



Forex Webinar XM

Einführung in die fundamentale Analyse



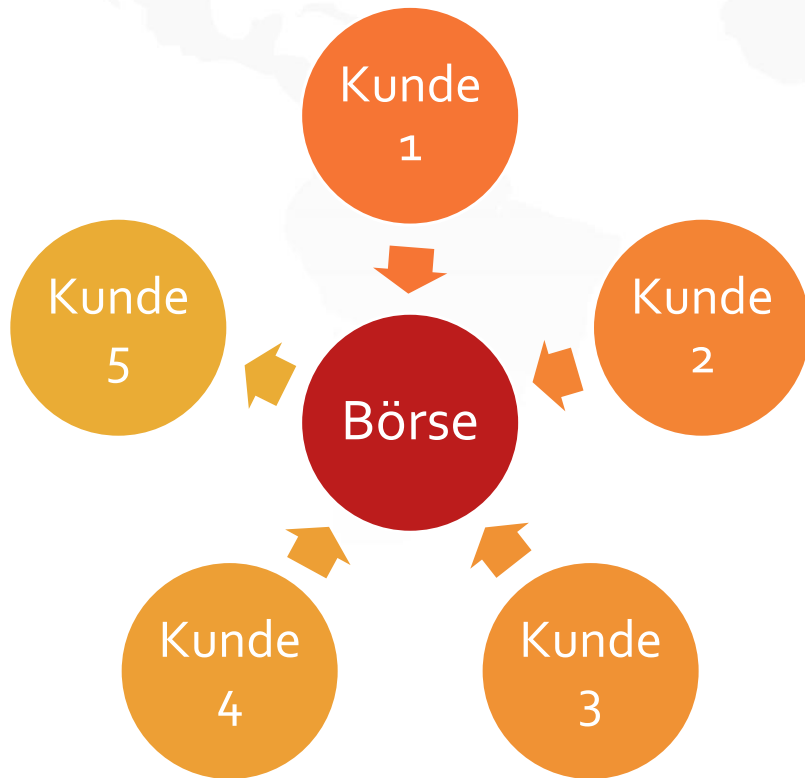
**Die meiste Zeit beschäftigen wir uns mit Charts
– In den nächsten Zwei Fachwebinaren
beschäftigen wir uns mit den Käufern und
Verkäufern, die die Charts bewegen!**

Das Problem der Charttechnik

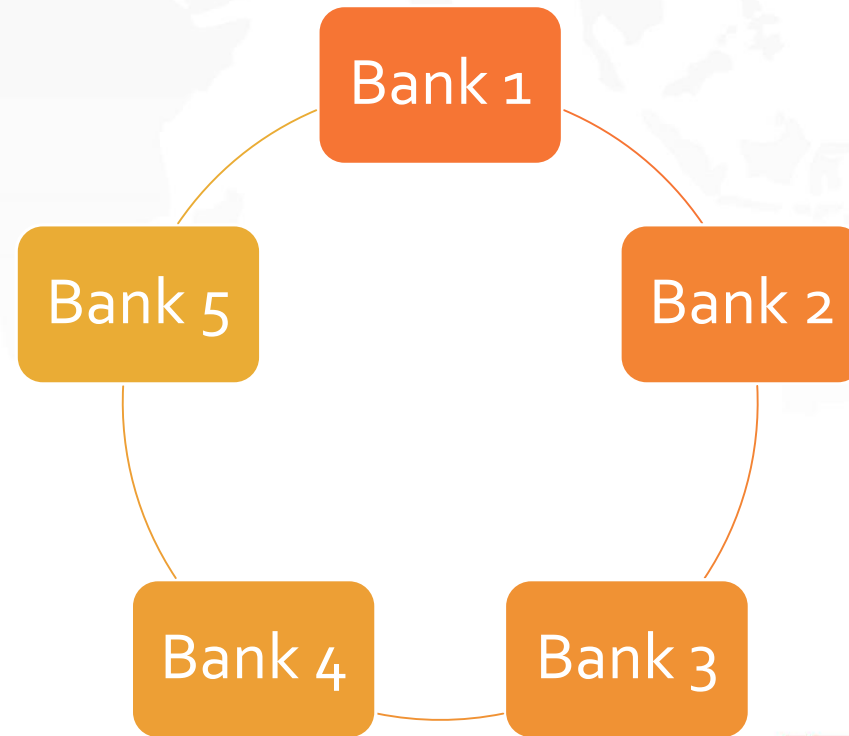


Das Problem mit dem Volumen

Börsenhandel



Handel OTC



Futures Optionen und die CME



Futures und Optionen

Future

- Verpflichtung zweiseitig
- Käufer und Verkäufer bezahlen eine Kommission
- Preis anhand der Formel:
 $S(1+r)^t * N$
- Margin wird von der Börse bestimmt
- Monatliches Verlaufsdatum

Option

- Verpflichtung nur Einseitig
- Käufer bezahlt Prämie, Verkäufer erhält Prämie
- Preis anhand des Kassamarktes
- Nur der Verkäufer muss eine Sicherheit hinterlegen (von der Börse bestimmt)
- Wöchentliches oder Monatliches Verlaufsdatum

Chicago Mercantile Market

- Rohstoffmärkte
 - Fleischmärkte
 - Weiche Rohstoffe (Weizen, Zucker, Soja, Kaffee, Baumwolle...)
- Energiemärkte
- Devisenmärkte
- Zinsmärkte
- Aktienindizes



COT Report





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U.S. COMMODITY FUTURES TRADING COMMISSION
ENSURING THE INTEGRITY OF THE FUTURES & OPTIONS MARKETS

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COMMITMENTS OF TRADERS

Commitments of Traders

The Commitments of Traders (COT) reports provide a breakdown of each Tuesday's open interest for markets in which 20 or more traders hold positions equal to or above the reporting levels established by the CFTC. Please see the official [Release Schedule](#) for a calendar of release dates.

Reports are available in both a short and long format. The short report shows open interest separately by reportable and nonreportable positions. For reportable positions, additional data is provided for commercial and non-commercial holdings, spreading, changes from the previous report, percents of open interest by category, and numbers of traders.

The long report, in addition to the information in the short report, groups the data by crop year, where appropriate, and shows the concentration of positions held by the largest four and eight traders.

Supplemental reports show aggregate futures and option positions of Noncommercial, Commercial, and Index Traders in 12 selected agricultural commodities.

HISTORY OF DISAGGREGATED COT DATA - OCTOBER 20, 2009:

CFTC will make available more than three years of history of disaggregated data included in the weekly Commitments of Traders (COT) reports. History for the 22 commodity futures markets currently contained in the weekly disaggregated COT reports, first published on September 4, 2009, will be available starting Tuesday, October 20, 2009.

Machine-readable files will be located on the CFTC website, with data dating back to June 13, 2006. One type is a zipped, comma-delimited text file [Historical Compressed](#), while the other type is a zipped Excel file. [Historical Compressed](#) In addition, the 3-year history will be available in a "viewable" file on the CFTC website, by commodity group, and, within group, by commodity. [Historical Viewables](#) These viewable files will only be available in the "long format."

Please note: CFTC does not maintain a history of large trader classifications. Therefore, *current* classifications are used to classify the historical positions of each reportable trader (this approach is commonly referred to as "backcasting;" see the D-COT Explanatory Notes at, [Disaggregated Explanatory Notes](#).)

SPECIAL ANNOUNCEMENT

May 6, 2011


Due to a different open interest calculation methodology used at the exchange for last trading day that does not align with large trader open interest reporting, May 3, 2011 (last trading date) data for the May 2011 expiration month has been omitted for the following contracts: SoCal Border Fin Basis (023393), PG&E Citygate Fin Basis (023394), NPW Rockies Fin Basis (023995), Chicago Fin Basis (023397), HSC Fin Basis (023998), WAHA Fin Basis (023399).

RELATED LINKS

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Market Report Email

MARKET REPORTS

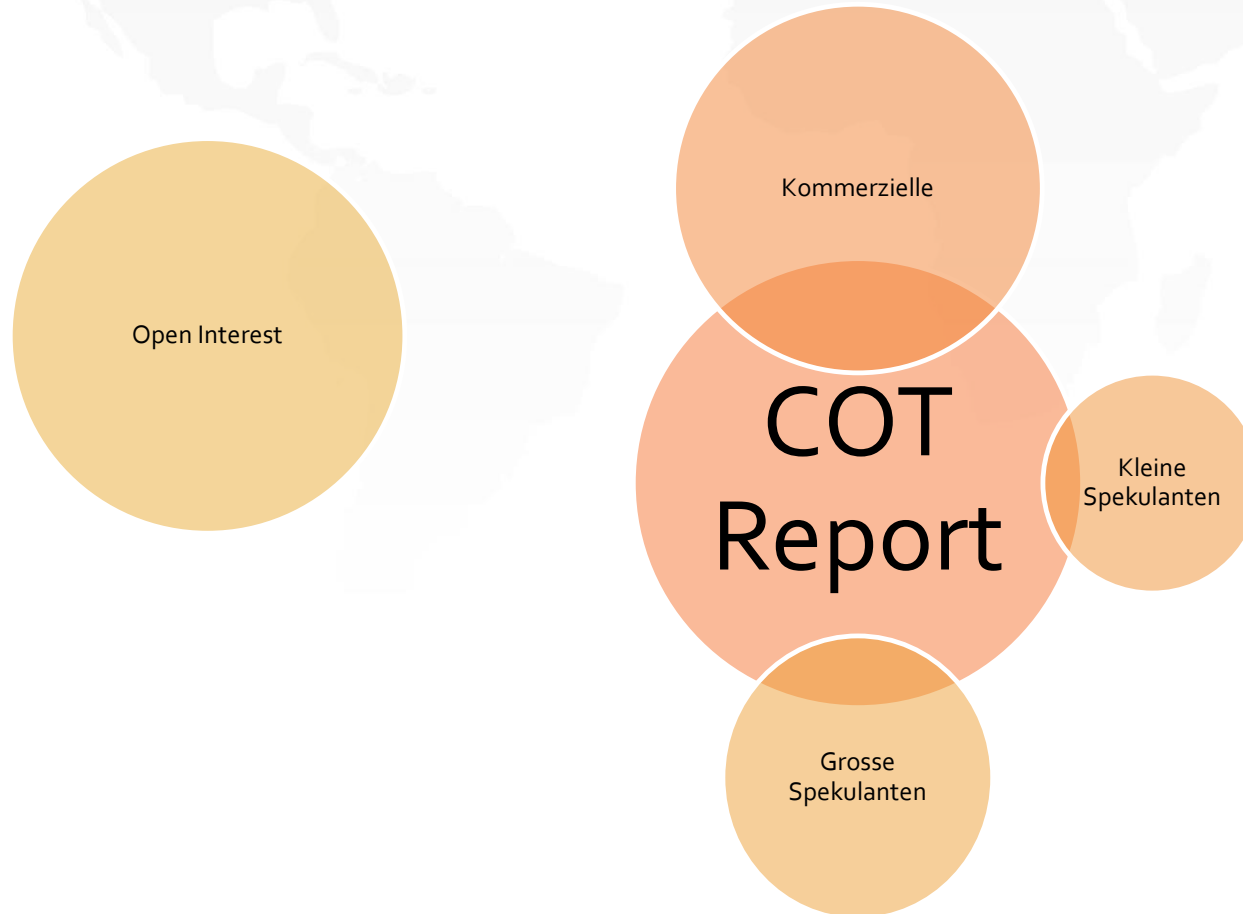
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Drei Gruppen und das Open Interest



Der neue und der alte Report

| Der Alte COT Report | Der Neue COT Report |
|---------------------|-----------------------------------|
| Commercials | Producer/Merchants/Processor/User |
| Non-Commercials | Swap Dealers |
| Non-Reportable | Managed Money |
| | Other Reportables |
| | Non-Reportables |

Kommerzielle



Produzenten
Kaufleute
Verarbeiter
Benutzer

Betreibt Geschäfte, die durch die Nutzung der Future- und Optionsbörsen abgesichert werden.



Nicht-Kommerzielle

Grosse Spekulanten, wie z.B. Banken, Hedgefonds, Pensionskassen, Mutual Funds usw.

Trader, Individuelle Trader, Hedge Fonds und grosse Institutionen, welche den Future Markt für spekulative Geschäfte benutzen und von der Definierung die Bedingungen für Meldepflichtige erreichen.

Nicht-Meldepflichtige

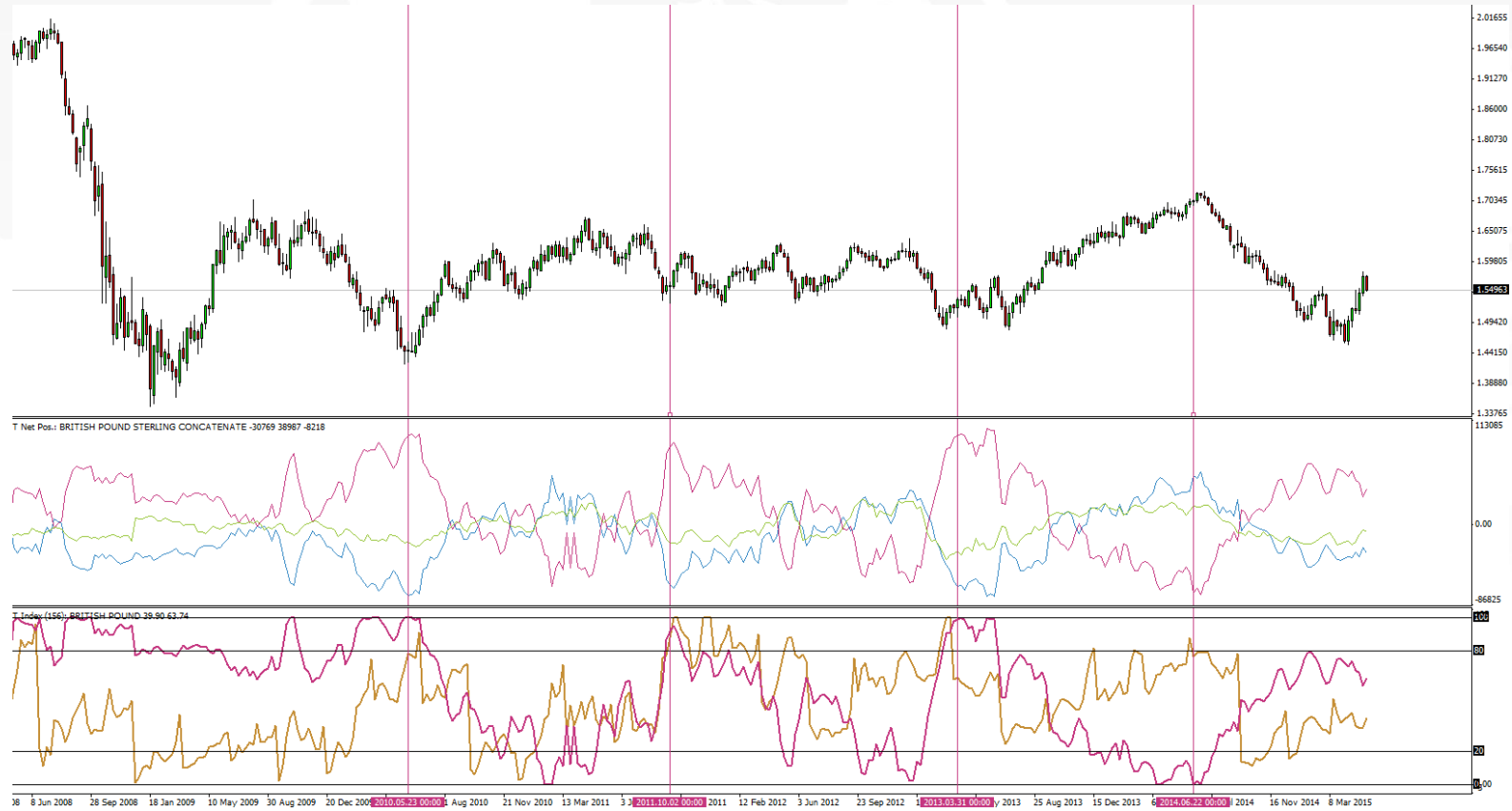


Kleine Spekulanten

Trader, welche die Bedingungen für Meldepflichtige nicht erreichen.

Beispiel eines Ausschnittes des Reports

| EURO FX - CHICAGO MERCANTILE EXCHANGE | | | | | | | Code-099741 | | | |
|--|---------|---------|------------|---------|---------|----------------|-------------------------|---------|--|--|
| FUTURES ONLY POSITIONS AS OF 05/12/15 | | | | | | | | | | |
| NON-COMMERCIAL | | | COMMERCIAL | | TOTAL | | NONREPORTABLE POSITIONS | | | |
| LONG | SHORT | SPREADS | LONG | SHORT | LONG | SHORT | LONG | SHORT | | |
| (CONTRACTS OF EUR 125,000) | | | | | | OPEN INTEREST: | | 439,122 | | |
| 43,333 | 222,309 | 8,386 | 345,101 | 127,933 | 396,820 | 358,628 | 42,302 | 80,494 | | |
| CHANGES FROM 05/05/15 (CHANGE IN OPEN INTEREST: -10,132) | | | | | | | | | | |
| -6,783 | -17,934 | -1,387 | 1,120 | 11,863 | -7,050 | -7,458 | -3,082 | -2,674 | | |
| PERCENT OF OPEN INTEREST FOR EACH CATEGORY OF TRADERS | | | | | | | | | | |
| 9.9 | 50.6 | 1.9 | 78.6 | 29.1 | 90.4 | 81.7 | 9.6 | 18.3 | | |
| NUMBER OF TRADERS IN EACH CATEGORY (TOTAL TRADERS: 233) | | | | | | | | | | |
| 53 | 90 | 32 | 52 | 60 | 122 | 166 | | | | |





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