

Week Ending 16th March 2012

There were big drives down on all markets last week which have triggered a number of stop losses. Prices finished close to their closes last week after the spikes down early in the week.

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 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.

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

Have a great week all

Futures

Currency – Euro & USD\$

Entries:

Exits: E-mini S&P500, Euro-STOXX 50, 5 Year Treasury Note

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

Amended

Gas Oil	GO	974.35	Amend	975.98	12-04-12
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Retained

Brent Crude Oil	BC	116.7	Retain	116.7	16-05-12
Crude Oil – Nymex	CL	102.1	Retain	102.1	22-05-12
Euro-BOBL	GBM	124.57	Retain	124.57	07-06-12
Euro-Schatz	GBS	110	Retain	110	11-06-12
CAC-40 Index	Fce	3333.5	Retain	3333.5	18-05-12
RBOB Gasoline	RB2	3.133	Retain	3.133	31-05-12
WTI Crude Oil	WTI	101.8	Retain	101.8	21-05-12
10 Year Treasury Note TY2		130.2	Retain	130.2	20-06-12

Cancelled Orders

FTSE 100

Working Orders

Commodity	Code	Contract & Month	Direction	Entry	Stop
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Amended

Nil

Retained

Nil

Commodity	Code	Contract & Month	Direction	Entry	Stop
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New

DAX 40 – German	DAX	FDXM2 – Jun '12	Buy	7055	6896
Euro-BUND	GBL	FGBLM2 – '12	Buy	139	138.1

Charts

