

Week Ending 16<sup>th</sup> December, 2011

All major Stock Markets this week were a bit turbulent with some indecision creeping into price action

Have a great week all

## Futures

### Currency – Euro & USD\$

Entries: Nil

Exits: Nil

The Euro-Schatz didn't enter last week, and is still an active working order

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%. I will post a full description of them on the website by Monday night, this will include the minimum price movement and the value of that movement.

All 4 of them have come up as potential entries over the next few weeks, and your willingness to enter these positions will be influenced by your opinions on the short, medium and long term values of German Debt.

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

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Stops:		Old	Action	New
<b><u>Amended</u></b>				
Euro-BOBL	GBM	120.3	Amend	121.5
10 Yr Bond	YXB	95.32	Amend	95.42

## **Retained**

## **Cancelled Orders**

Heating Oil, 10 year Treasury Note

## **Working Orders**

Commodity	Code	Contract & Month	Direction	Entry	Stop
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## **Amended**

Brent Crude Oil	BC	LCOF2 – Jan '12	Buy	119.10	113.5
Euro-Bund	GBL	FGBLH2 – Mar '12	Buy	140.95	138.07
Euro-BUXL	GBX	FGBXH2– Mar '12	Buy	129.8	124.9
Long Gilt	LLG	FLGH2 – Mar '12	Buy	116.6	114.8

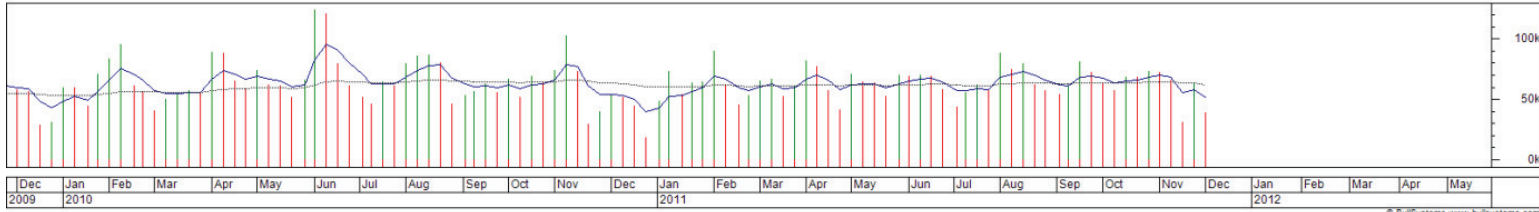
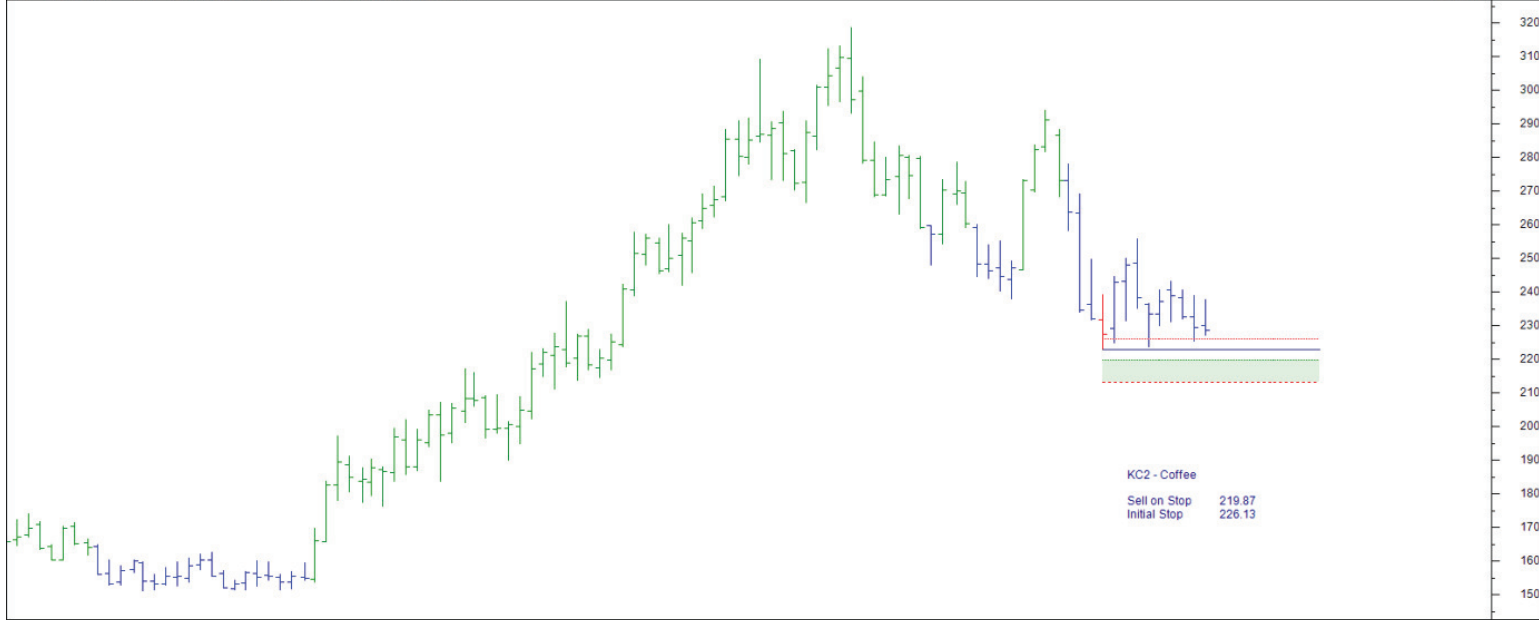
## **Retained**

