

Week Ending 10th February 2012

Again, last week was relatively quiet with very little fluctuation at all.

Have a great week all

Futures

Currency – Euro & USD\$

Entries: 10-Year Treasury Note

Exits:

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%.

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

10 Yr Bond	YXB	95.90	Retain	95.97
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Retained

Euro-BOBL	GBM	124	Retain	124
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Euro-Schatz	GBS	110	Retain	110
5 Year Treasury Note	FV2	122.9	Retain	122.9
10 Year Treasury Note	TY2	130.2	Retain	130.2

Cancelled Orders

Euro-BUXL

Working Orders

Commodity	Code	Contract & Month	Direction	Entry	Stop
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Amended

Brent Crude Oil	BC	LCOH2 – Mar '12	Buy	117.6	112.2
Crude Oil – Nymex	CL	CKH2 – Mar '12	Buy	105.4	101.7
Euro-Bund	GBL	FGBLH2 – Mar '12	Buy	140.1	138.3
Gas Oil	GO	FPH2 – Mar '12	Buy	1010	974.1
WTI Crude Oil	WTI	WBSH2 – Mar '12	Buy	105.4	101.8

Retained

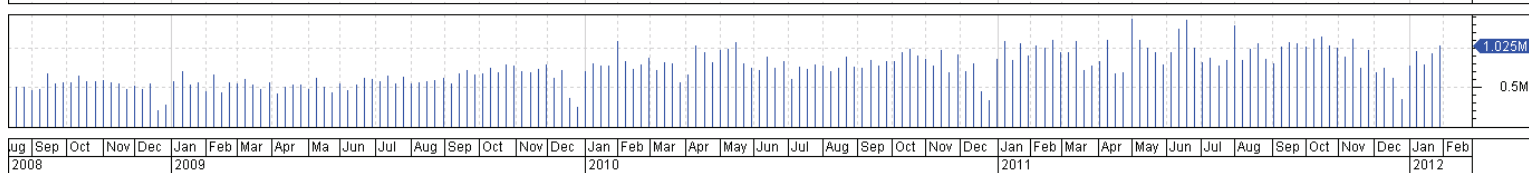
Commodity	Code	Contract & Month	Direction	Entry	Stop
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New

EuroStoxx 50 Ind	ESX	FESXH2 – Mar '12	Buy	2548.4	2391.2
CAC-40 Index	Fce	FCEH2 – Mar '12	Buy	3466.1	3247.2

