

Week Ending 23rd December, 2011

There were a lot of good sized pullbacks this week as most markets retreated.

Have a great week all

Futures

Currency – Euro & USD\$

Entries: Coffee, Long Gilt, Euro BOBL, Euro-Schatz

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

Stops:	Old	Action	New
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Amended

Euro-BOBL 10 Yr Bond	GBM YXB	121.5 95.32	Amend Amend	122,2 95.90
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Retained

Coffee	KC	226.13	Retain	226.13
Euro-Schatz	GBS	110	Retain	110
Euro-BOBL	GBM	122.6	Retain	122.6
Long Gilt	LLG	114.8	Retain	114.8

Cancelled Orders

Brent Crude

Working Orders

Commodity	Code	Contract & Month	Direction	Entry	Stop
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Amended

5 Year Treasury Note	FV2	ZFH2 – Mar '12	Buy	123.5	123.2
Euro-Bund	GBL	FGBLH2 – Mar '12	Buy	140.7	137.6
Euro-BUXL	GBX	FGBXH2– Mar '12	Buy	131.3	125.3
Gasoil	GO	FPF2 - Jan '12	Buy	1026	977.7
White Sugar No 5	LSU	WH2 – Feb '12	Sell	579.3	607.5
Singapore Index	SSG	SSGF2 – Jan '12	Sell	286.8	307

