

Weekly 10-year Bond Yields Charts

Newsletter

March 12, 2018

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
- Short German bund yield *while below* 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	S	12-Mar	slightly bullish	slightly bearish	L	5-Mar	bullish	slightly bullish
Germany	S	12-Mar	slightly bearish	slightly bearish	S	16-Feb	slightly bullish	slightly bearish
UK	L	9-Mar	slightly bearish	slightly bearish	L	12-Mar	slightly bullish	slightly bullish
Canada	S	12-Mar	sideways	neutral	S	12-Mar	slightly bullish	slightly bearish
Italy	S	7-Mar	slightly bearish	slightly bearish	S	1-Mar	slightly bullish	slightly bearish
Spain	S	12-Mar	slightly bearish	slightly bearish	S	28-Feb	slightly bearish	slightly bearish

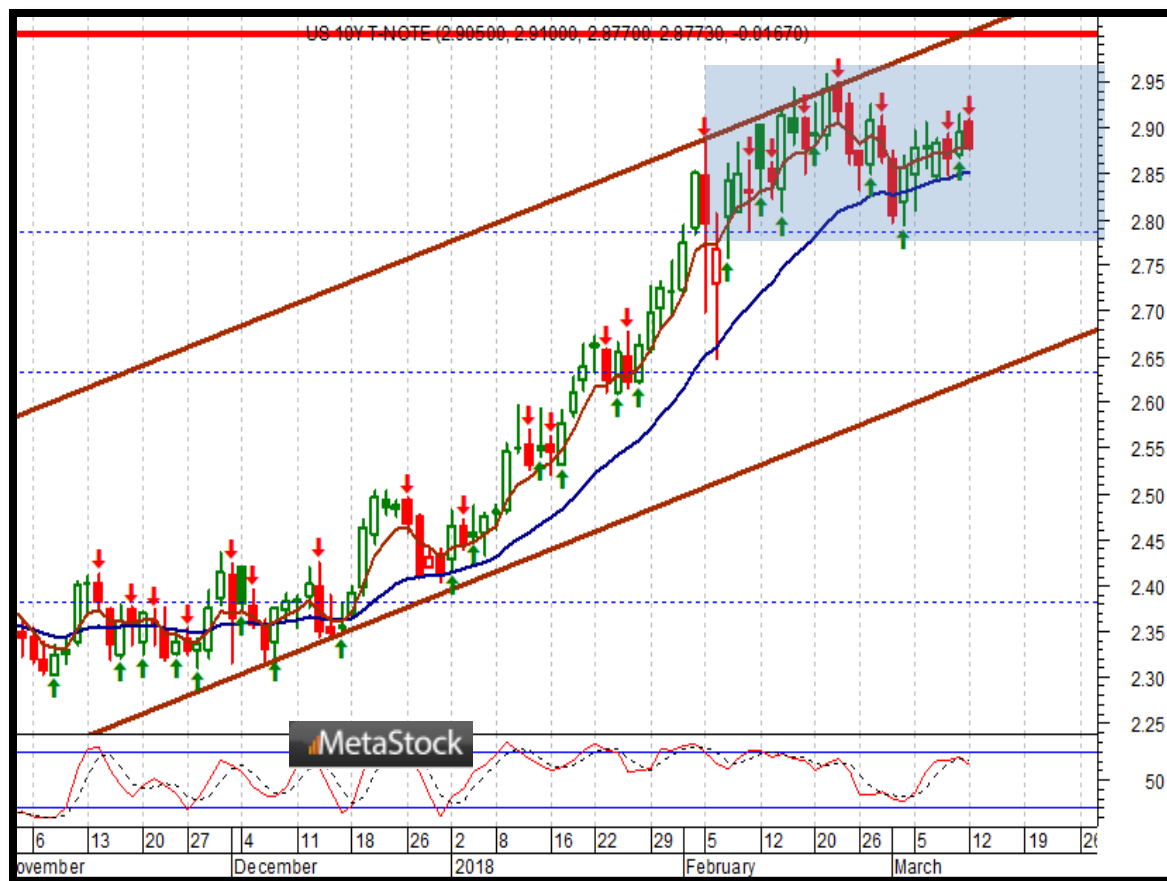
Source: Proprietary Luca Global Markets, LLC Model

US 10-year Treasury Yield

Comment:

Long US bond yield while above the 21-day EMA

- The US 10-year Treasury yield is consolidating below its over 4-year high (2/21)
- It remains uncomfortably close to 3%
- It trades above its 21-day EMA
- Only a **clear** break below the 21-day EMA would encourage liquidation of the speculative longs
- Initial resistance: 2.9140
- Further resistance: 2.9570 & 3.0410
- Immediate support: 2.8505
- Further support: 2.7860, 2.6480 & 2.4050
- Fast stochastics: slightly bullish

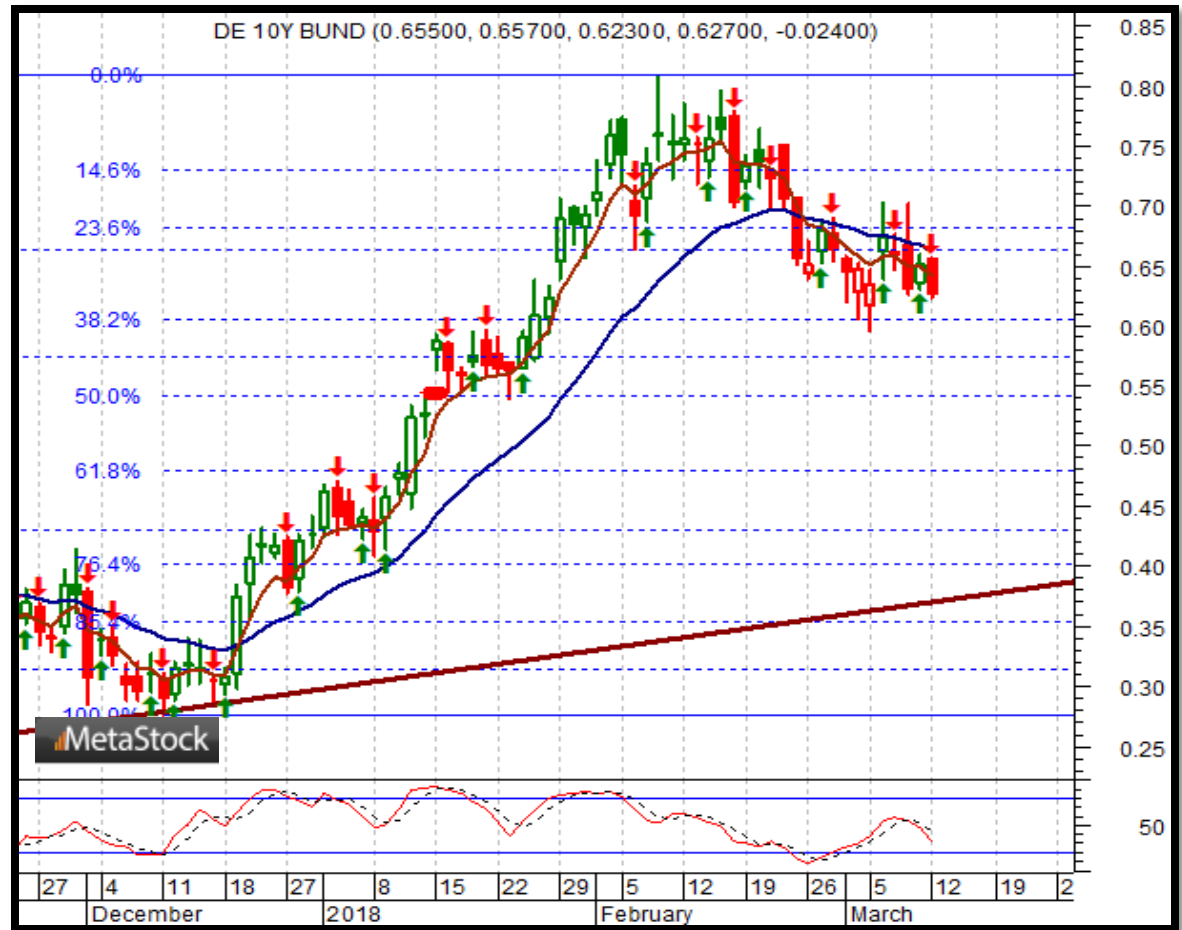


G7 10-Year Bond Yield Trade Idea

Comment:

Short German bund yield while below the 21-day EMA

- The 10-year German bund yield is consolidating below its 21-day EMA on its correction from a 1/3-year peak
- Only a break above it would renew the upside
- Immediate support: .5960
- Further support: .5390
- Initial resistance: .6680
- Further resistance: .7030, .7640 & .8080
- Fast stochastics: slightly 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