-Schatz, Euro-BOBL, Euro-BUND & Euro-BUXL.

They are all German Govt Bonds and represent different time frames

Euro-Schatz	1.75 – 2.25 yrs
Euro-BOBL	4.5 – 5.5 yrs
Euro-BUND	8.5 – 10.5 yrs
Euro BUXL	24 – 35 yrs

These bonds all have a nominal value of Euro 100,000 and a nominal return of 6%.

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

Open Positions

Stops:	Old	Action	New
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Amended

Retained

Euro-BOBL	GBM	124	Retain	124
Euro-Schatz	GBS	110	Retain	110

5 Year Treasury Note	FV2	122.9	Retain	122.9
10 Yr Bond	YXB	95.90	Retain	95.90

Cancelled Orders

Nil

Working Orders

Commodity	Code	Contract & Month	Direction	Entry	Stop
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Amended

Brent Crude Oil	BC	LCOH2 – Mar '12	Buy	117.1	112.7
Crude Oil – Nymex	CL	CKH2 – Mar '12	Buy	105.2	101.9
Euro-BUXL	GBX	FGBXH2– Mar '12	Buy	130.	126.5
Gas Oil	GO	FPH2 – Mar '12	Buy	1011	973.3
WTI Crude Oil	WTI	WBSH2 – Mar '12	Buy	105.2	101.9

Retained

Euro-Bund	GBL	FGBLH2 – Mar '12	Buy	140.3	138.1
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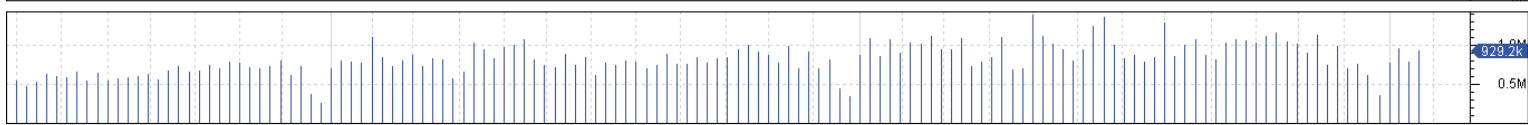
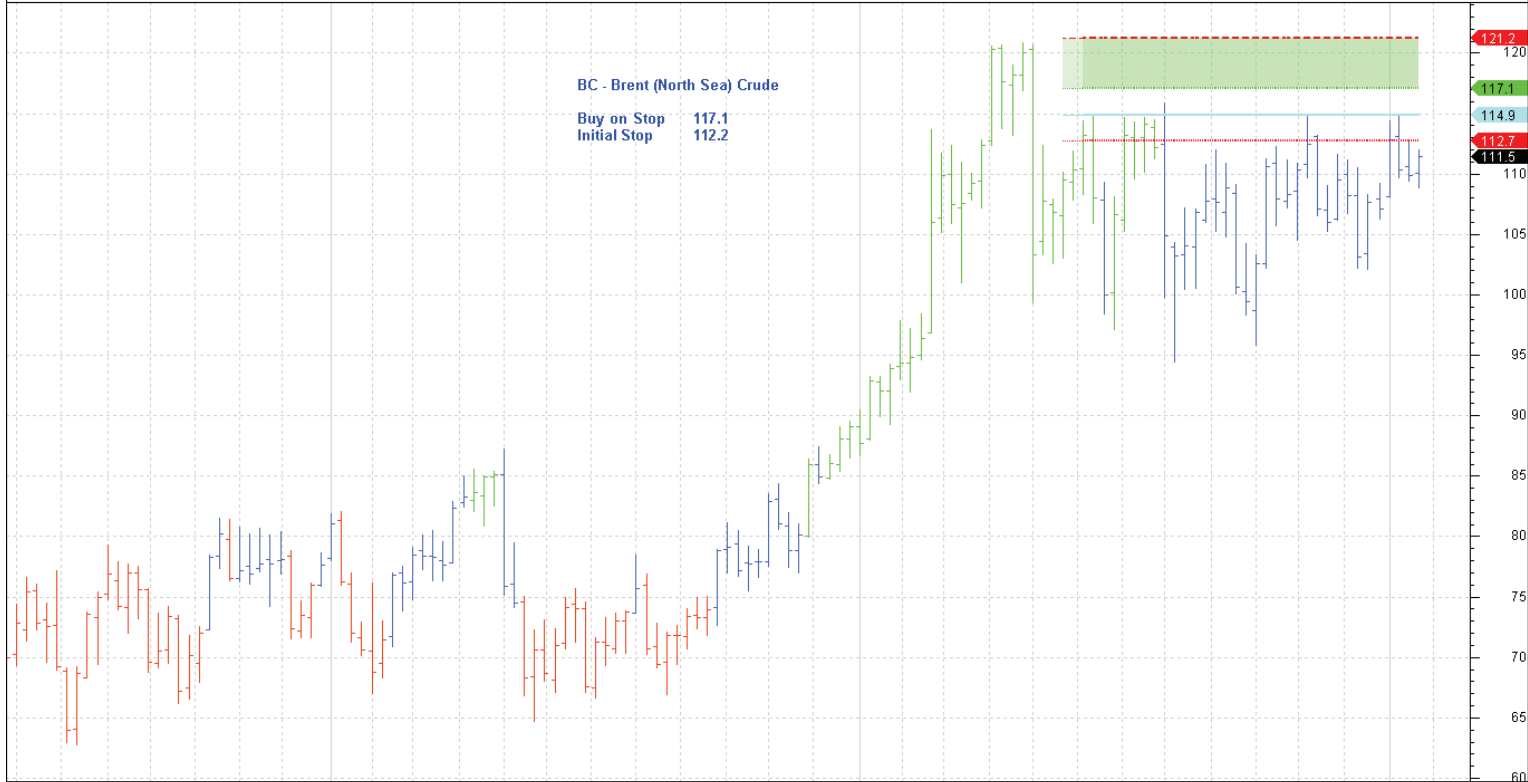
Commodity	Code	Contract & Month	Direction	Entry	Stop
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New

