

Book du Trader

Market : Forex

Date : April, 15th 2010

Products / LS / Time :

EURUSD : Long Short ; Time : Day

GBPUSD : Long Short ; Time : Day

EURCHF : Long Short ; Time : Day

Priority macroeconomic analysis :

US Retails sales expected at 1.6 (upward)

Germany votes on Greece help. EUR under pressure

Technical analysis :

EURUSD on a resistance at 1.3680

23% Fibonacci from 1.5000

Daily Analysis

Date : April, 14th 2010

Dollar Index : 84.49

Futures : Up

MSCI World : Down MSCI APX : Down

Bloomberg confidence Index :

Major figure on calendar : USA Retails Sales + Bernanke Testimony

Faire value PPP (Bloomberg ALLXBPPP) :

Hedge Fund Index :

S&P500 Total return index > 12M average, 1, -1 : Upward

DJ AIG Commodity Total return index > 12M average, 1, -1 : Downward

Annual Change of the Baltic Freight Index in % > 12M average, 1, -1 :

VIX Implied equity volatility < 30, 1, -1 : Downward --> 15.85

IFO expectation > 95, 1, -1 :

CDS by country by economic zone (ex: CDS EUR -11) : Up for Greece

CDS vs Rating :

Comparison EUR/USD; CNY/USD :

3M EURIBOR (LS) :

3M Eurodoll (LS) :

EUR/USD : 1.3660

PPP of selected Euro-members vs the Euro according to OECD :

EUR-CHF / Franc supported by deteriorating Euroland FISCL Policy :