

## Week Ending 24<sup>th</sup> February 2012

There were some strong upward moves last week, with Oil being prominent in these moves, but some of the major Indices are showing good strength as well.

Have a great week all

### Futures

### Currency – Euro & USD\$

Entries: RBOB Gasoline

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

Change Contract Specifications

### Open Positions

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Stops:	Old	Action	New
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### Amended

### Retained

Brent Crude Oil	BC	112.2	Retain	112.2
Euro-BOBL	GBM	124	Retain	124
Euro-Schatz	GBS	110	Retain	110
RBOB Gasoline	RB2	2.8518	Retain	2.8518
5 Year Treasury Note	FV2	122.9	Retain	122.9
10 Year Treasury Note	TY2	130.2	Retain	130.2

## Cancelled Orders

Nil

## Working Orders

Commodity	Code	Contract & Month	Direction	Entry	Stop
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## Amended

Crude Oil – Nymex	CL	CKJ2 – Apr '12	Buy	105.3	102.1
EuroStoxx 50 Ind	ESX	FESXM2 – Jun '12	Buy	2557	2447
CAC-40 Index	Fce	FCEH2 – Mar '12	Buy	3470	3333.5
Euro-Bund	GBL	FGBLH2 – Mar '12	Buy	140	138.3
Gas Oil	GO	FPJ2 – Apr '12	Buy	1010.15	974.35
Heating Oil - Nymex	HO	HOJ2 – Apr '12	Buy	327.7	317.8
WTI Crude Oil	WTI	WBSJ2 – Apr '12	Buy	105.036	101.8