10 Year Treasury Note	TY2	ZNH2 – Mar '12	Buy	132.3	130.2
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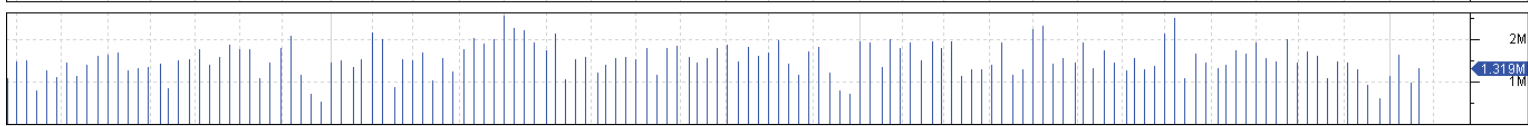
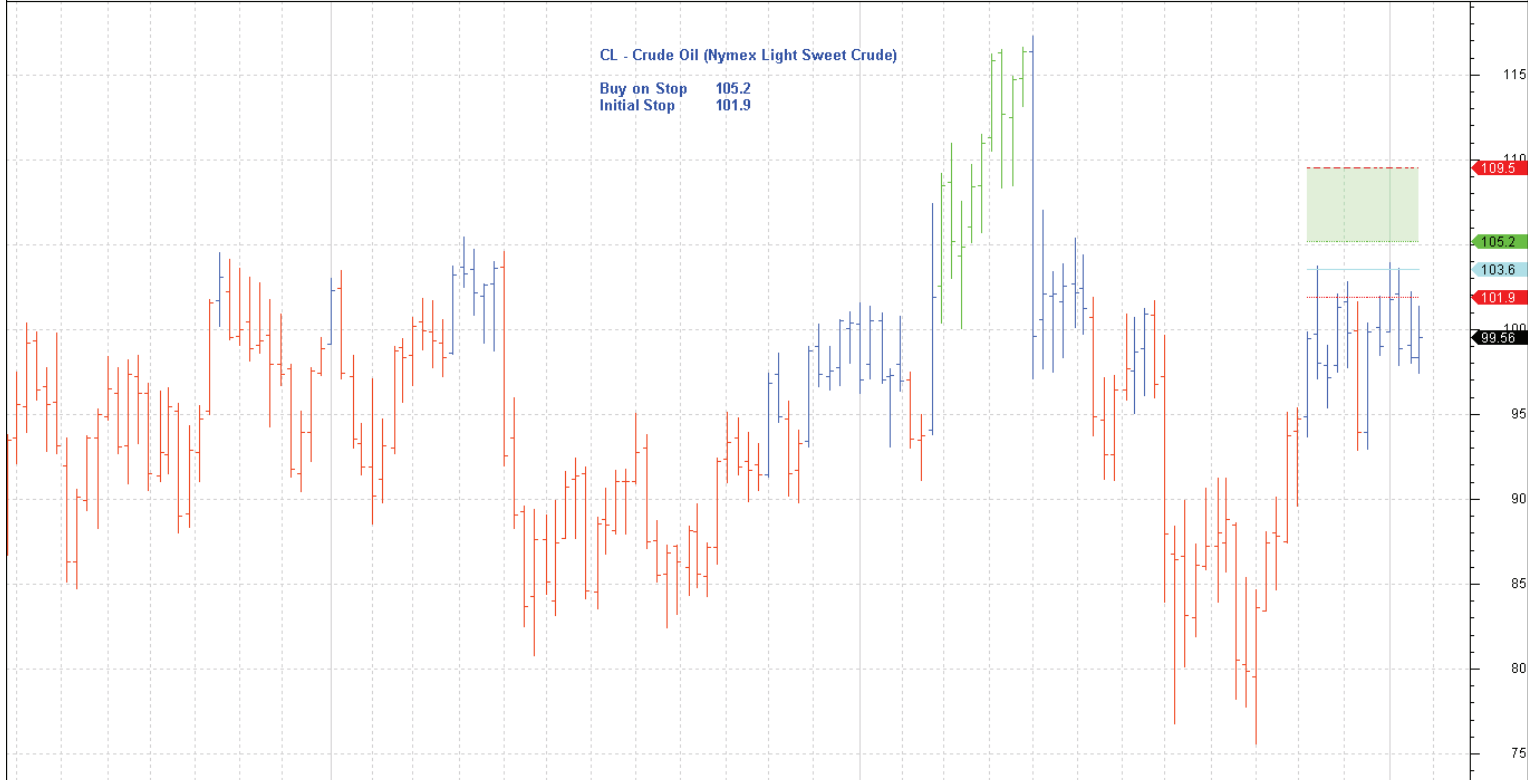
Charts