Euro-BOBL	GBM	FGBMH2 – Mar '12	Buy	124.2	122.6
5 Year Treasury Note	FV2	ZFH2 – Mar '12	Buy	123.75	123.0
Gasoil	GO	FPF2 - Jan '12	Buy	1026	977

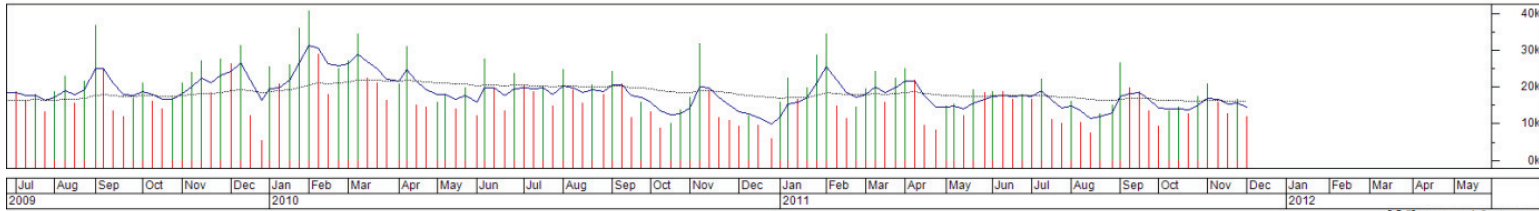
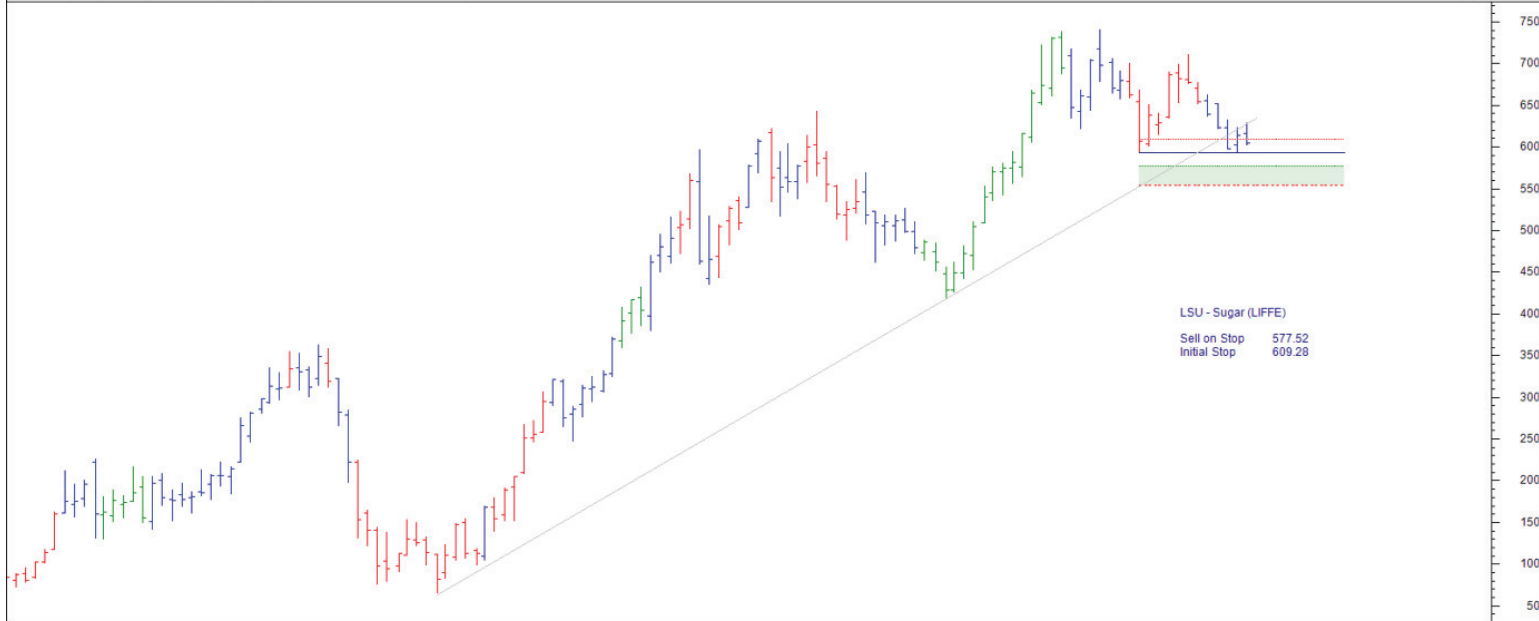
Commodity	Code	Contract & Month	Direction	Entry	Stop
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## **New**