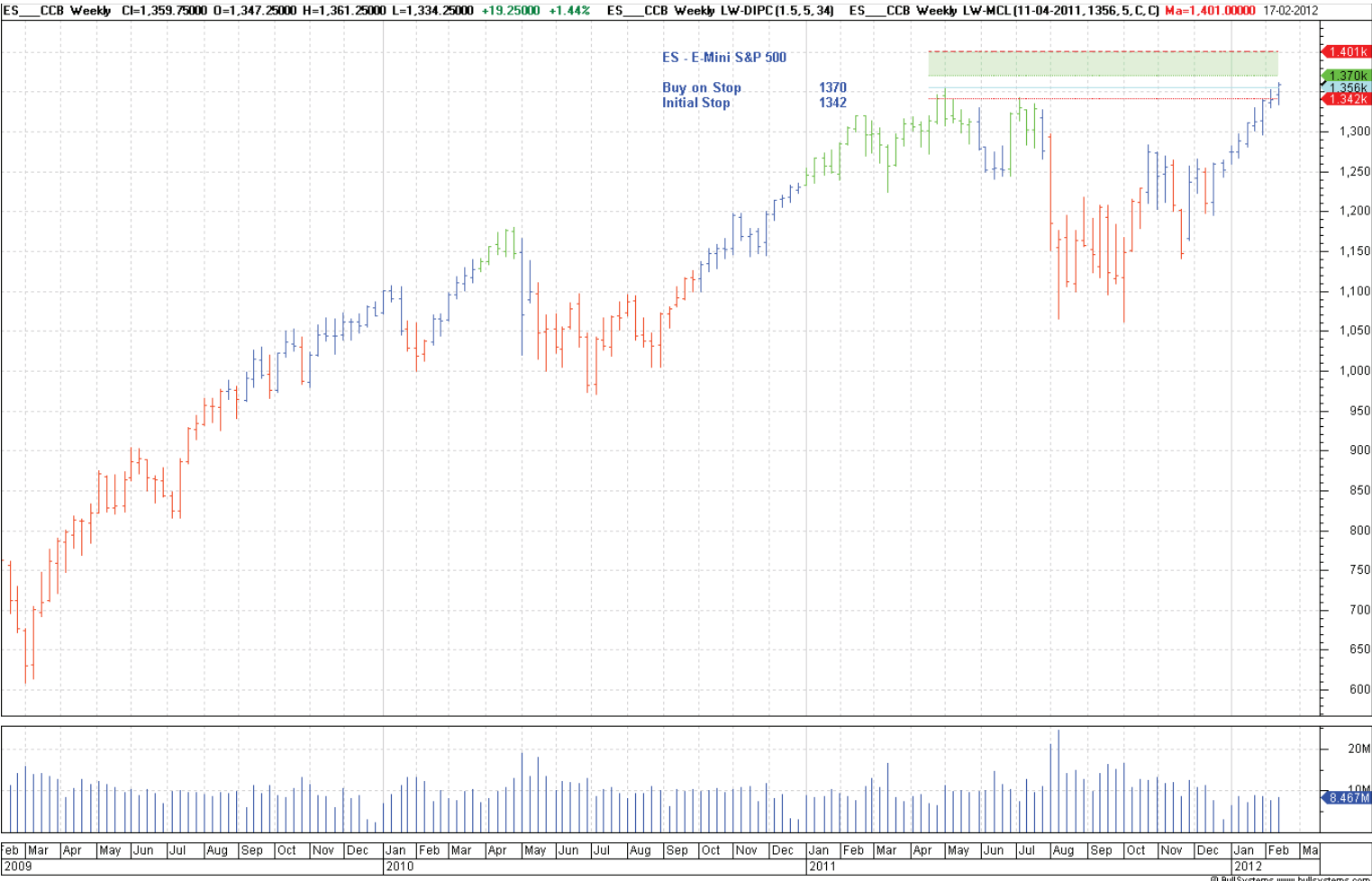