BC_CCB Weekly CI=111.46000 O=110.04000 H=111.99000 L=108.91000 +1.60000 +1.46% BC_CCB Weekly LW-DIPC(1.5,5,34) BC_CCB Weekly LW-MCL(30-05-2011,115,5,C,C) Ma=121.32000 Mi=117.11 27-01-2012



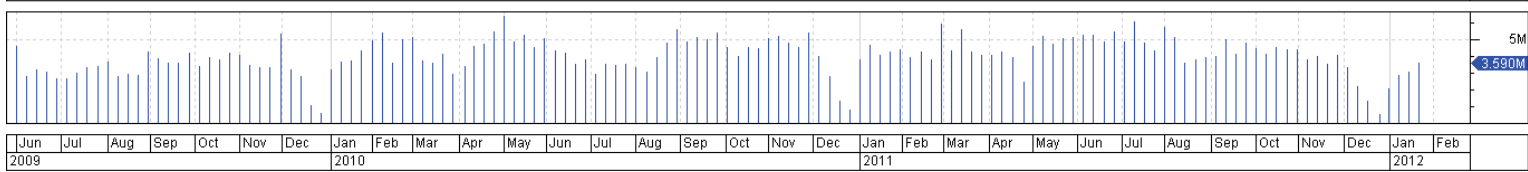
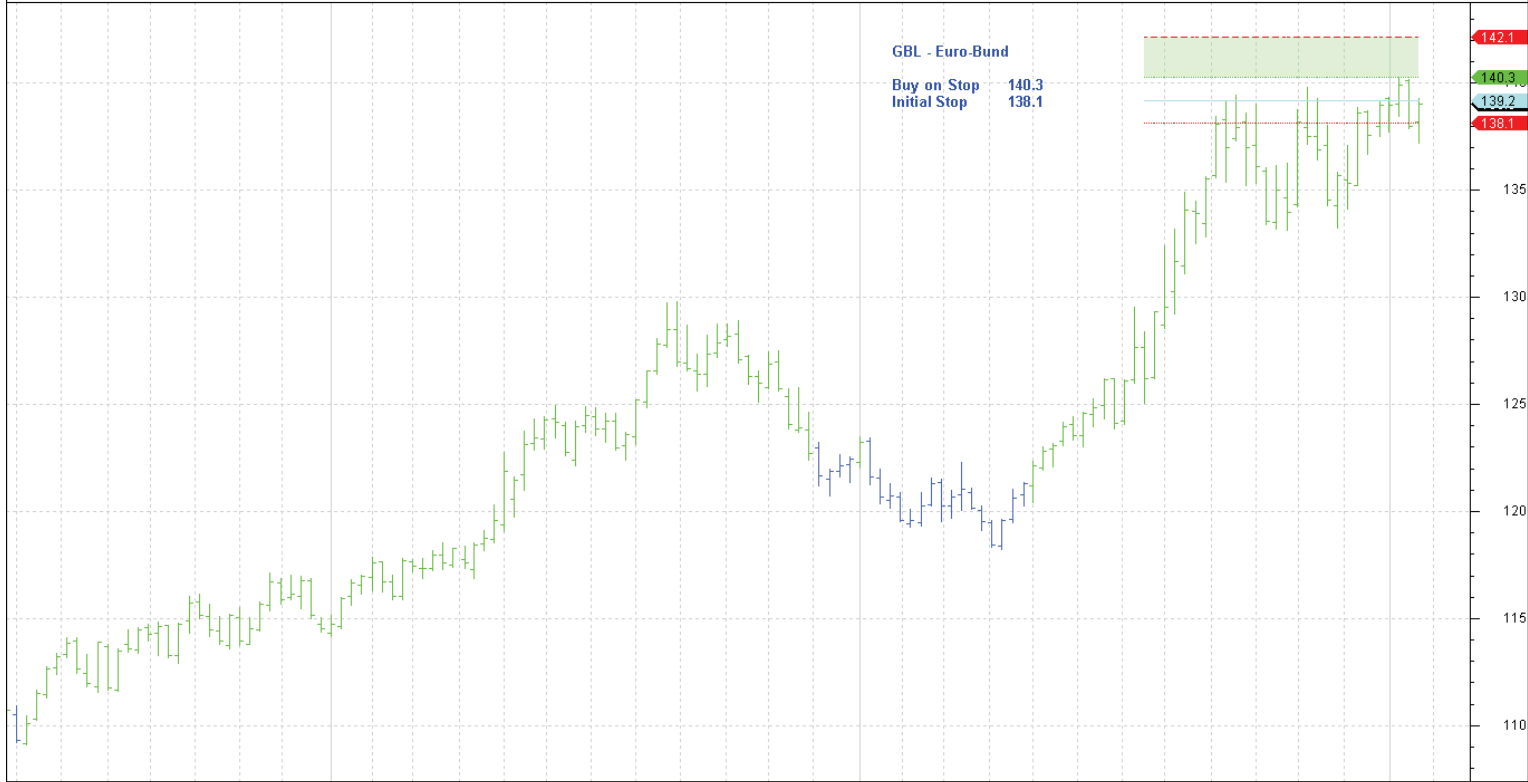
Jun Jul Aug Sep Oct Nov Dec Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec Jan Feb
2009 2010 2011 2012
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CL2_CCB Weekly CI=99.56000 O=98.34000 H=101.39000 L=97.40000 +1.23000 +1.25% CL2_CCB Weekly LW-DIPC(1.5,5,34) CL2_CCB Weekly LW-MCL(31-10-2011,103.56,5,C,C) Ma=109.50000 Mi=105.20 27-01-2012



