

# Weekly 10-year Bond Yields Charts

## Newsletter

November 13, 2017

The Weekly Bond Yields Charts Newsletter provides Cornelius Luca's trade ideas, model signals, and absolute charts

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# Trade Idea

- Long US bond yield *while above* the 21-day exponential moving average
- Long German bund yield *while above* the 21-day exponential moving average

# 10-year Treasury Yields Models

## Daily & Weekly

<i>10-Year Yield</i>	<i>Daily Model</i>	since	Daily Bias (> or < 21-day EMA)	Daily Risk	<i>Weekly Model</i>	since	Weekly Bias (> or < 21-week EMA)	Weekly Risk
US	L	8-Nov	slightly bullish	slightly bullish	L	9-Nov	slightly bullish	slightly bullish
Germany	L	9-Nov	slightly bullish	slightly bullish	L	9-Nov	slightly bullish	slightly bullish
UK	L	8-Nov	slightly bullish	slightly bullish	L	10-Nov	sideways	neutral
Canada	L	8-Nov	bearish	bearish	S	13-Oct	sideways	neutral
Italy	S	25-Oct	slightly bearish	slightly bullish	S	9-Oct	slightly bearish	slightly bearish
Spain	S	13-Nov	sideways	neutral	S	13-Nov	sideways	neutral

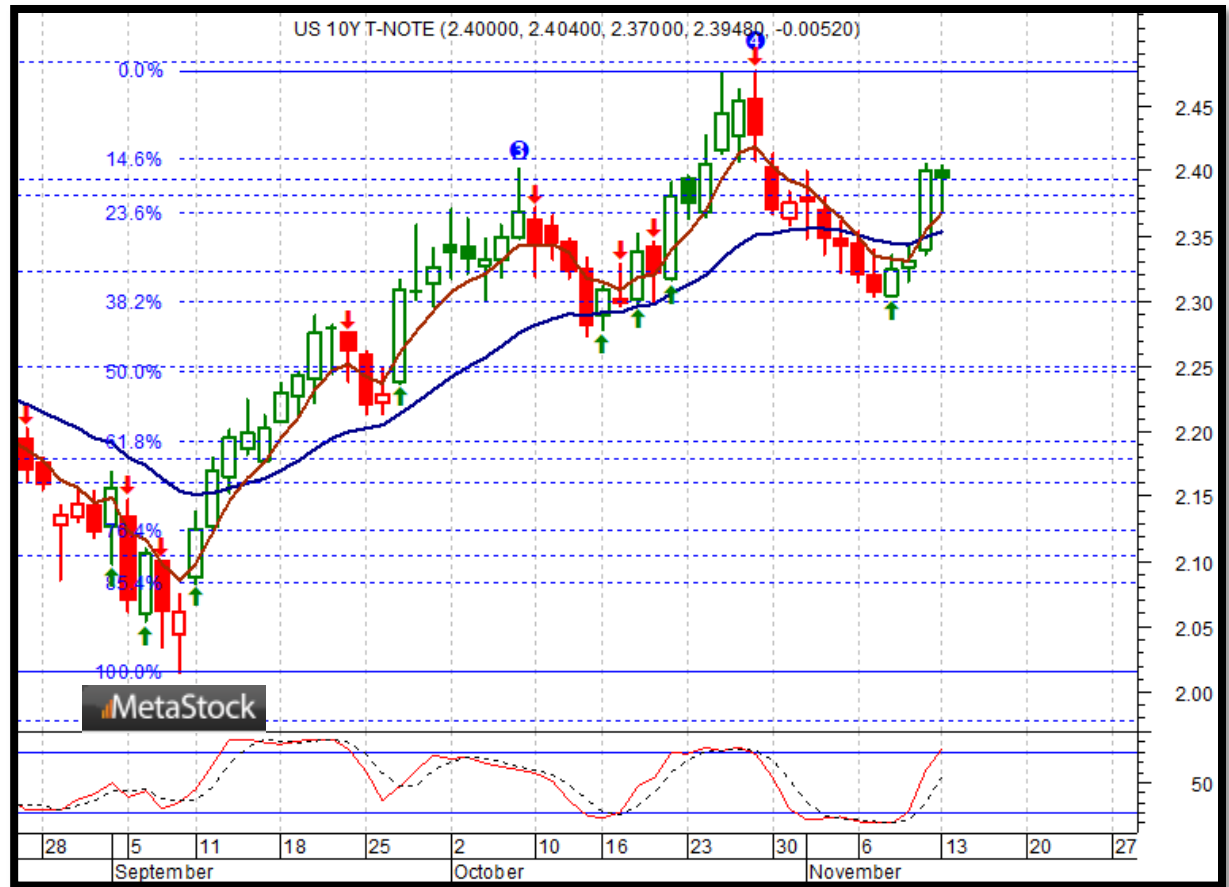
Source: Proprietary Luca Global Markets, LLC Model