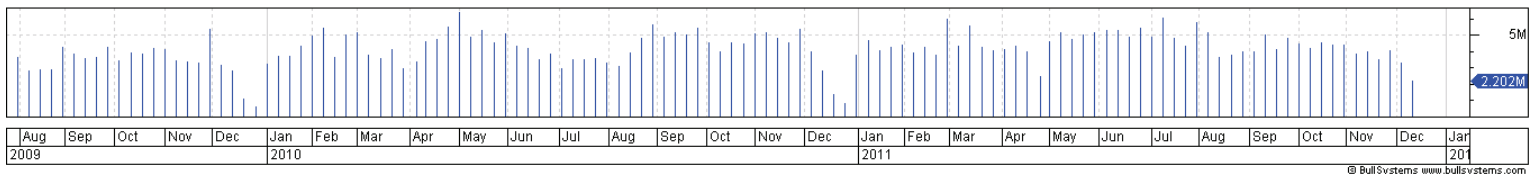
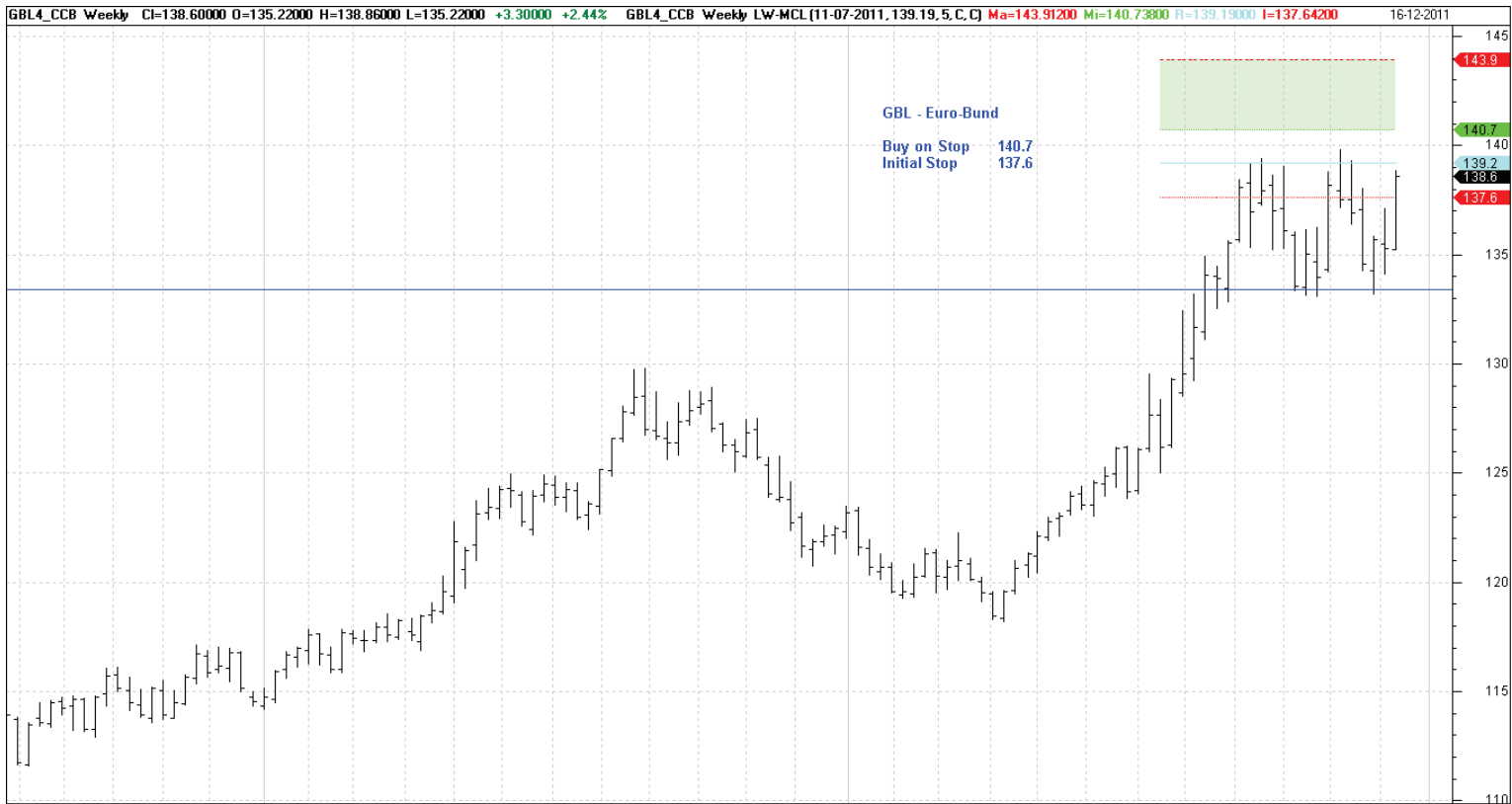
