

Book du Trader

Market : Forex

Date : 21.04.10

Procuts / LS / Time / Used Margin :

EURUSD : Long Short ; Time : Long term ;
 GBPJPY : Long Short ; Time : (Lg) at long term & (S) at short term ;
 EURJPY : Long Short ; Time : (Lg) at long term & (S) at short term ;
 USDCHF : Long Short ; Time : Long term ;

Priority macroeconomic analysis :

(EUR) Greek austerity plan in doubt
 (GBP) Minutes of BOE & jobless claims & Unemployment rate
 (CHF) Minutes of SNB
 (USD) Mortgage applications

Technical analysis :

EUR/USD on a weekly highest level (short at 1.3460)

Results :

Comments :

EUR/USD : lack of intensity, downward movement supported by the downward rally of Gold.

Daily Analysis

Date : 21.04.10

Dollar Index : 80.80

Futures : Down

MSCI World : Down

Bloomberg confidence Index : Down

Major figure on calendar :

Faire value PPP (Bloomberg ALLXBPPP) :

Hedge Fund Index :

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

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

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

VIX Implied equity volatility < 30, 1, -1 : 17.26

IFO expectation > 95, 1, -1 :

CDS by country by economic zone (ex: CDS EUR -11) : High

CDS vs Rating : >

Comparison EUR/USD; CNY/USD : <

3M EURIBOR (LS) : Up

3M Eurodoll (LS) :

EUR/USD : Down

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

EUR-CHF / Franc supported by deteriorating Euroland FISCL Policy : Rising of European deficits. US Treasury bonds 10Y's spread down