

Week Ending 23<sup>rd</sup> March 2012

The German Bonds all drove down hard last 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: DAX

Exits: 10 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

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Stops:	Old	Action	New	Expiry
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## Rollovers

### Amended

Brent Crude Oil	BC	116.7	Retain	118.7	16-05-12
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CAC-40 Index	Fce	3333.5	Retain	3339	18-05-12
Gas Oil	GO	975.98	Amend	996.4	12-04-12

## **Retained**

Crude Oil – Nymex	CL	102.1	Retain	102.1	22-05-12
DAX 40 – German	DAX	6896	Retain	102.1	15-06-12
Euro-BOBL	GBM	124.57	Retain	124.57	07-06-12
Euro-Schatz	GBS	110	Retain	110	11-06-12
RBOB Gasoline	RB2	3.133	Retain	3.133	31-05-12
WTI Crude Oil	WTI	101.8	Retain	101.8	21-05-12

## **Cancelled Orders**

Euro-BUND

## **Working Orders**

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

Nil

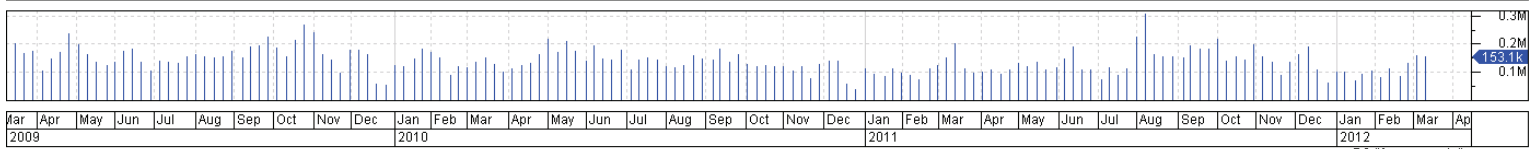
## **Retained**

Nil

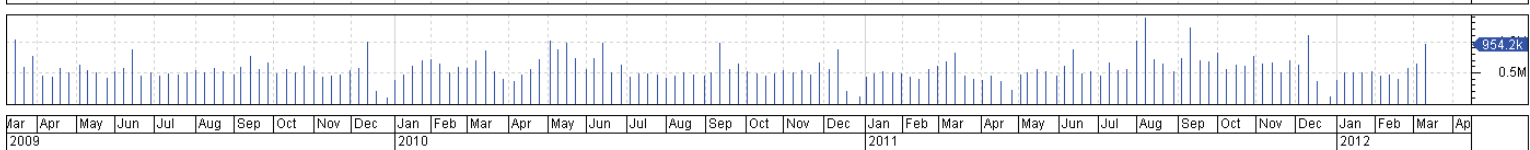
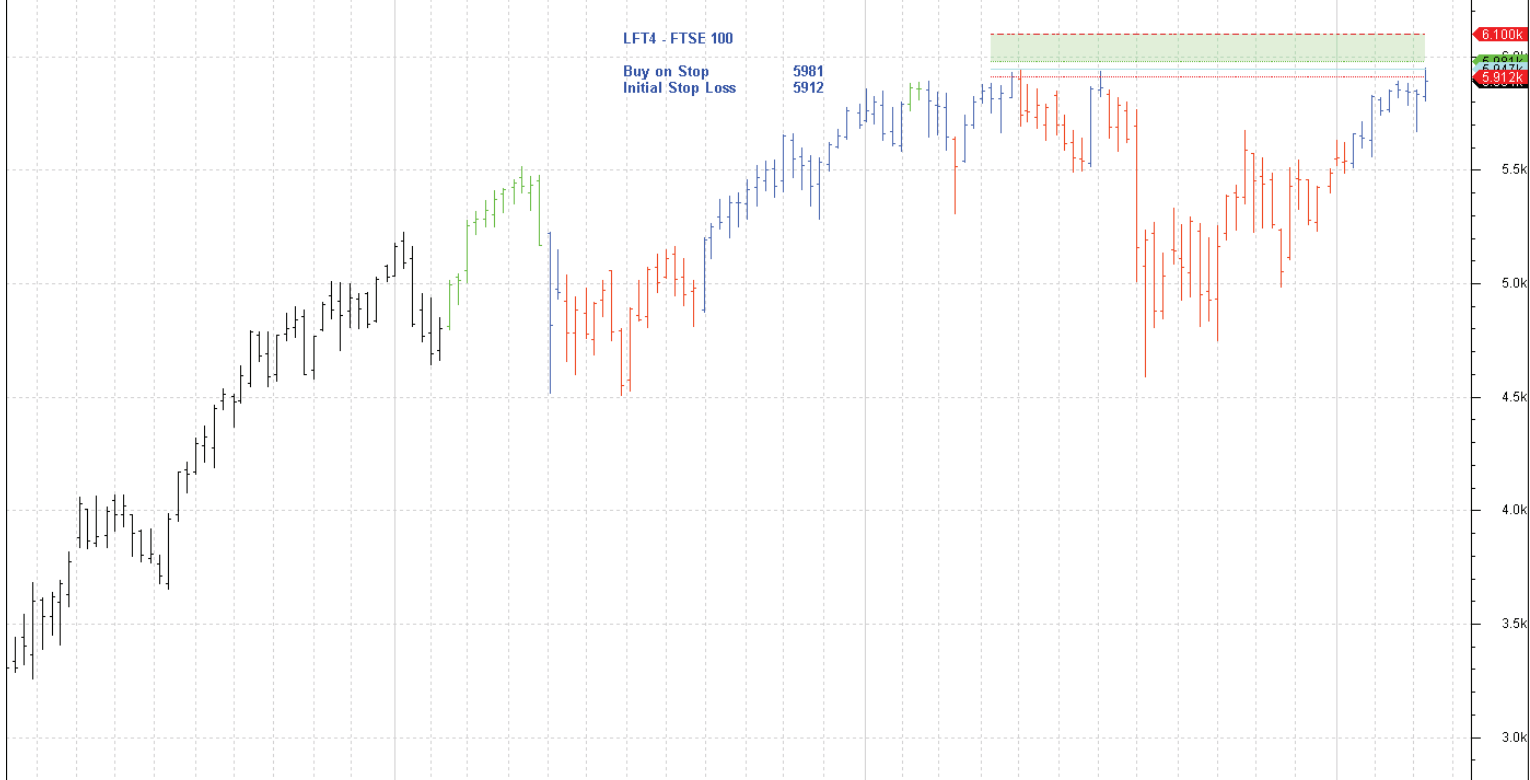
## **New**

E-Mini S&P Mid 400	EMD	EMDM2 – Jun '12	Buy	1024	1003
FTSE 100	LFT4	FFIM2 – Jun '12	Buy	5981	5912

## **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 Apr  
 2009 2010 2011 2012



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