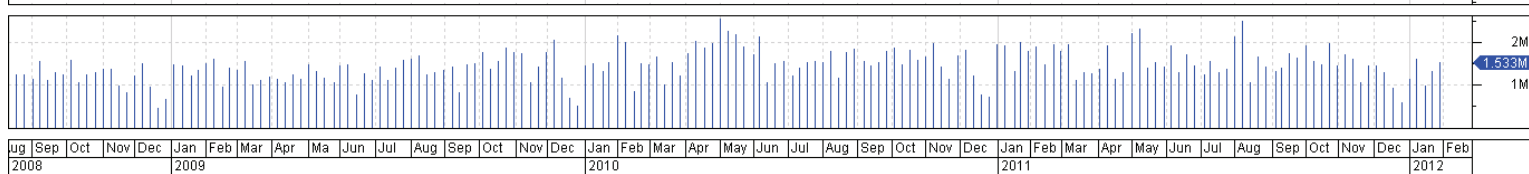
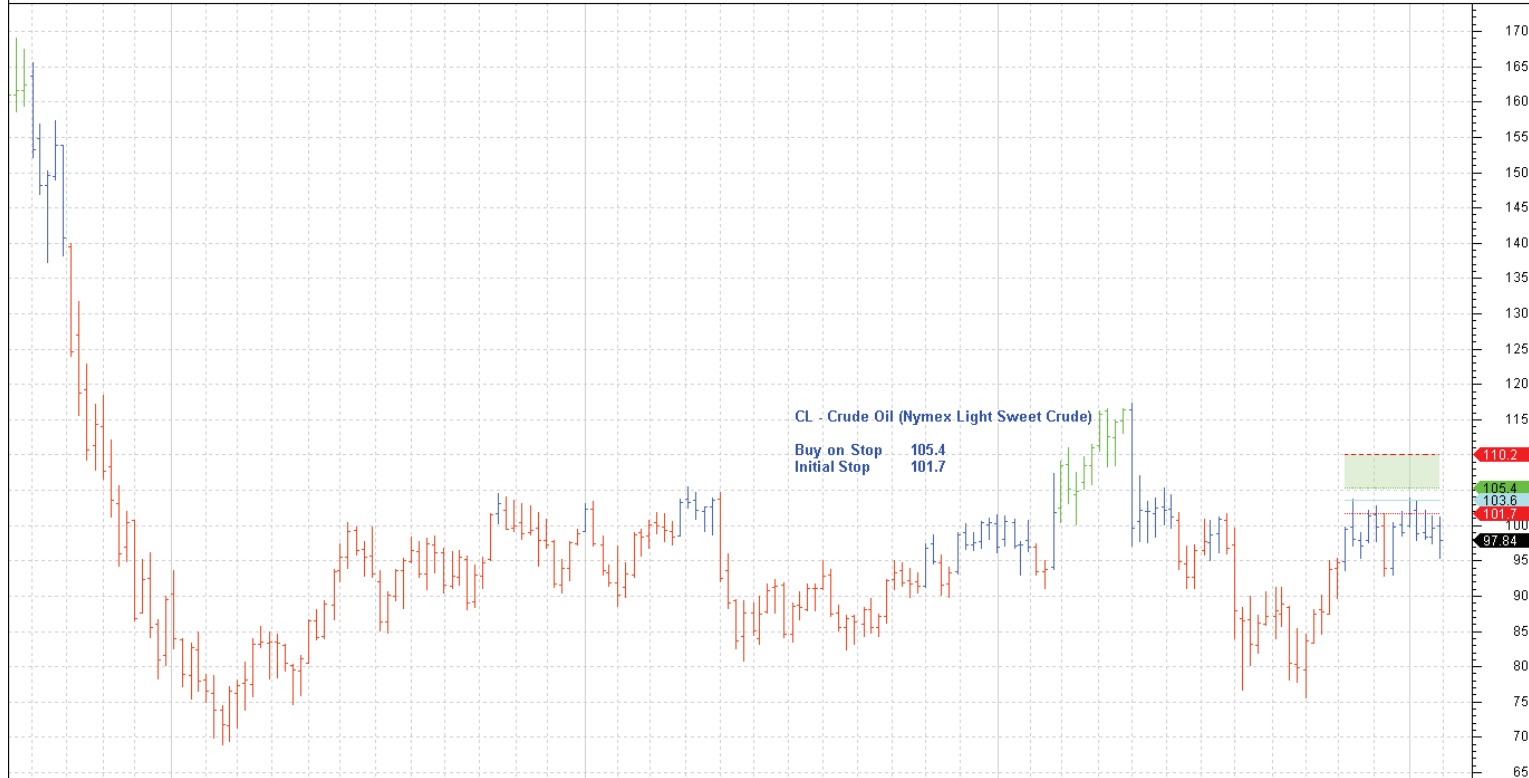
Charts

145
140
135
130
125
120
117.6
114.9
112.2
110
105
100
95
90
85
80
75
70
65
60
55
50
45