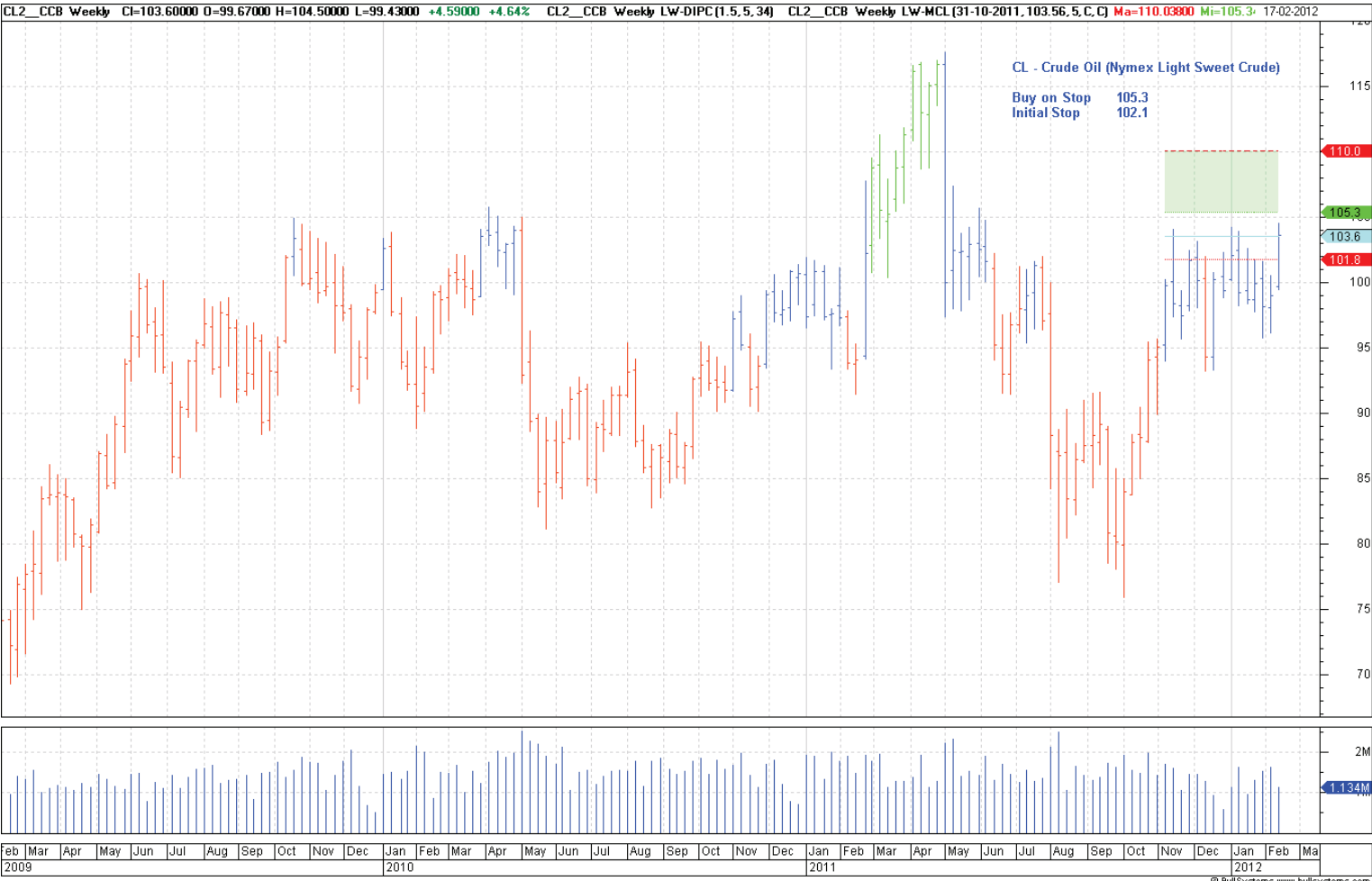
## Retained

