

## Week Ending 9<sup>th</sup> March 2012

Oil pulled back slightly this week, finishing off the highs of the previous week, and most other Commodities were reasonably flat.

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.

I also had the wrong dates on the 5 & 10 year Notes, they are a 6 or 12 mth contract and they expire in June.

Have a great week all

## Futures

## Currency – Euro & USD\$

Entries: E-mini S&P500

Exits: Heating Oil

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

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Stops:	Old	Action	New	Expiry
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## Rollovers

CAC-40 Index	FCE	FCEH2	Rollover	FCEK2	18-05-12
Brent Crude Oil	BC	LCOJ2	Rollover	LCOM2	16-05-12
Crude Oil – Nymex	CL	CLJ2	Rollover	CLM2	22-05-12
E-Mini S&P 500	ES	ESH2	Rollover	ESM2	15-06-12
WTI Crude Oil	WTI	WBSJ2	Rollover	WBSM2	21-05-12

## Amended

Brent Crude Oil	BC	113.748	Amend	116.7	15-03-12
Euro-BOBL	GBM	124.219	Amend	124.57	07-06-12
RBOB Gasoline	RB2	2.9234	Amend	3.133	31-05-12

## Retained

Crude Oil – Nymex	CL	102.1	Retain	102.1	20-03-12
E-Mini S&P 500	ES	1346	Retain	1346	16-03-12
Euro-Schatz	GBS	110	Retain	110	11-06-12
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
WTI Crude Oil	WTI	101.8	Retain	101.8	19-03-12
5 Year Treasury Note	FV2	122.9	Retain	122.9	29-06-12
10 Year Treasury Note	TY2	130.2	Retain	130.2	20-06-12

## Cancelled Orders

## Working Orders

Commodity	Code	Contract & Month	Direction	Entry	Stop
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Amended

FTSE 100

LFT4

FFIM2 – Jun '12

Buy

6066

5928

Retained

Commodity

Code

Contract & Month

Direction

Entry

Stop

New

Charts

