

Weekly 10-year Bond Yields Charts

Newsletter

September 25, 2017

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

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Trade Idea

- Short US bond yield *while below* the 5-day exponential moving average
- Short German bund yield *while below* 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	S	22-Sep	slightly bullish	slightly bearish	S	25-Sep	sideways	neutral
Germany	S	25-Sep	slightly bearish	slightly bearish	S	25-Sep	sideways	neutral
UK	S	22-Sep	slightly bullish	slightly bearish	L	11-Sep	slightly bullish	slightly bullish
Canada	S	22-Sep	bullish	slightly bearish	L	25-Aug	bullish	slightly bullish
Italy	L	8-Sep	slightly bullish	slightly bullish	L	11-Sep	slightly bullish	slightly bullish
Spain	L	20-Sep	bullish	slightly bullish	L	25-Aug	slightly bullish	slightly bullish

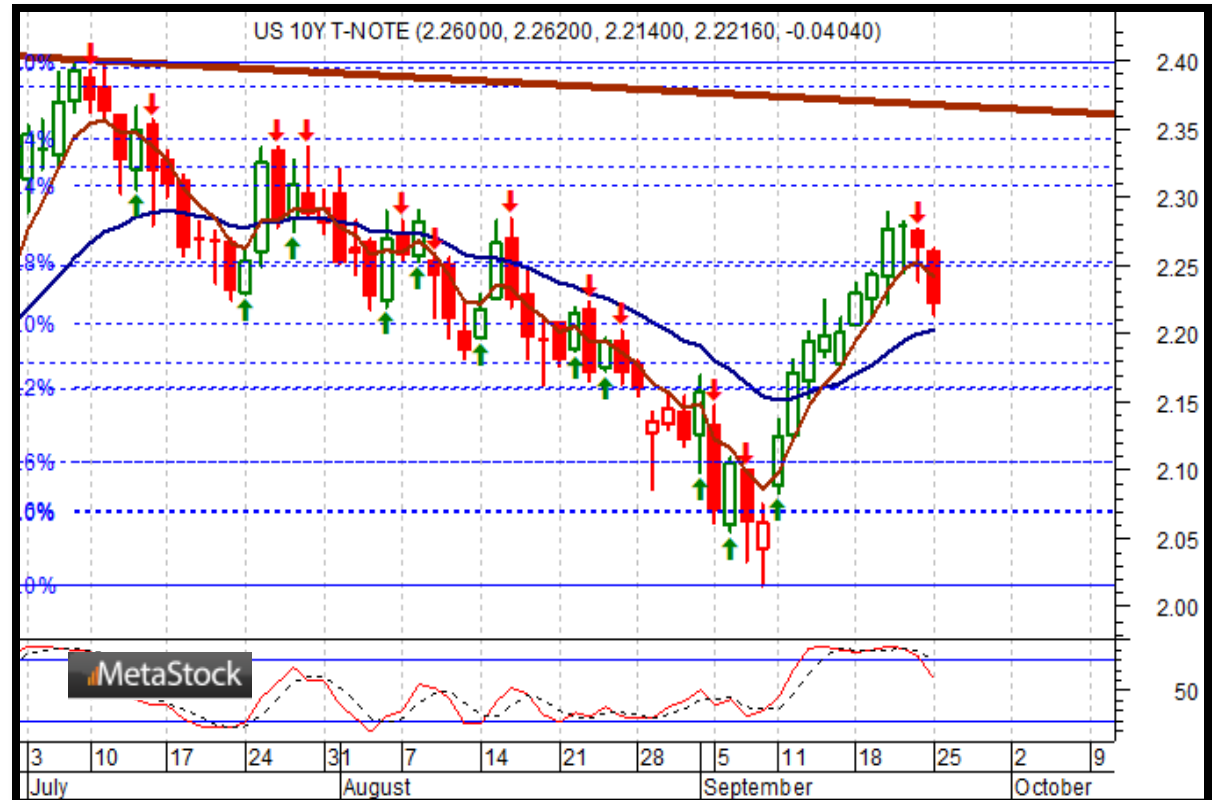
Source: Proprietary Luca Global Markets, LLC Model

US 10-year Treasury Yield

Comment:

Short US bond yield while below the 5-day EMA

- The US 10-year Treasury yield peaked at a 1 ½-month high after reversing on 9/8 from a 10-month low
- It fell below the 5-day EMA & is challenging the 21-day EMA
- Immediate support: 2.2025
- Further support: 2.1935 & 2.1700 & 2.0160
- Initial resistance: 2.2530
- Further resistance: 2.2850
- Fast stochastics: slightly bearish



10-Year Bond Yield Trade Idea

Comment:

Short German bund yield *while below the 5-day EMA*

- The 10-year Bund yield collapsed through its 5-day EMA & below the 21-day EMA on the weak Merkel win
- It could see some pullback as the market digests this news
- Immediate support: .3940
- Further support: .3680 & .2870
- Initial resistance: .4210
- Further resistance: .4370 & .4850
- Fast stochastics: bearish



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