

Change of Trend Automatic Model - genetic algorithm

| | | LIVELLI DI CAMBIAMENTO DEL TREND | | | |
|---|-----------------|---|----------------|-------------|----------|
| TREND mensile - posizione al : 13/09/2010 | | validi fino alla fine del mese in corso | | | |
| | Ultima quotaz. | ENTRY LONG | EXIT (NEUTRAL) | ENTRY SHORT | |
| 00-S&P FUT | NEUTRALE | 1099.30 | 1151.50 | | 1024.50 |
| 01-MSCI WORLD | NEUTRALE | 810.15 | 838.60 | | 764.76 |
| 02-MSCI EUROPE | NEUTRALE | 1105.50 | 1123.59 | | 1028.41 |
| 03-MSCI USA | NEUTRALE | 1045.50 | 1103.73 | | 979.89 |
| 04-MSCI EMERG | NEUTRALE | 43562.91 | 43889.71 | | 40810.43 |
| 05-DJ STOXX 600 | NEUTRALE | 262.33 | 263.75 | | 243.08 |
| 06-DJ EU STOXX50 | NEUTRALE | 2752.89 | 2849.45 | | 2499.28 |
| 07-DAX | LONG | 6164.44 | | 5833.51 | 5646.17 |
| 08-CAC 40 | NEUTRALE | 3677.21 | 3802.94 | | 3354.77 |
| 09-FTSE 100 (UK) | NEUTRALE | 5429.74 | 5519.92 | | 4916.87 |
| 10-SPMIB40 | NEUTRALE | 20858.47 | 21633.03 | | 18728.71 |
| 11-SMI | NEUTRALE | 6386.95 | 6537.73 | | 6047.16 |
| 12-DOW JONES | NEUTRALE | 10387.01 | 10745.15 | | 9774.02 |
| 13-S&P 500 | NEUTRALE | 1098.87 | 1150.82 | | 1030.71 |
| 14-NASDAQ | NEUTRALE | 2228.87 | 2386.99 | | 2099.29 |
| 15-TOKYO TOPIX | SHORT | 820.99 | 911.35 | 864.25 | |
| 16-HONG KONG HS | NEUTRALE | 21088.86 | 21805.94 | | 19523.44 |
| 17-CRB CASH INDEX | NEUTRALE | 274.27 | 280.69 | | 246.55 |
| 18-LIGHT CRUDE | SHORT | 74.67 | 82.97 | 79.69 | |
| 19-GOLD | LONG | 1254.30 | | 1174.32 | 1174.32 |
| 20-EUR SCHATZ 2Y | ENTRY LONG | 109.48 | | | |
| 21-EUR BOBL 5Y | LONG | 120.98 | | 120.36 | 118.26 |
| 22-EUR BUND 10Y | LONG | 131.35 | | 130.50 | 122.76 |
| 23-T-NOTE 2Y | EXIT - NEUTRALE | 109.48 | | | 109.21 |
| 24-T-NOTE 5Y | EXIT - NEUTRALE | 119.77 | | | 116.87 |
| 25-T-NOTE 10Y | LONG | 124.44 | | 123.66 | 118.66 |
| 26-EUR/USD | NEUTRALE | 1.2724 | 1.3334 | | 1.1989 |
| 27-EUR/JPY | SHORT | 106.87 | 117.20 | 114.20 | |
| 28-EUR/CHF | SHORT | 1.2868 | 1.5070 | 1.3925 | |
| 29-USD/JPY | SHORT | 83.86 | 91.58 | 86.88 | |
| 30-USD/CHF | ENTRY SHORT | 1.0114 | | | |