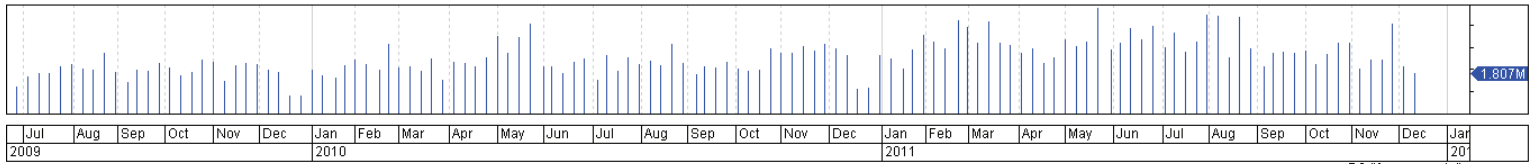
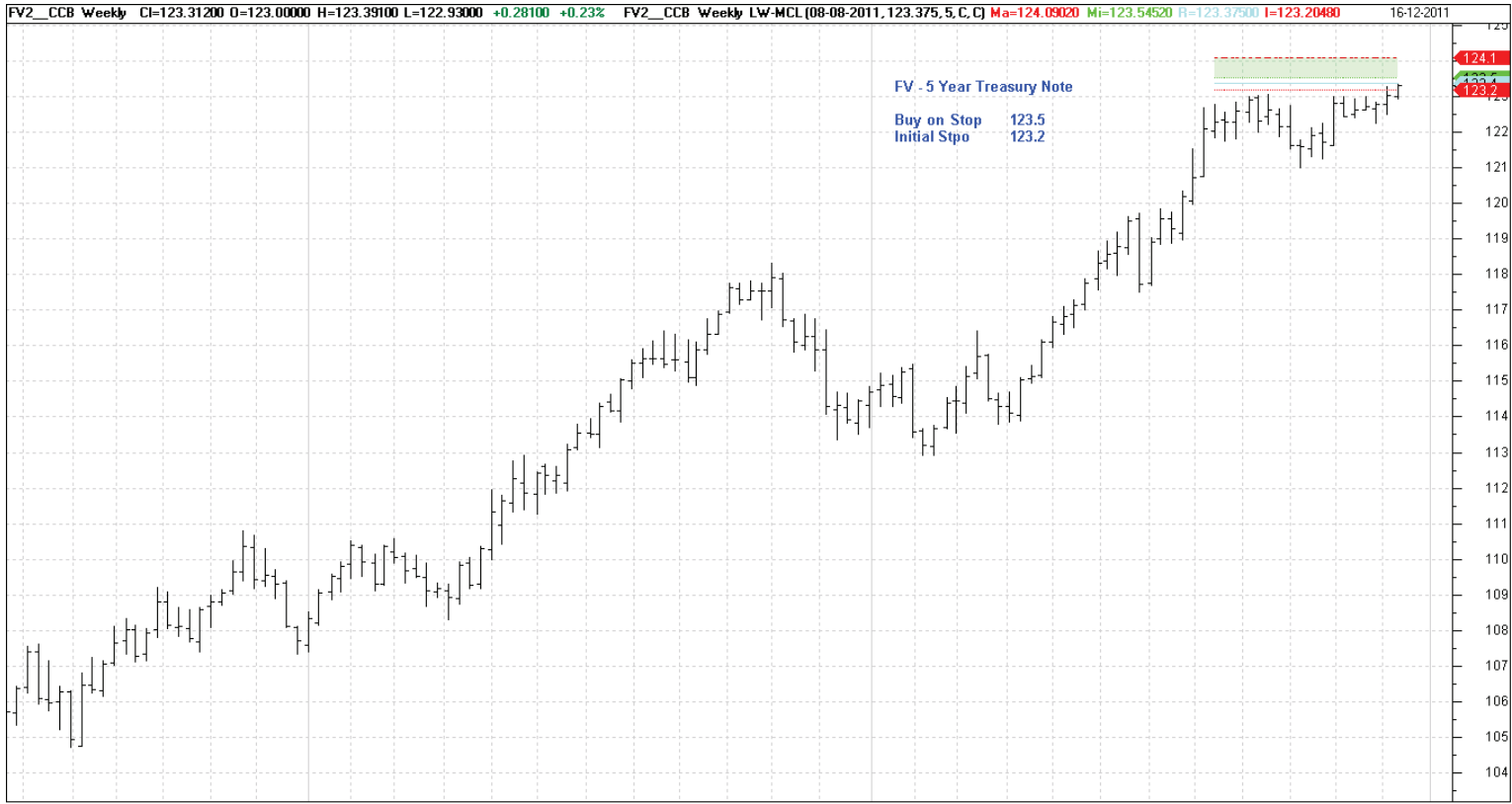
Retained