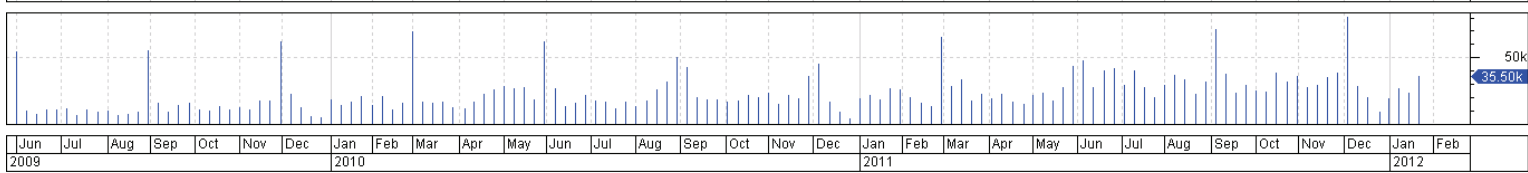
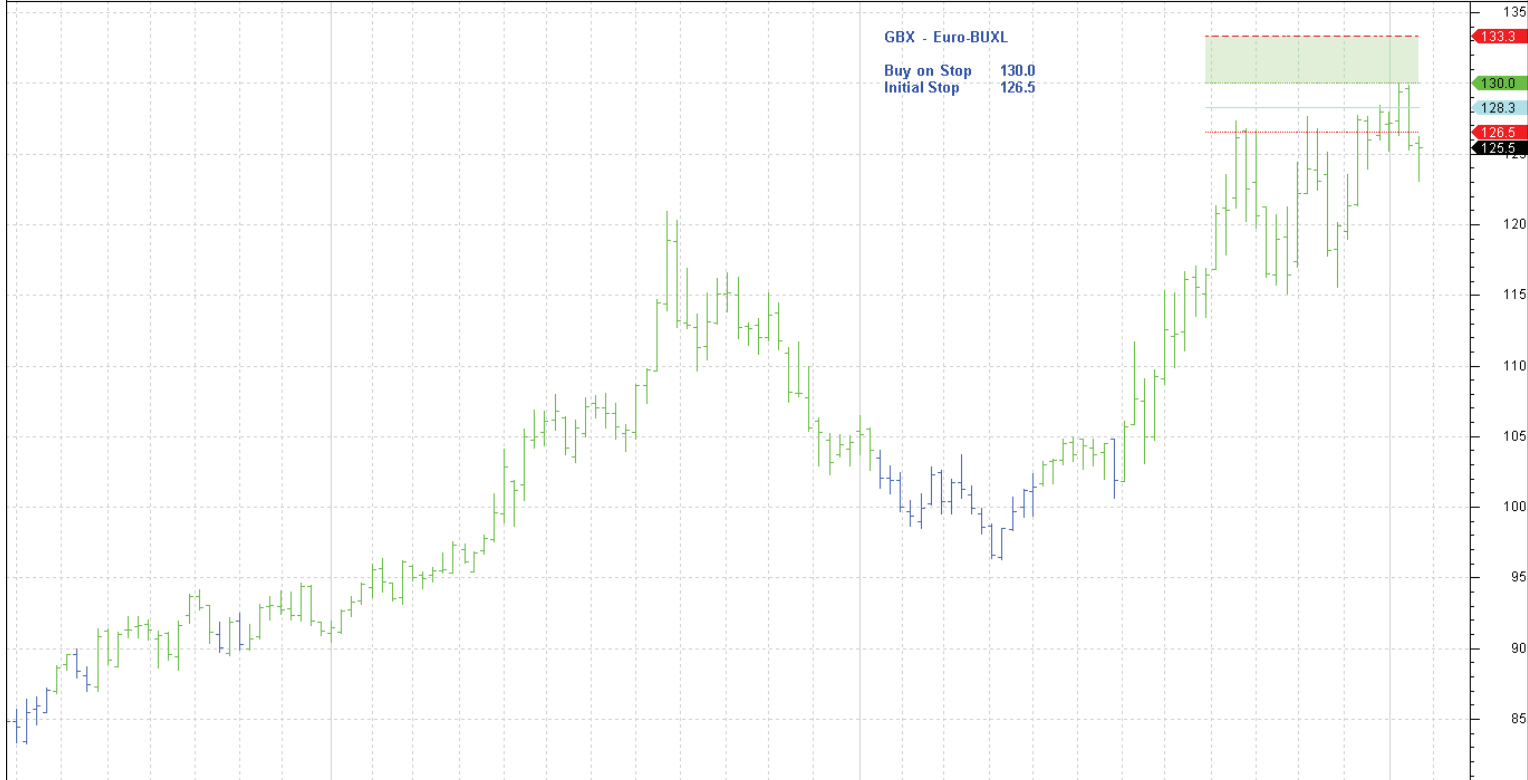
Jun Jul Aug Sep Oct Nov Dec Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec Jan Feb
2009 2010 2011 2012
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GBL4_CCB Weekly CI=139.00000 O=138.19000 H=139.26000 L=137.18000 +1.03000 +0.75% GBL4_CCB Weekly LW-DIPC(1.5,5,34) GBL4_CCB Weekly LW-MCL(11-07-2011,139.19,5,C,C) Ma=142.14000 Mi=141 27-01-2012



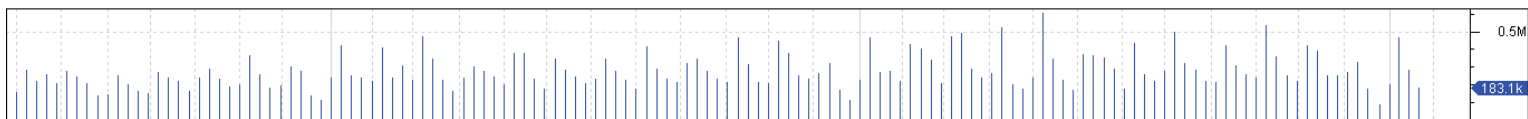
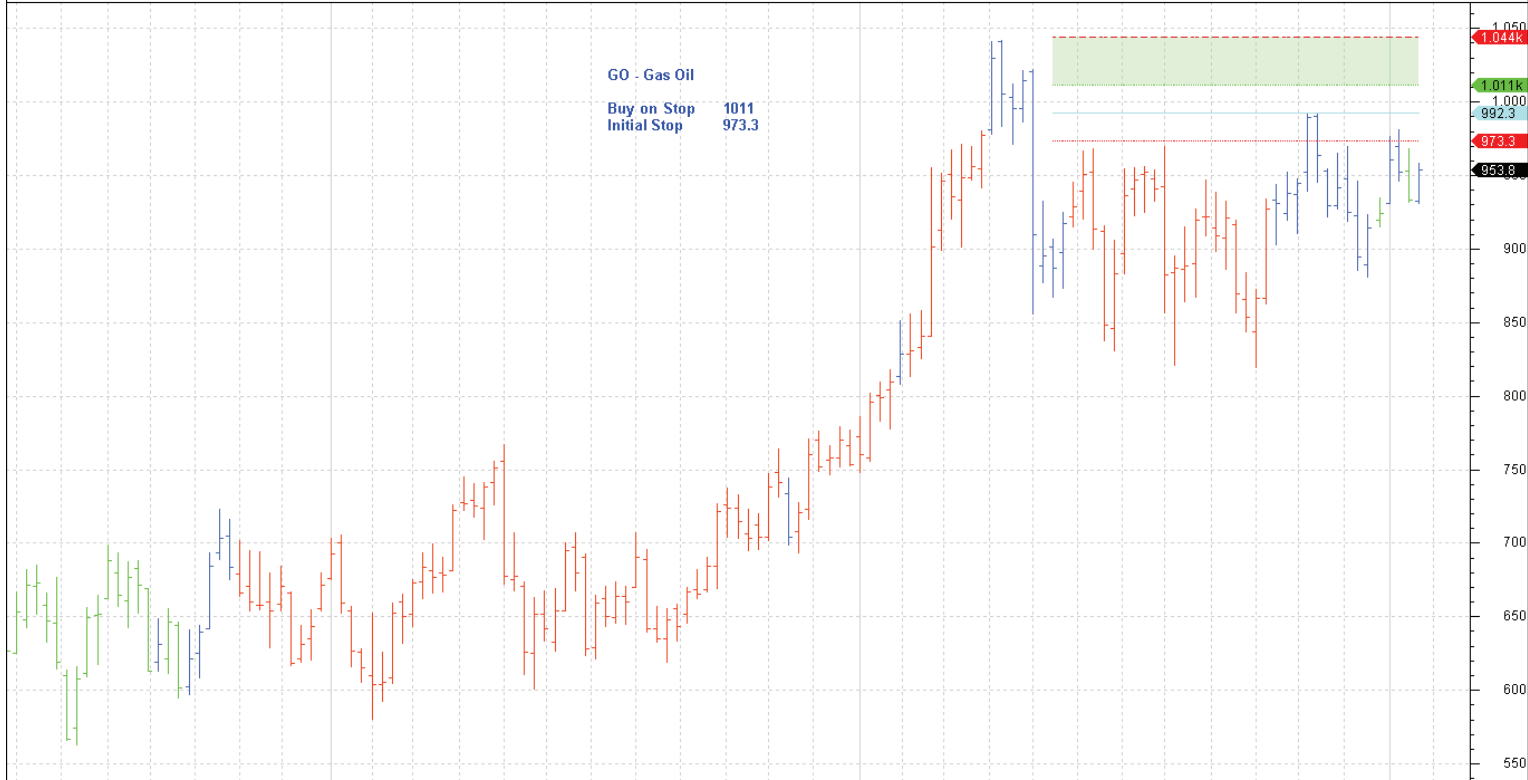
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GBX_CCB Weekly CI=125.48000 O=125.76000 H=126.22000 L=123.08000 -0.16000 -0.13% GBX_CCB Weekly LW-DIPC(1.5,5,34) GBX_CCB Weekly LW-MCL(22-08-2011,128.28,5,C,C) Ma=133.33600 Mi=131 27-01-2012



