

Book du Trader

Market : Forex

Date : 30.04.10

Procuts / LS / Time / Used Margin :

EURUSD : Long Short ; Time : closed
 GBPUSD : Long Short ; Time : closed
 EURJPY : Long Short ; Time : closed
 USDCHF : Long Short ; Time : closed
 NZDJPY : Long Short ; Time : closed

Priority macroeconomic analysis :

EUR: eurozone unemployment index & month ending corporates euro currency purchasing

JPY: interest rate decision

USD: GDP, Univ.michigan confidence

NZD: RBNZ interest decision

Technical analysis :

EURUSD: thin market before finalization of greek bailout package + euro currency corporates purchases

Results :

Comments :

EURUSD: we are out of the market before greek bailout agreement

Daily Analysis

Date : 30.04.10

Dollar Index : 81.89

Futures : Down

MSCI World : Down

Bloomberg confidence Index : Down

Major figure on calendar :

Faire value PPP (Bloomberg ALLXBPPP) :

Hedge Fund Index : bets on short EURUSD at the top on debt crisis contagion

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 : 18.75

IFO expectation > 95, 1, -1 :

CDS by country by economic zone (ex: CDS EUR -11) : HIGH on Greece & Portugal

CDS vs Rating : >

Comparison EUR/USD; CNY/USD : <

3M EURIBOR (LS) : Upward

3M Eurodoll (LS) :

EUR/USD : Downward

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

EUR-CHF / Franc supported by deteriorating Euroland FISCL Policy : Bailout plan of Greece expected for this weekend, traders out of position before opening of next Sunday evening. A lot of volatility expected.