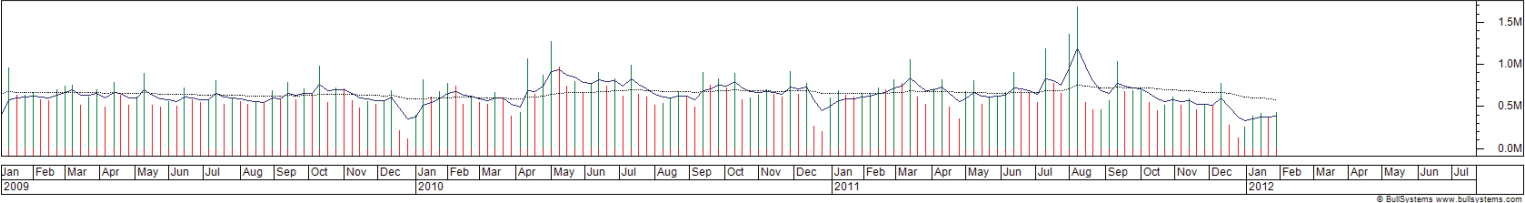
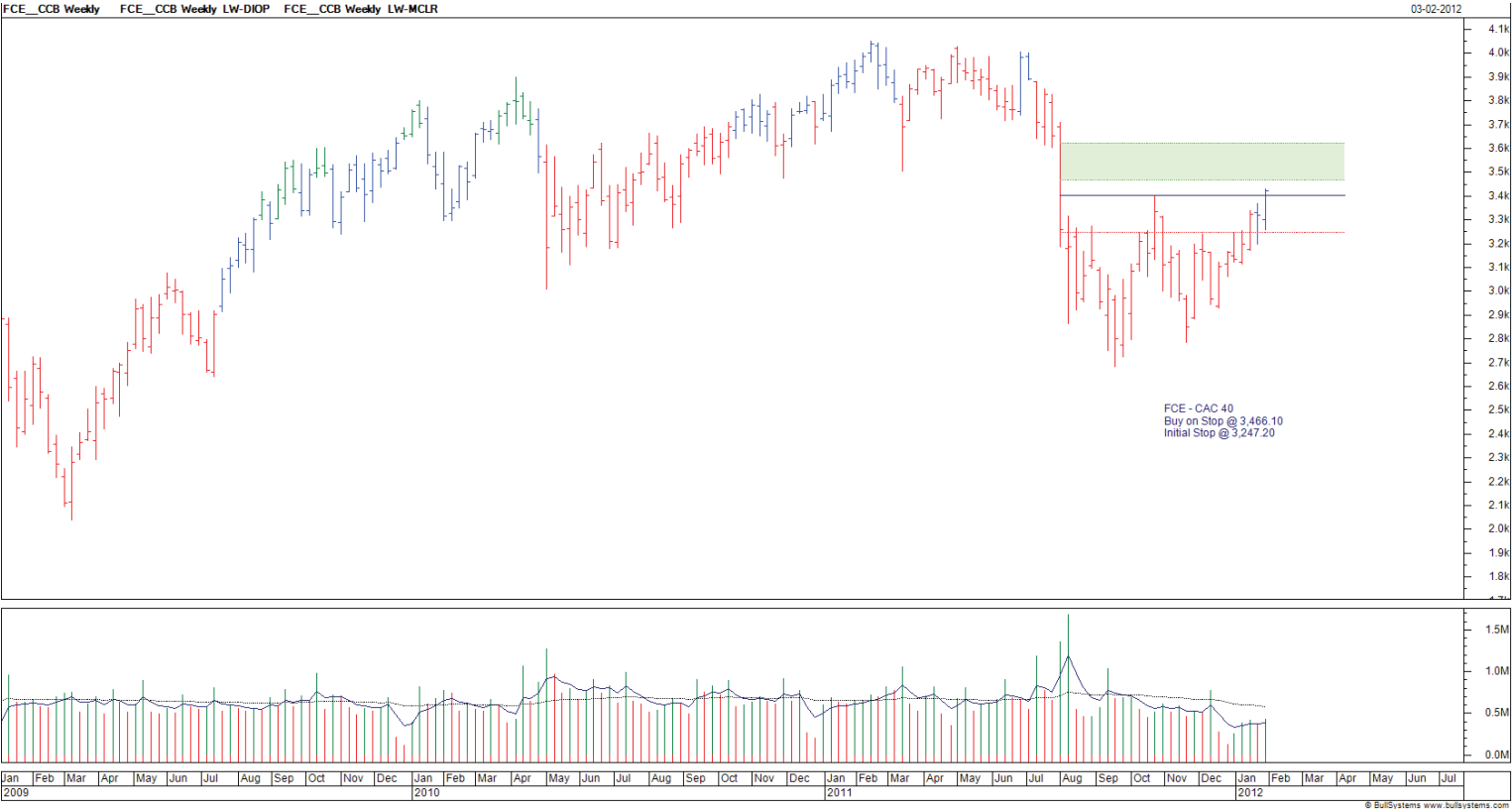
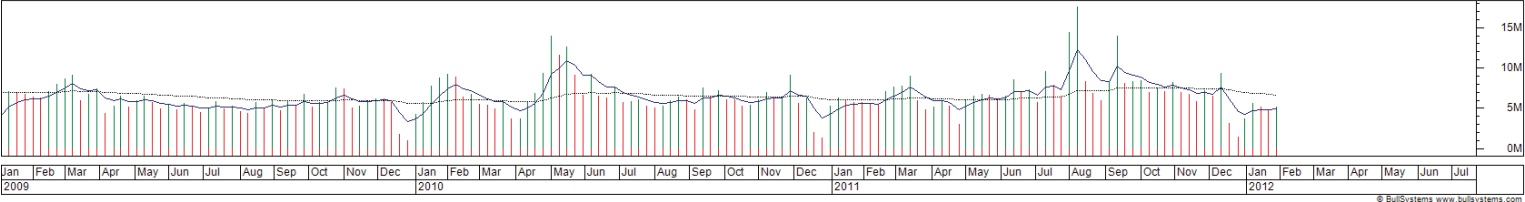