# US 10-year Treasury Yield

## Comment:

### Long US bond yield *while* above the 21-day EMA

- The US 10-year Treasury yield has been marking higher highs & lows for 2 months
- Following its decline from its 7-month peak (10/27), it reversed on 11/8 and climbed above its 5- & 21-day EMAs
- Initial resistance: 2.4080
- Further resistance: 2.4770
- Immediate support: 2.3684
- Further support: 2.3535, 2.3040 & 2.2140
- Fast stochastics: bullish



# 10-Year Bond Yield Trade Idea

## Comment:

### Long German bund yield while above the 21-day EMA

- The 10-year Bund smashed the trendline rising since 9/2016, but then promptly resumed its upmove on 11/9
  - It vaulted above both its 5-day & 21-day EMAs in the process
  - Initial resistance: .4230
  - Further resistance: .4490, .5020 & 5180 & .5860
  - Immediate support: .3850
  - Further support: .3370, .3080 & .2870
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- Fast stochastics: bullish



# How to Use the Heat Map

Bias: If the Candle > 21-period EMA = bullish  
 If the Candle < 21-period EMA = bearish  
 If the Candle around 21-period EMA = sideways

Long or Short

Since when

Risk: Bullish or Bearish  
 Candle as of Monday am EST

	Commodities	Daily Model	since	Daily Bias (> or < 21-day EMA)	Daily Risk	Weekly Model	since	Weekly Bias (> or < 21-day EMA)	Weekly Risk
Energy	Crude (CLc1)	S	27-Apr	bullish	slightly bullish	L	23-Mar	slightly bearish	slightly bullish
	Brent (LCOc1)	L	21-Apr	slightly bullish	slightly bullish	L	6-Apr	slightly bearish	slightly bullish
	Natural gas (NGc1)	S	23-Apr	bearish	bearish	S	20-Apr	bearish	slightly bearish
	Palm oil (FCPOc1)	L	24-Apr	sideways	neutral	S	20-Apr	slightly bearish	slightly bearish
Metals	Gold (GCc1)	S	24-Apr	bearish	bearish	S	20-Mar	slightly bearish	slightly bearish
	Silver (SIc1)	S	22-Apr	bearish	bearish	S	24-Apr	bearish	bearish
	Platinum (PLc1)	S	20-Apr	bearish	bearish	S	20-Mar	bearish	slightly bullish
	Copper (HGc1)	L	24-Apr	slightly bearish	slightly bullish	S	24-Apr	slightly bearish	slightly bearish
Softs	Coffee (KCN5)	L	24-Apr	sideways	neutral	L	24-Apr	slightly bullish	slightly bullish
	Cocoa (LCCN5)	L	23-Apr	bullish	bullish	L	13-Apr	bullish	bullish
	Soy meal (SMN5)	S	24-Apr	bearish	slightly bearish	S	24-Apr	bearish	slightly bearish
	Wheat (WN5)	S	24-Apr	bearish	slightly bearish	S	24-Apr	bearish	bearish
	Corn (CN5)	S	20-Apr	bearish	bearish	S	6-Apr	bearish	bearish

Source: Proprietary Luca Global Markets, LLC Model

L = long  
 S = short