Commodity	Code	Contract & Month	Direction	Entry	Stop
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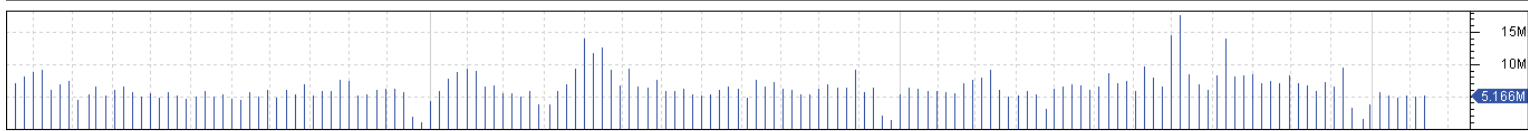
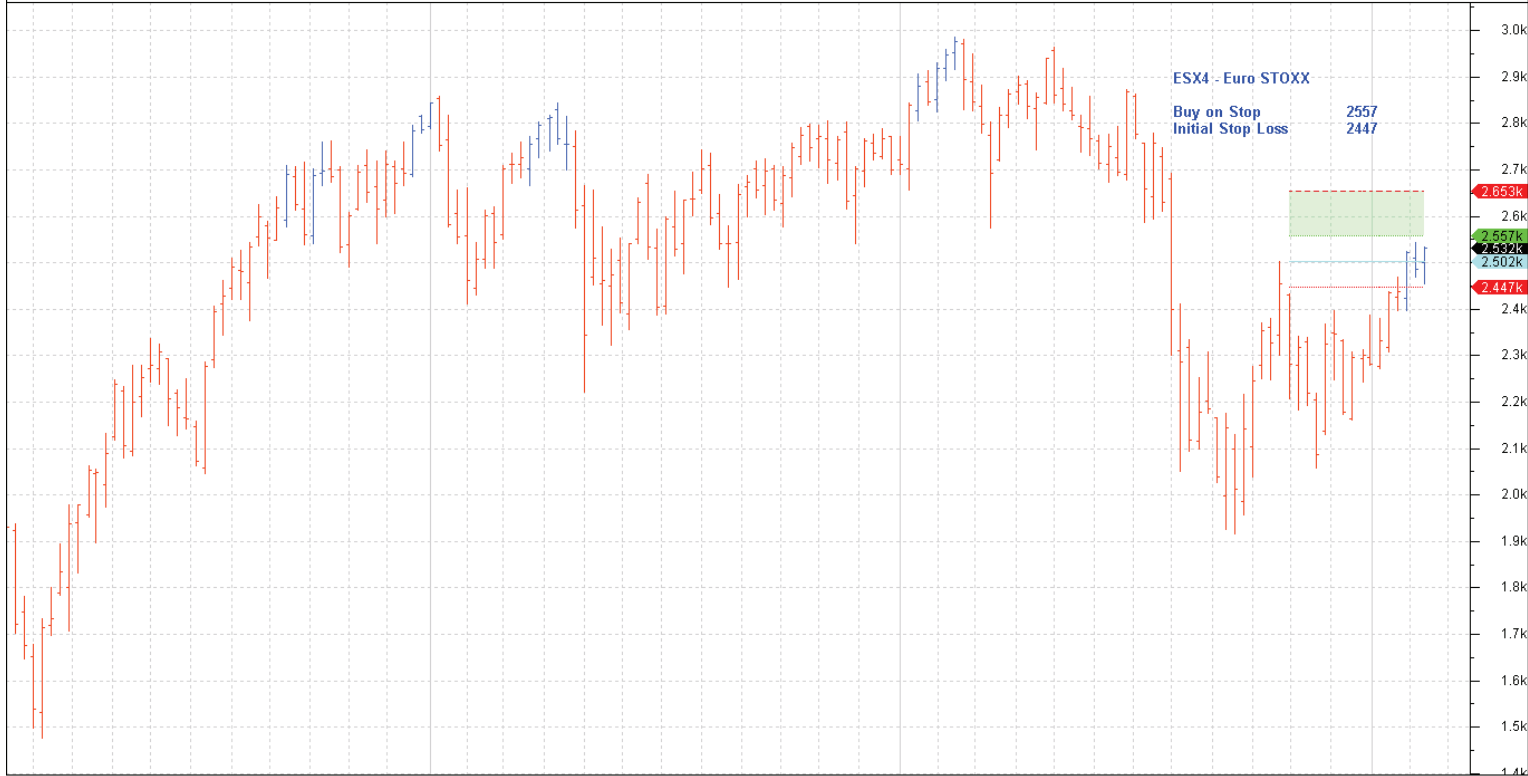
## New