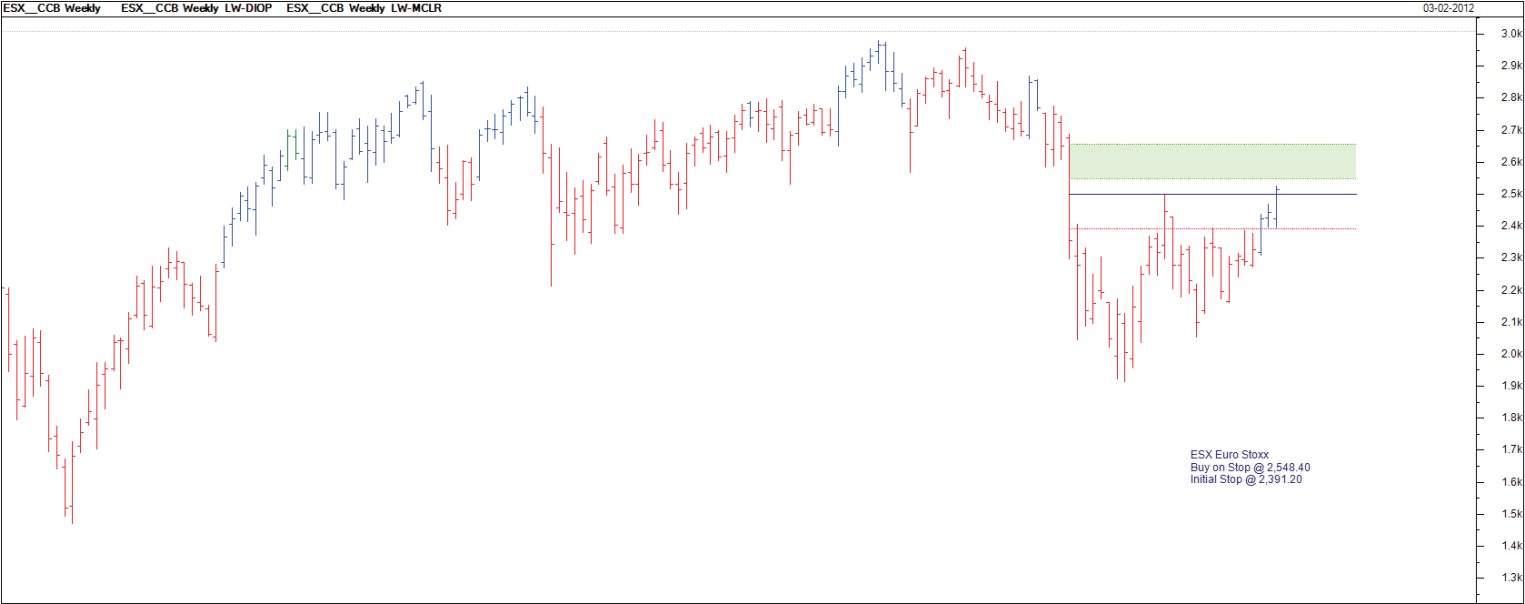


