

Weekly 10-year Bond Yields Charts

Newsletter

October 9, 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 5-day exponential moving average
- Long German bund yield *only while above* the 5-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	27-Sep	bullish	bullish	L	15-Sep	slightly bullish	slightly bullish
Germany	S	9-Oct	slightly bearish	slightly bearish	S	9-Oct	slightly bullish	slightly bearish
UK	S	6-Oct	slightly bullish	slightly bearish	L	15-Sep	slightly bullish	slightly bullish
Canada	L	9-Oct	sideways	neutral	L	25-Aug	bullish	slightly bullish
Italy	S	5-Oct	sideways	neutral	S	9-Oct	slightly bullish	slightly bearish
Spain	L	5-Oct	slightly bullish	slightly bullish	L	25-Aug	slightly bullish	slightly bullish

Source: Proprietary Luca Global Markets, LLC Model

US 10-year Treasury Yield

Comment:

Long US bond yield while above the 5-day EMA

- The US 10-year Treasury yield broke above its declining trend line on its way to a 5-month high
- A potential bull flag has an unrealistic target of 2.50
- The 5-day EMA supports
- Only a drop below would signal a drop to the 21-day EMA
- Initial resistance: 2.4020
- Further resistance: 2.4230
- Immediate support: 2.3430
- Further support: 2.2750 & 2.2410

•Fast stochastics: bullish



10-Year Bond Yield Trade Idea

Comment:

Long German bund yield *only while above* the 21-day EMA

- The 10-year Bund yield has consolidated (mostly) above its 21-day EMA since peaking at a 2-month high on 9/28
- New factors are needed
- Initial resistance: .5180
- Further resistance: .5680 & .6430
- Immediate support: .4375
- Further support: .4272 & .3350 & .2870
- Fast stochastics: neutral



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