E-Mini S&P 500	ES	ESH2 – Mar '12	Buy	1370	1342
FTSE 100	LFT4	FFIH2 – Mar '12	Buy	6090	5904

Charts

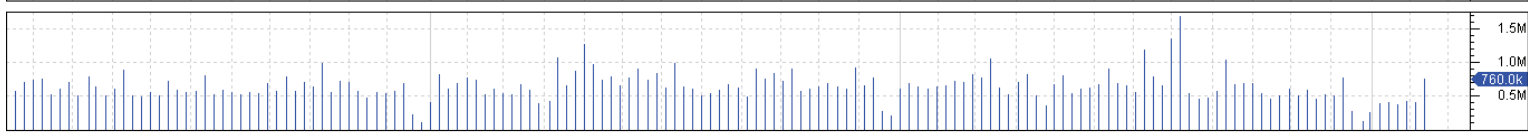
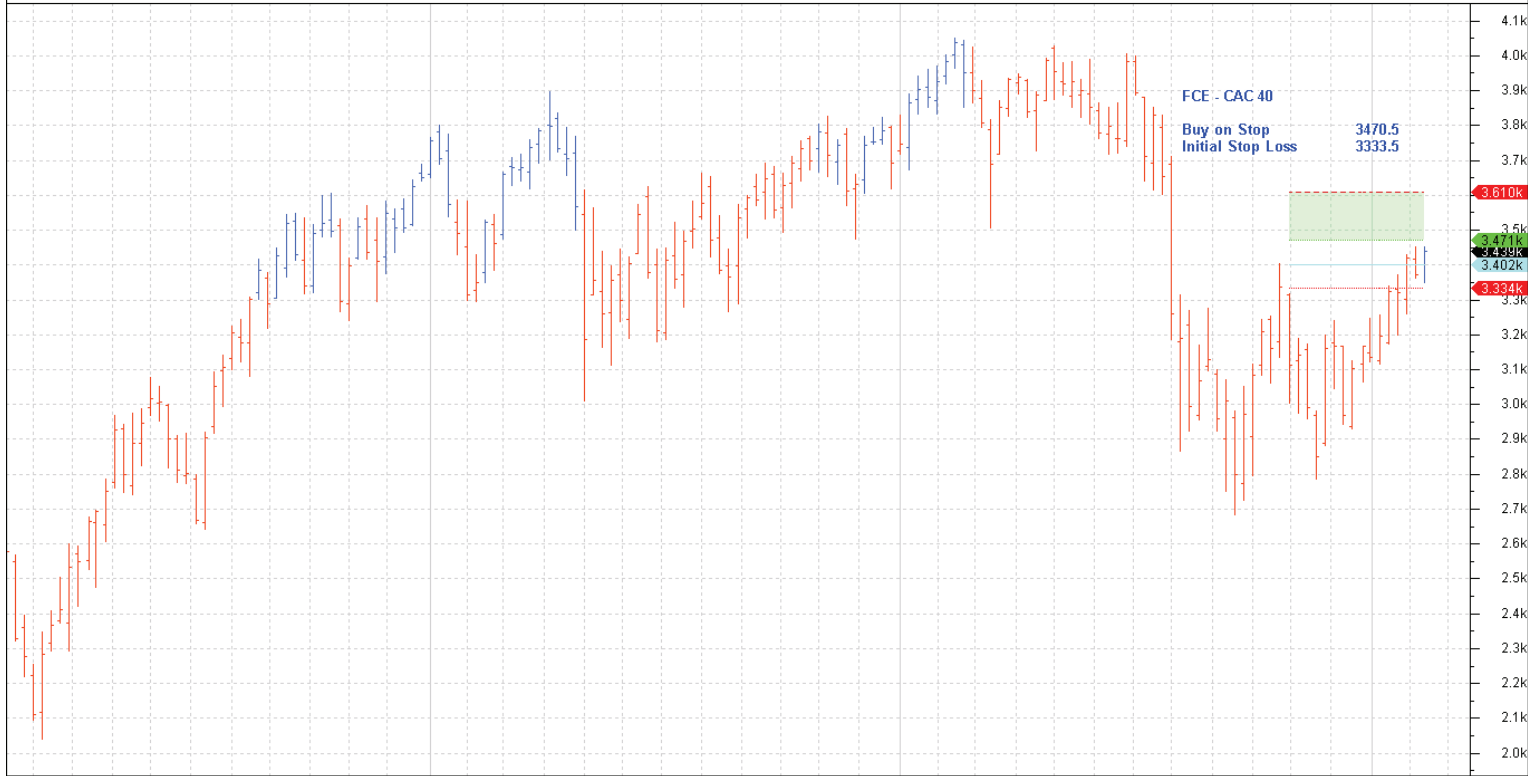


ESX4\_CCB Weekly CI=2,532.00000 O=2,500.00000 H=2,533.00000 L=2,454.00000 +47.00000 +1.89% ESX4\_CCB Weekly LW-DIPC(1.5, 5, 34) ESX4\_CCB Weekly LW-MCL(24-10-2011, 2502.5, C, C) Ma=2,653.40000 17-02-2012



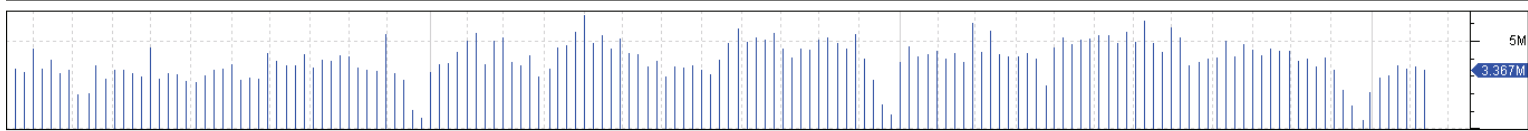
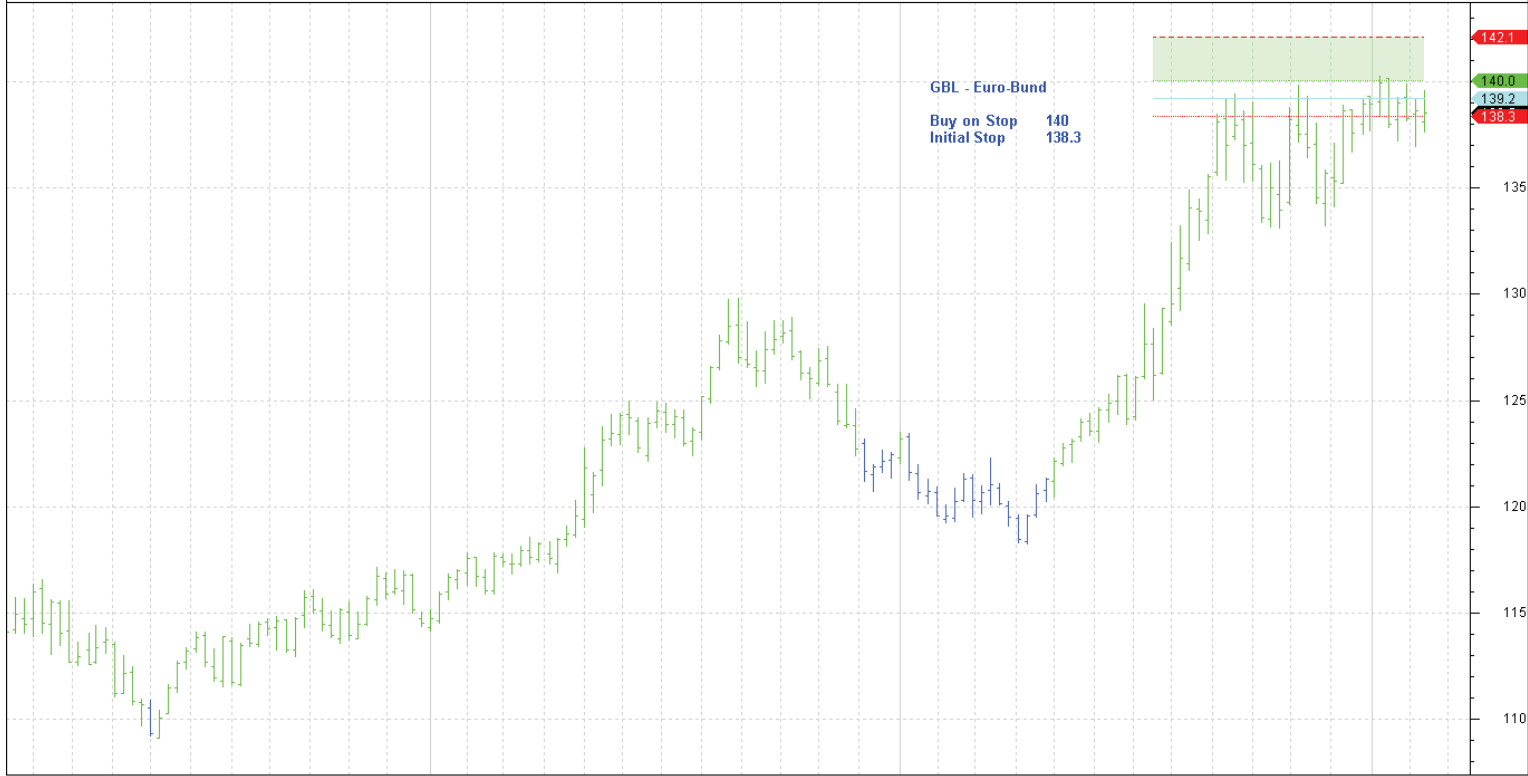
Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Jan | Feb | Ma  
2009 2010 2011 2012  
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FCE\_CCB Weekly CI=3,439.00000 O=3,401.50000 H=3,453.00000 L=3,351.00000 +66.00000 +1.96% FCE\_CCB Weekly LW-DIPC(1.5, 5, 34) FCE\_CCB Weekly LW-MCL(24-10-2011, 3402.5, C, C) Ma=3,610.30000 17-02-2012