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170
165
160
155
150
145
140
135
130
125
120
115
110.2
105.4
103.6
101.7
97.84
95
90
85
80
75
70
65

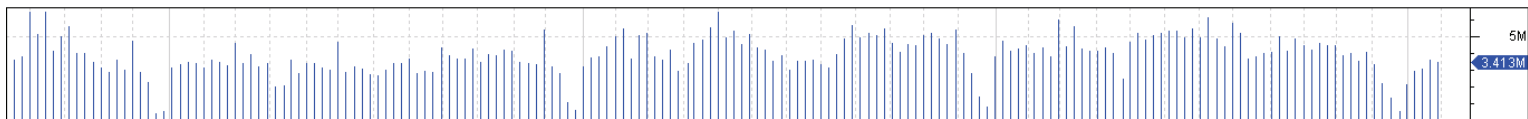
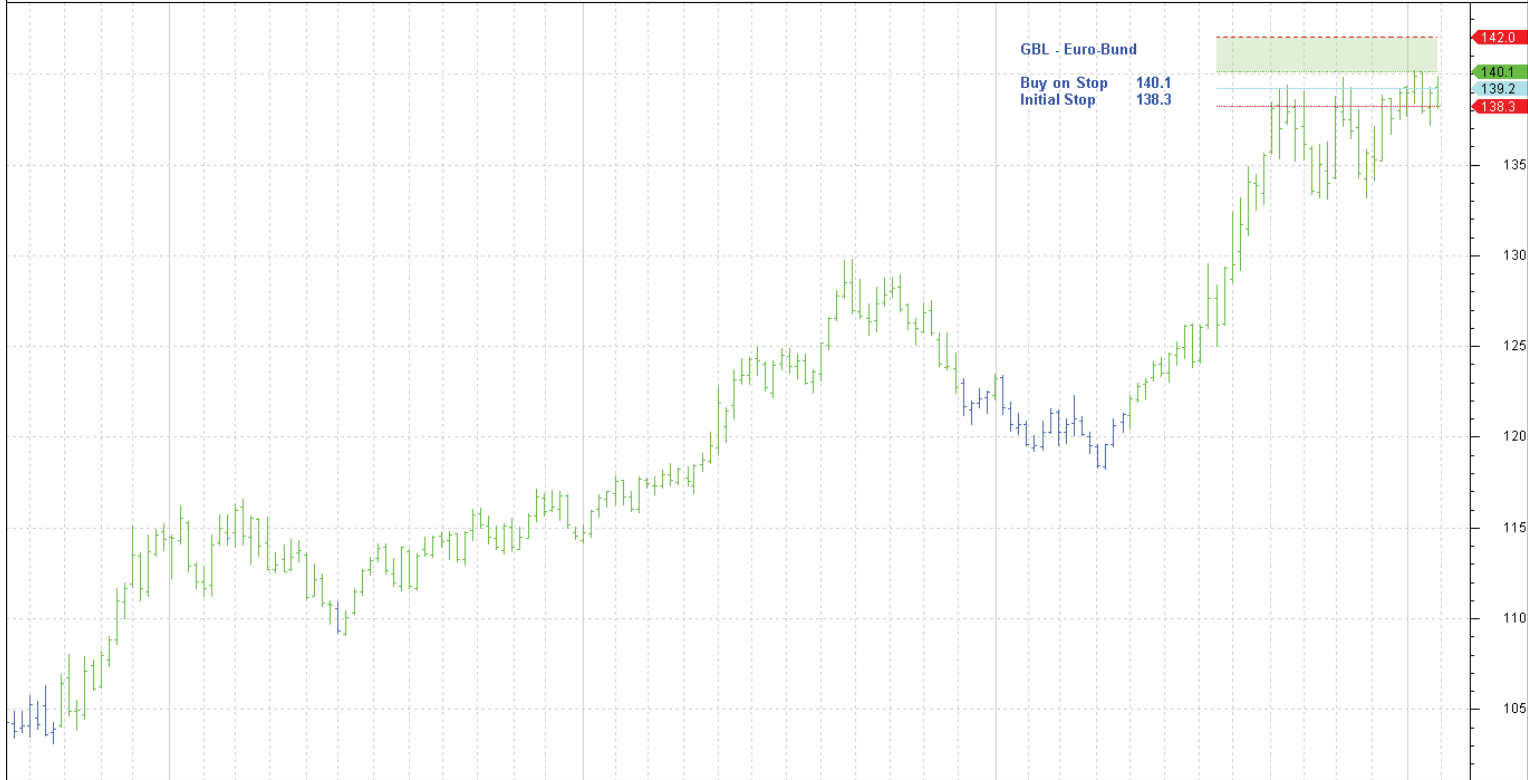


