

FUTURES WEEKLY REPORT

Week Ending Friday 1st March 2013

Currencies – EUR, GBP, USD

We need to Rollover the RBOB contract this week. A rollover is merely selling the current contract at Market and buying the future contract at market and then setting a new Stop Loss for the new contract

Entries:

Exits:

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:

ROLLOVERS: Code	Contract	OLD	ACTION	NEW	EXPIRY
RBOB Gasoline RB	RBH3		Rollover	RBK3	30-04-13

Sell RBH3 at market, then buy RBK3 at market, and set the Stop as detailed below

STOPS:	Code	Contract	OLD	ACTION	NEW	EXPIRY
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Amended

RBOB Gasoline RB	RBK3	291.1	Set	RBK3	300.8	30-04-13
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Retained

Brent Crude	BC	LCOJ3	112.23	Retain	112.23	14-03-13
FTSE 100L	TF4	FFIM3	6065	Retain	6065	21-06-13

WORKING ORDERS:

CANCELLED ORDERS:

Copper, Nasdaq 100 In

Name	Code	Contract	Direction	Entry	Stop Loss	Expiry
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Amended

Sugar #11	SB	SBH3 - Mar 13	Sell	17.60	18.52	28-02-13
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Retained

NEW ORDERS:

<i>Name</i>	<i>Code</i>	<i>Contract</i>	<i>Direction</i>	<i>Entry</i>	<i>Stop Loss</i>	<i>Expiry</i>
Cotton	CT	CTK3 - May 13	Buy	86.65	83.35	08-05-13

CHARTS:

