

**LYNX** BELEGGEN MET  
EEN VOORSPRONG

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# How to trade futures successfully

Dan Gramza & Jonathan Middelbeek

17 Juni

# Speakers



- Dan Gramza
- President of Gramza Capital Management



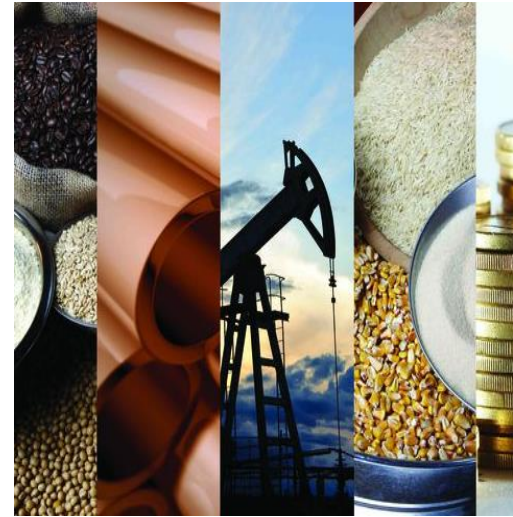
- Jonathan Middelbeek
- Accountmanager LYNX

# Agenda

- ▶ Introduction to futures trading
- ▶ Why trade CME Futures?
- ▶ Introduction to micro futures trading
- ▶ Japanese candle trading techniques

# Introduction to futures trading

- ▶ A futures contract is a standardized agreement between two parties to buy or sell a product at an agreed price on a future date.
- ▶ Futures are exchange traded, no middle men.
- ▶ 98% of futures positions are exited before expiration.
- ▶ Trade virtually 24 hours per day 5 days per week.



# Why Trade CME Futures?

- ▶ In 2018, CME Group's non-institutional trading business:
  - Active private traders averaged 660,000 contracts per day.
  
- ▶ Last year globally, active trader participation in CME Group markets grew
  - 30% in Asia and
  - 36% in Europe

# Introduction to micro futures trading

## ▶ Micro E-mini futures

- Micro E-mini futures are 1/10th the size of a classic E-mini contract.
- Micro E-minis require less cash to enter the market with lower margins.