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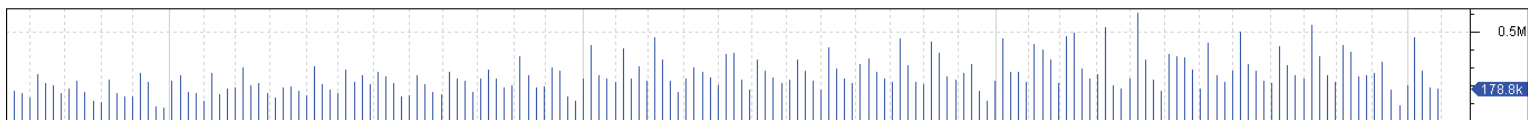
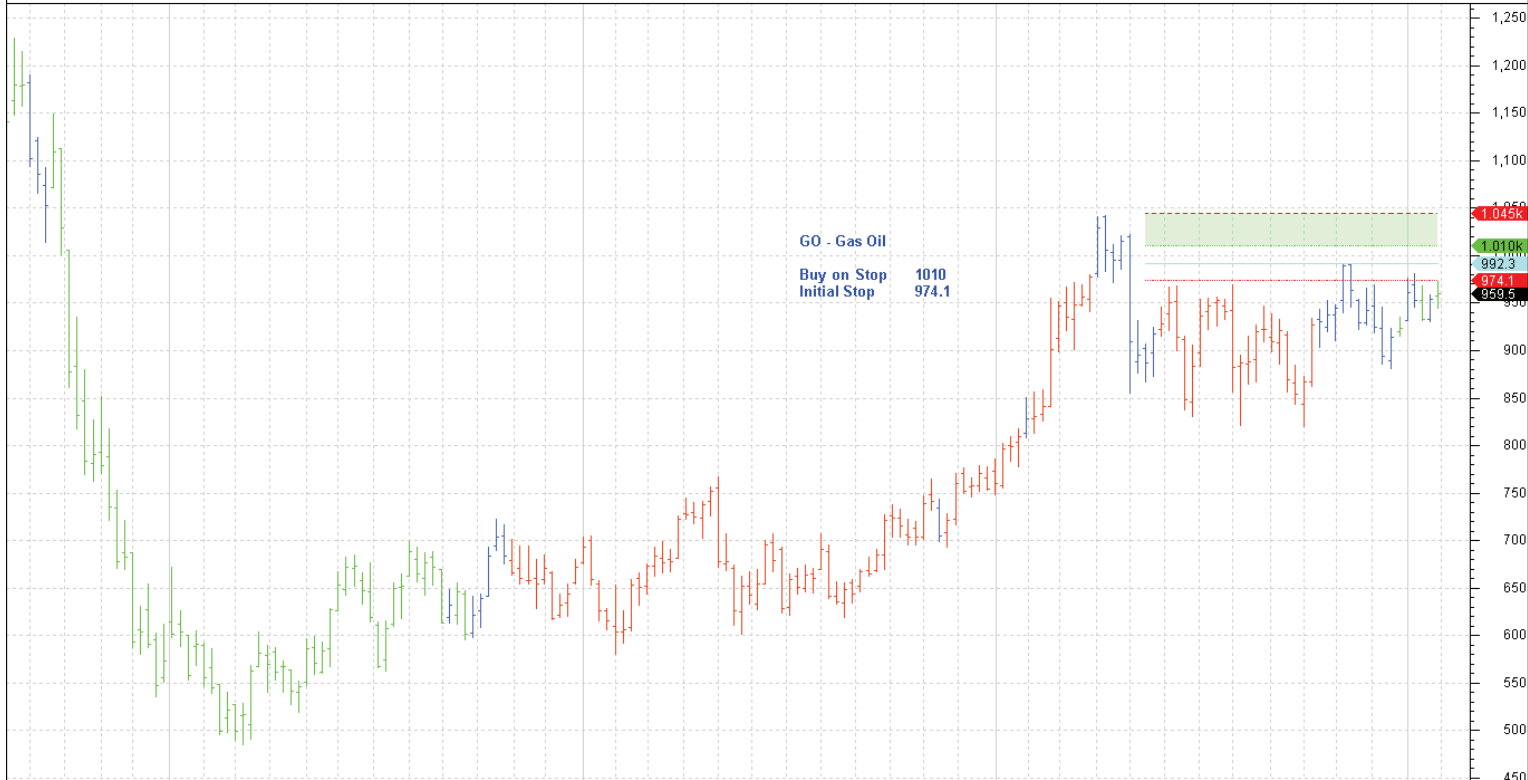
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ug Sep Oct Nov Dec Jan Feb Mar Apr Ma Jun Jul Aug Sep Oct Nov Dec Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec Jan Feb 2008 2009 2010 2011 2012