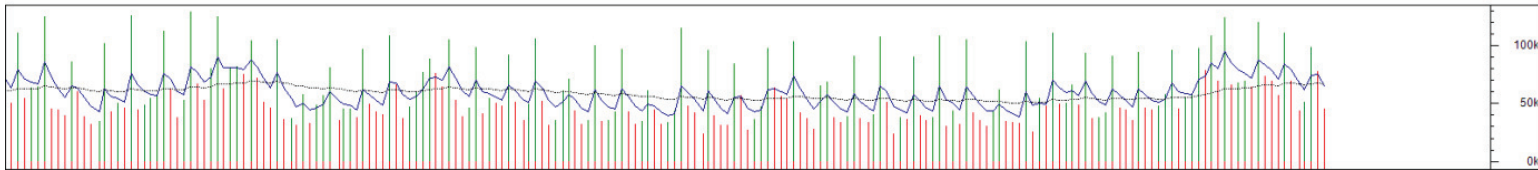
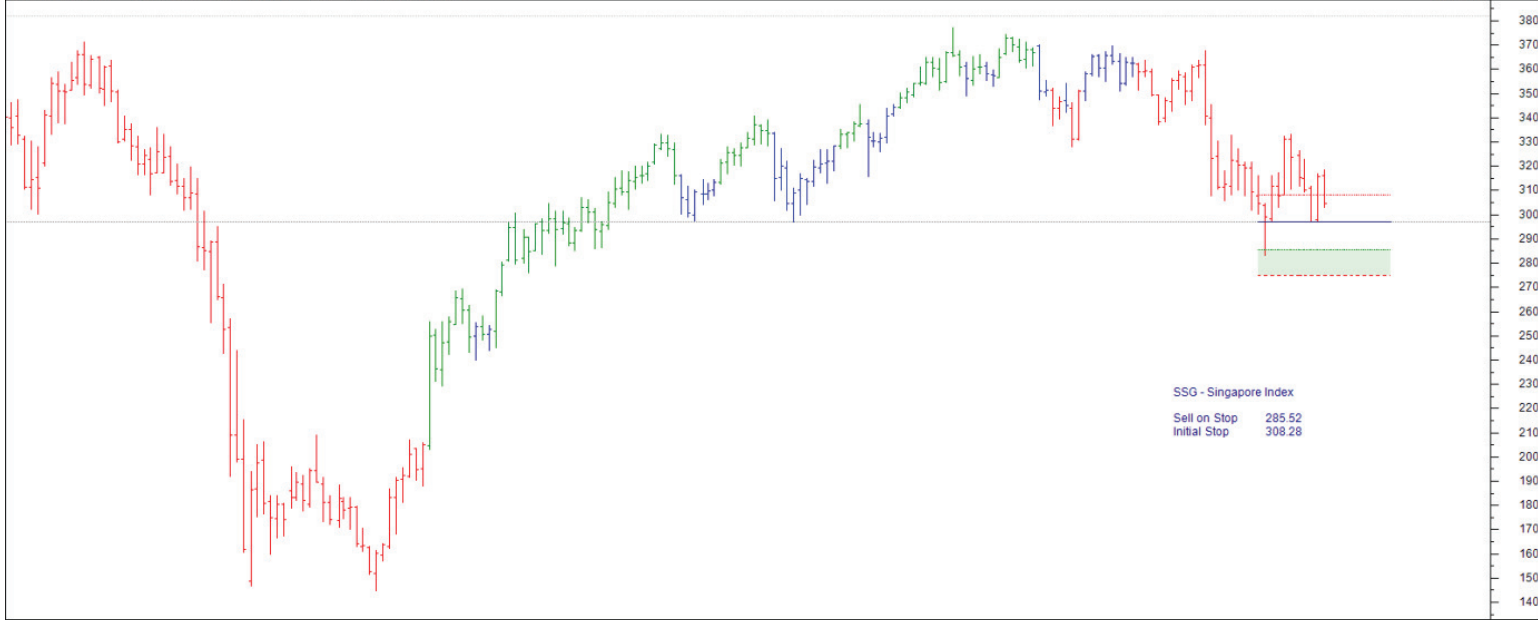
Coffee	KC	KCH2 – Mar '12	Sell	219.87	226.13
White Sugar No 5	LSU	WH2 – Feb '12	Sell	577.62	609.28
Singapore Index	SSG	SSGF2 – Jan '12	Sell	285.52	308.28



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



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2008 | 2009 | 2010 | 2011 | 2012