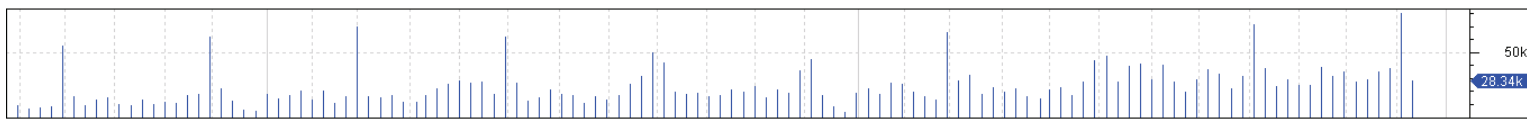
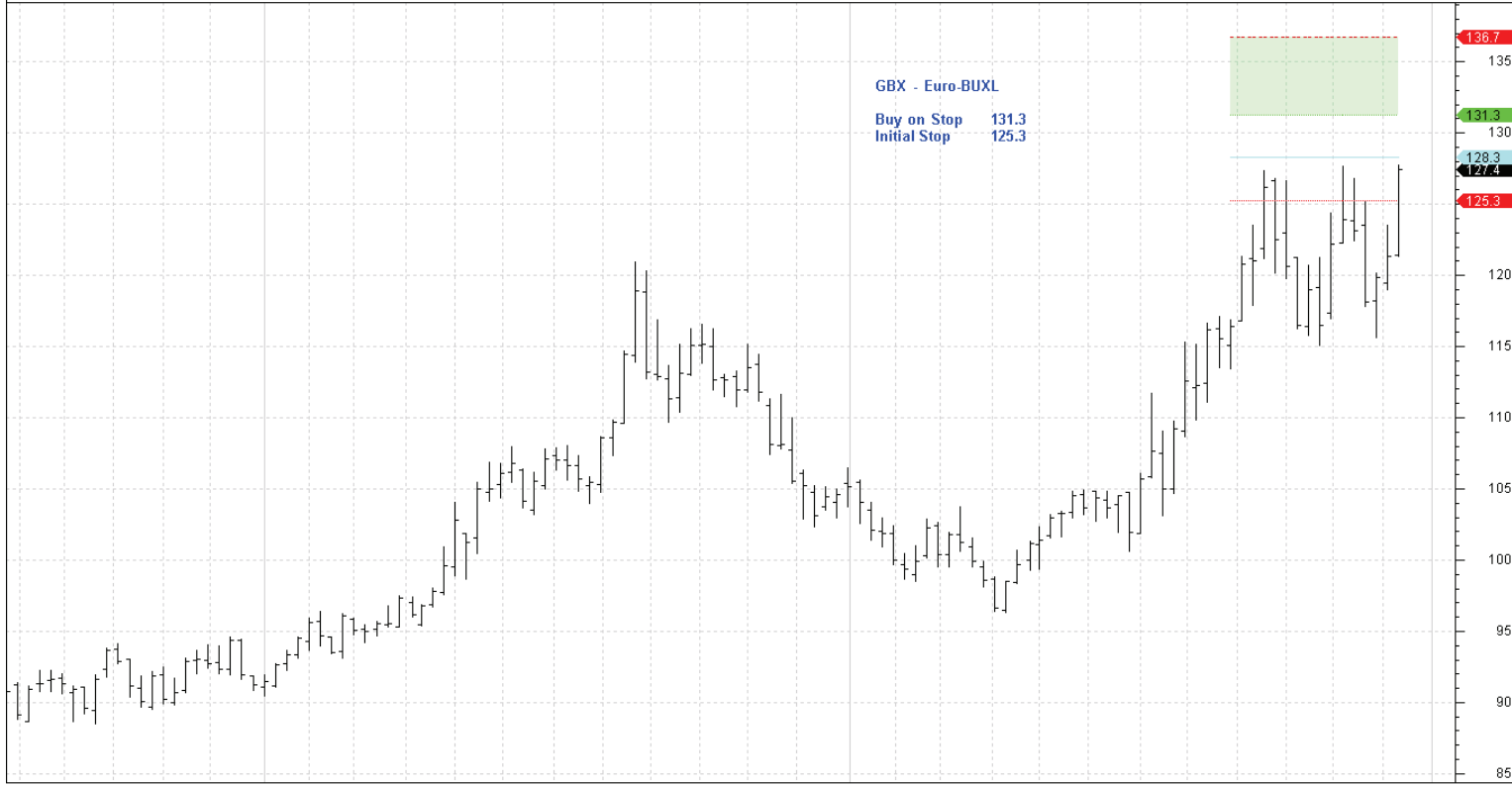
Commodity	Code	Contract & Month	Direction	Entry	Stop
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New