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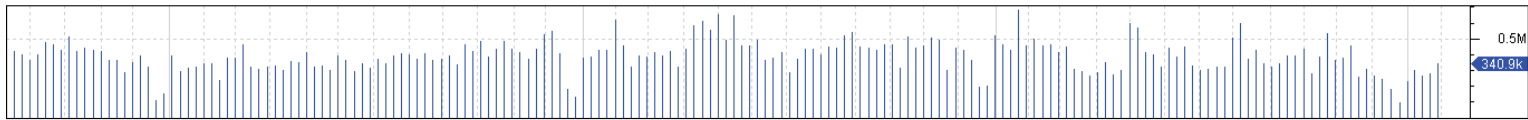
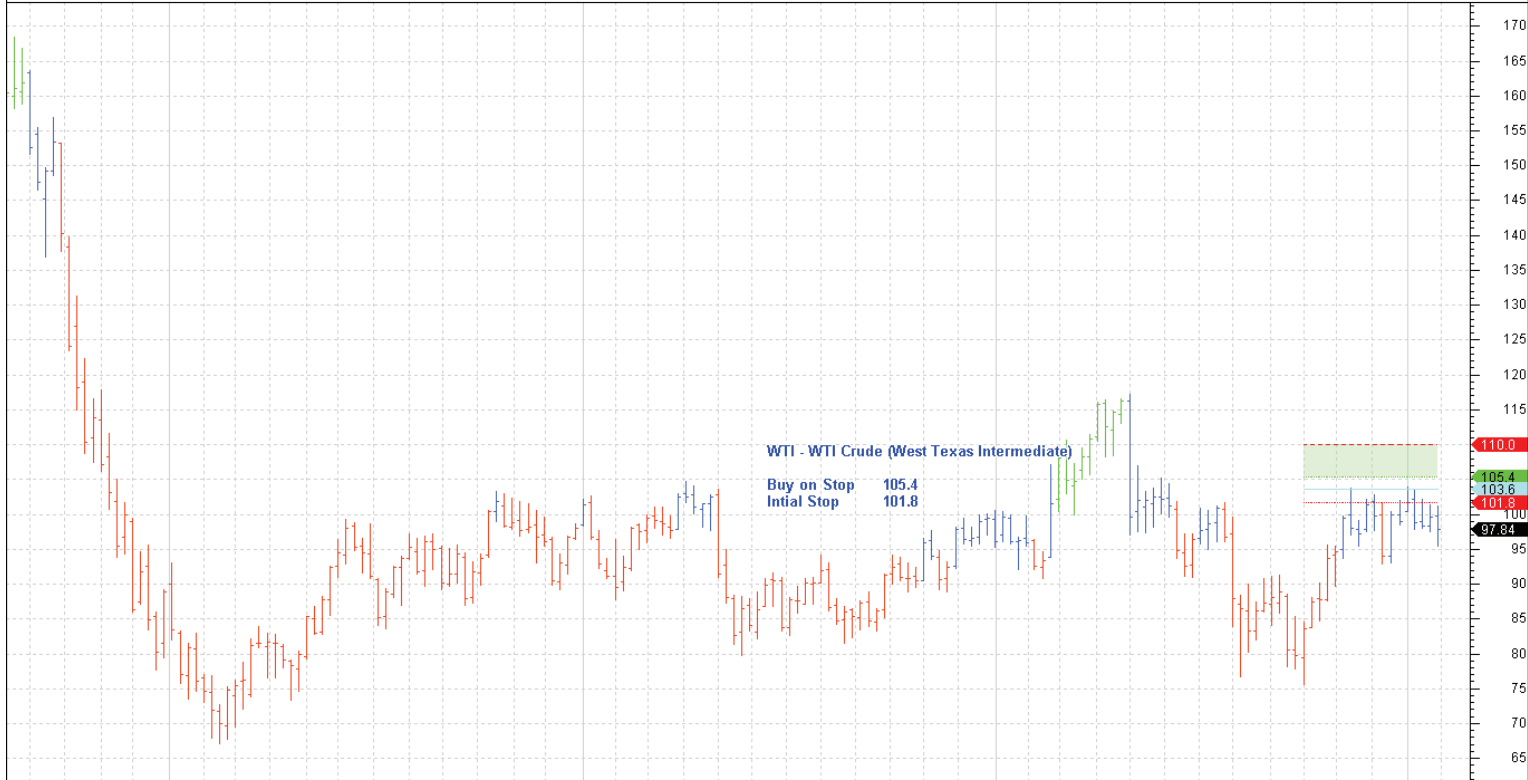
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ug Sep Oct Nov Dec Jan Feb Mar Apr Ma Jun Jul Aug Sep Oct Nov Dec Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec Jan Feb 2008 2009 2010 2011 2012

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WT_CCB Weekly CI=97.84000 O=99.81000 H=101.28000 L=95.43000 -1.72000 -1.73% WT_CCB Weekly LW-DIPC(1.5,5,34) WT_CCB Weekly LW-MCL(26-09-2011,103.58,5,C,C) Ma=110.04200 Mi=105.39 03-02-2012



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 Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec Jan Feb
2008 2009 2010 2011 2012