▶ S&P micro MES

▶ 00:00 - 23:00

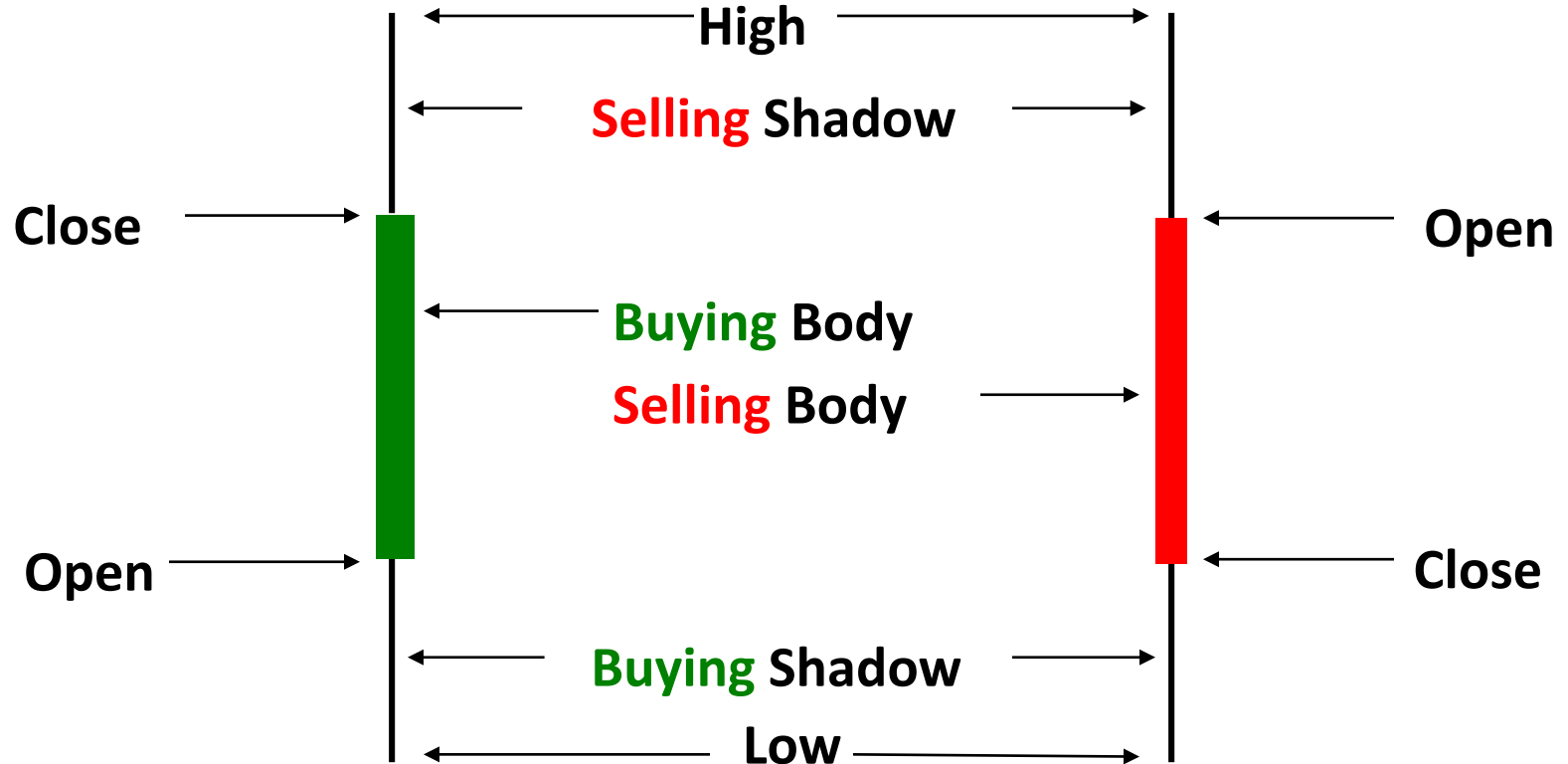
▶ Ticksize 0,25

▶ Multiplier 5                      S&P 2900  
Contract value:  $5 \times 2900 = \$ 14.500,-$

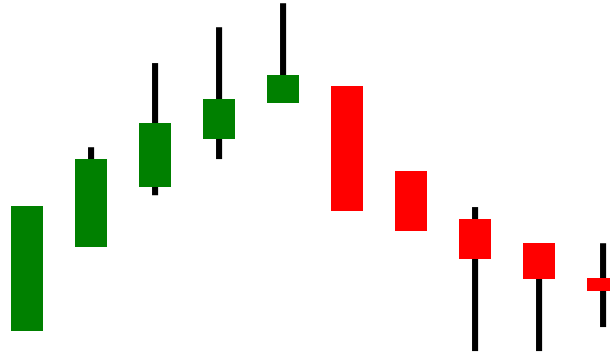
▶ Margin requirements

Initial	Maintenance	Overnight
\$ 425,-	\$ 340,-	\$680

# Behavioral Japanese Candle Construction



# Behavioral Japanese Candle Characteristics



# Elements of a trading strategies

1. Trading strategy development
2. Profit expectation
3. Risk management
4. When is it profitable and when is it not profitable
5. Frequency of trades
6. Length of the trade

# Generating trade ideas

- ▶ Technical setup
- ▶ Fundamentals
- ▶ Seasonal Characteristics

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# Educational Resources

CME Group

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Whether you're looking for new trading opportunities or a capital efficient way to manage portfolio risk, futures and options on futures offer a wide array of products to accomplish either objective.

Start today by watching our top 5 reasons why traders come to the futures markets.

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**VIRTUALLY 24 HOUR ACCESS**

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- VIRTUALLY 24 HOUR ACCESS
- DEEP LIQUIDITY
- POWER OF LEVERAGE
- COST EFFICIENCIES
- EASE OF GOING SHORT

### QUOTE BOARD | HEATMAP

Explore futures market data through the Quote Board or the Market Overview Heatmap views.

Data delayed 20 minutes

EQUITIES		ENERGY		METALS		INTEREST RATES		FX		AGS	
<b>E-mini S&amp;P 500</b> ESZ6	2195.75 -4.50	<b>WTI Crude Oil</b> CLF7	48.01 -0.02	<b>Gold</b> GCZ6	1184.5 -26.7	<b>Eurodollar</b> GEH7	98.9500 -0.0150	<b>Euro FX</b> 6E26	1.05470 -0.00070	<b>Soybeans</b> ZSF7	1030.2 +0.2
<b>E-mini NASDAQ 100</b> NQZ6	4840.00 -34.75	<b>E-mini Crude Oil</b> QM7	47.975 -0.055	<b>E-micro Gold</b> MGCZ6	1184.3 -26.9	<b>2-Year T-Note</b> ZT26	108.185 -0.035	<b>Japanese Yen</b> 6J26	0.886900 -0.013600	<b>Mini Soybean</b> XKF7	1030.1 +0.1
<b>E-mini Dow (\$5)</b> YMZ6	19020 +25	<b>Brent Crude</b> BZF7	49.01 -0.11	<b>Silver</b> SI26	16.300 -0.332	<b>5-Year T-Note</b> ZF26	118.042 -0.162	<b>British Pound</b> 6B26	1.2428 +0.0009	<b>Wheat</b> ZWH7	422.0 -5.2
<b>E-mini MidCap 400</b> EMDZ6	1629.00 -1.00	<b>RBOB Gasoline</b> RBF7	1.4220 -0.0075	<b>Copper</b> HGZ6	2.5985 -0.0140	<b>10-Year T-Note</b> ZN26	124.290 -0.255	<b>Canadian Dollar</b> 6C26	0.74060 -0.00130	<b>Corn</b> ZCH7	357.6 -1.7



Microsite:  
<http://activetrader.cmegroup.com>



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- Futures Institute
- Glossary of Terms
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October 25, 2016  
U.S. inventories of crude oil and its products offer a mixed picture of whether the nascent rally in prices from multi-year lows can be sustained.

**Getting Technical with Futures & Options**  
October 18, 2016  
Read a weekly report from Trading Central including an overview of what is happening

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Questions & Answers  
Session