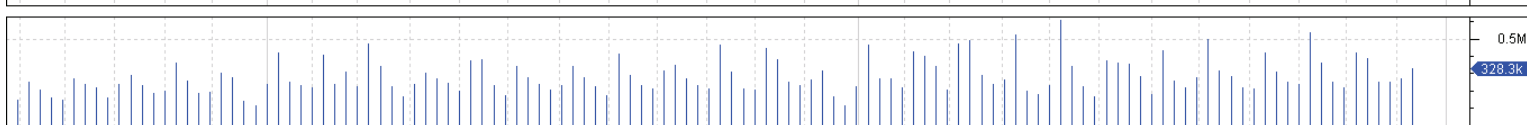
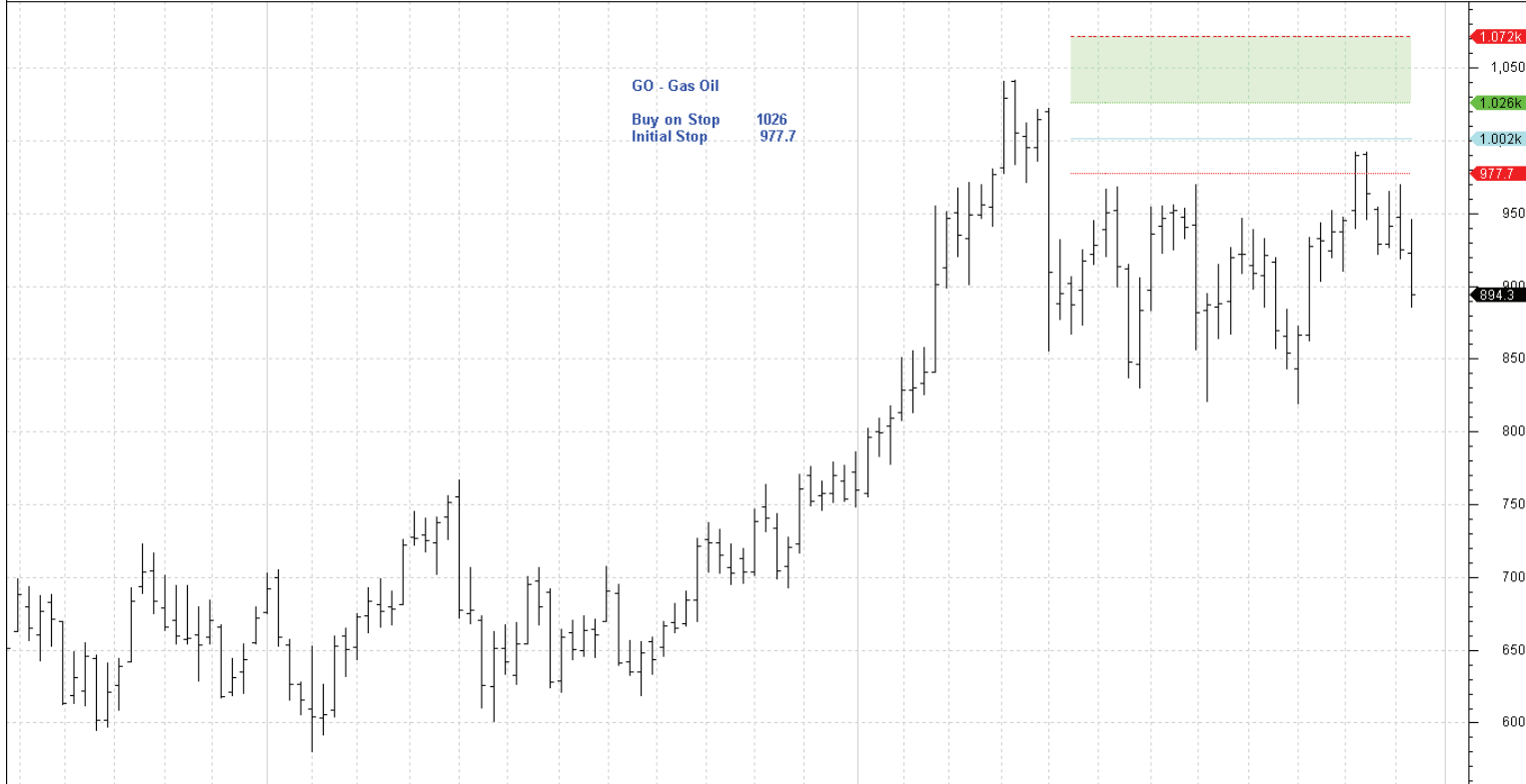
Nil

Charts

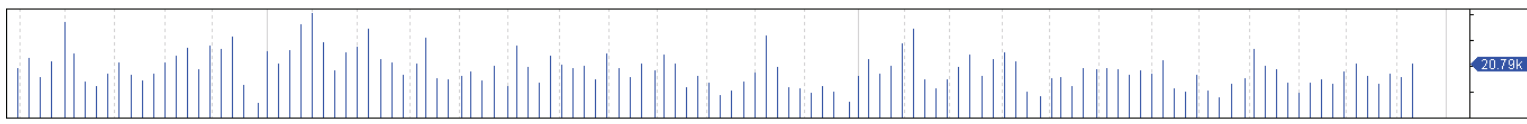
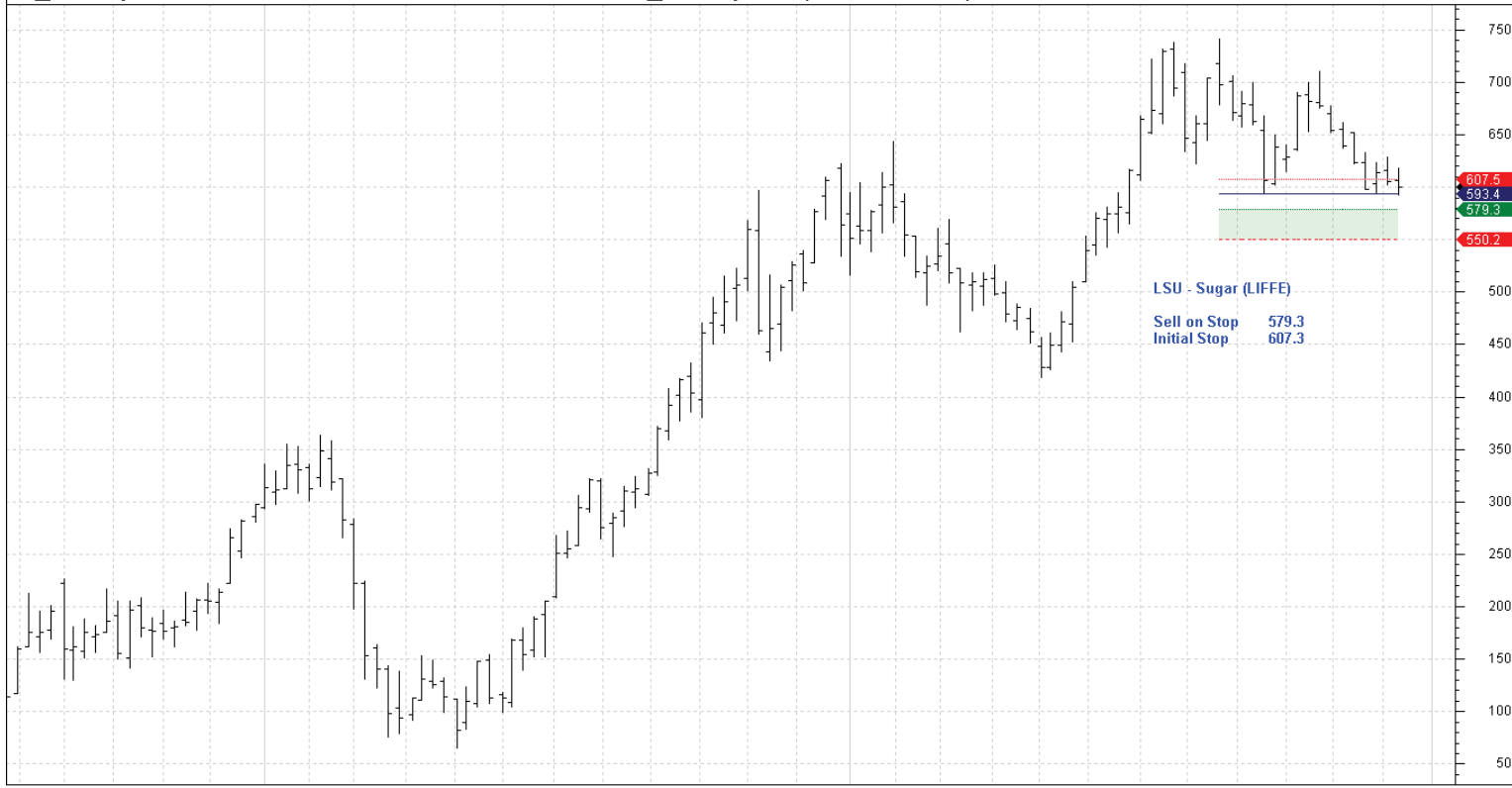




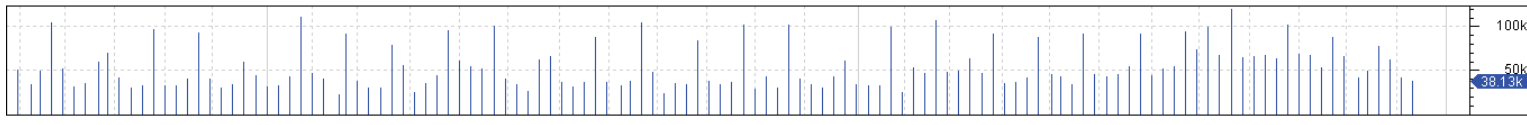
Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	
2009					2010												2011													2011



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