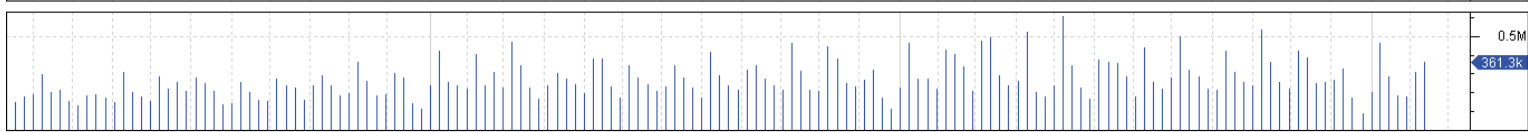
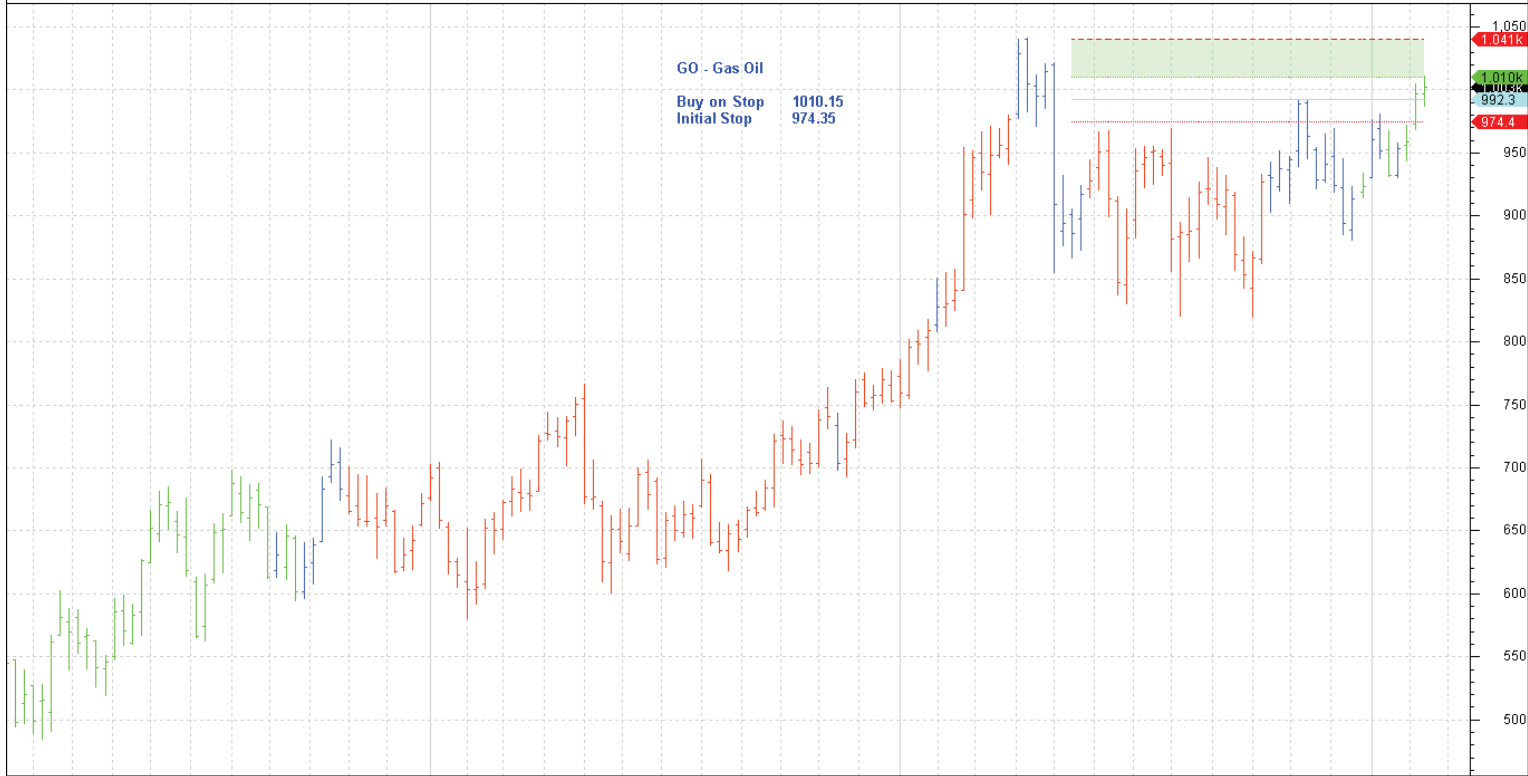
Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Jan | Feb | Ma  
2009 2010 2011 2012  
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GBL4\_CCB Weekly CI=138.50000 O=138.09000 H=139.59000 L=137.64000 -0.12000 -0.09% GBL4\_CCB Weekly LW-DIPC(1.5,5,34) GBL4\_CCB Weekly LW-MCL(11-07-2011,139.19,5,C,C) Ma=142.09200 Mi=140 17-02-2012



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 | Ma  
2009 2010 2011 2012  
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GO\_CCB Weekly CI=1,002.50000 O=996.75000 H=1,010.75000 L=986.75000 +5.75000 +0.58% GO\_CCB Weekly LW-DIPC(1.5,5,34) GO\_CCB Weekly LW-MCL(09-05-2011,992.25,5,C,C) Ma=1,040.65000 Mi=1,040 17-02-2012



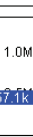
Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Jan | Feb | Ma  
2009 2010 2011 2012  
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Year	Publications
2013	3.0k
2014	3.5k
2015	4.0k
2016	4.5k
2017	5.0k
2018	5.5k
2019	5.0k
2020	4.5k
2021	4.0k
2022	3.5k
2023	3.0k



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