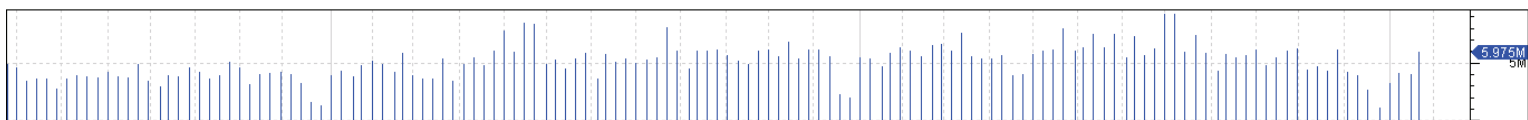
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GO_CCB Weekly CI=953.75000 O=932.50000 H=958.25000 L=931.00000 +20.75000 +2.22% GO_CCB Weekly LW-DIPC(1.5,5,34) GO_CCB Weekly LW-MCL(09-05-2011,992.25,5,C,C) Ma=1,044.00000 Mi= 27-01-2012



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TY2_CCB Weekly CI=131.71880 O=130.34380 H=131.82810 L=129.81250 +1.45320 +1.12% TY2_CCB Weekly LW-DIPC(1.5,5,34) TY2_CCB Weekly LW-MCL(01-08-2011,131.23,5,C,C) Ma=133.67378 Mi=132 27-01-2012



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