

ANNO SOLARE 2011 - PROIEZIONI DI RANGE

Di seguito vengono presentate le proiezioni di range, relative all'anno solare 2011, per i principali mercati, valute e ETF. I livelli vengono identificati in modo automatico e non discrezionale dal modello, in funzione di un algoritmo che prende in considerazione: (1) range del trimestre precedente; (2) posizione della ultima chiusura rispetto al range; (3) forza del mercato rispetto ai peers. I mercati di TIPO 3 avranno quindi maggiori probabilità di raggiungere nel periodo considerato le estensioni H2 e H3 rispetto ai mercati di TIPO 1.

TIPO 1 = DEBOLE
TIPO 2 = MEDIO
TIPO 3 = FORTE

proiezioni 2011 - resistenze

proiezioni 2011 - supporti

Security Name	C	F	Estensione di range piu' probabile per i mercati di TIPO 3					Estensione di range piu' probabile per i mercati di TIPO 2		L3
			H3	H2	H1	C-1	L1	L2		
.ISH MSCI WORLD	21.19	3	23.04	22.14	21.88	20.45	19.42	18.00	16.97	
a.ISH FTSE BRIC 50	25.14	3	27.34	25.74	25.69	24.00	22.37	20.67	19.05	
a.ISH FTSE CHINA25	97.25	2	105.80	105.19	100.83	91.51	88.72	79.39	76.60	
a.ISH FTSE100	7.24	3	7.83	7.55	7.44	6.93	6.60	6.09	5.76	
a.ISH MSCI EAST EUROPE	27.31	3	30.26	28.59	28.22	25.81	23.95	21.54	19.68	
a.ISH MSCI EM MKTS	35.31	3	40.58	37.47	37.41	34.19	31.06	27.83	24.70	
a.ISH MSCI EUROPE EX UK	22.42	3	24.54	23.60	23.38	22.00	20.95	19.56	18.51	
a.ISH MSCI FAR EAST	36.56	3	41.13	38.26	38.11	34.95	32.00	28.84	25.89	
a.ISH MSCI JAPAN	8.55	3	9.21	8.87	8.75	8.18	7.78	7.20	6.80	
a.ISH MSCI LATIN AM	23.00	3	26.11	24.40	24.28	22.32	20.54	18.59	16.81	
a.ISH MSCI NORTH AM	19.71	3	21.57	20.60	20.38	18.97	17.89	16.47	15.39	
a.ISH SP500	9.83	3	10.73	10.25	10.15	9.45	8.92	8.23	7.69	
a.ISH STXX600	28.78	3	31.01	30.04	29.63	27.84	26.66	24.87	23.69	
a.LYX DAX	69.15	3	78.30	74.92	73.56	67.45	63.39	57.29	53.23	
a.LYX HONG KONG	24.00	3	25.93	25.15	24.49	22.39	21.29	19.19	18.08	
a.LYX MSCI WORLD	99.99	3	108.62	104.10	103.05	96.42	91.37	84.75	79.70	
a.LYX NSDQ100	7.06	3	7.94	7.46	7.37	6.71	6.18	5.52	5.00	
a.LYX SP/MIB	21.25	1	24.20	23.51	21.03	20.34	17.86	16.66	14.69	
aa.CAC 40	3945	2	4605	4355	4088	3805	3366	3288	3004	
aa.DAX	7069	3	8017	7639	7524	6914	6478	5869	5433	
aa.DJ EU STOXX50	2879	2	3389	3243	3044	2793	2479	2448	2197	
aa.DJ STOXX 600	286	3	311	299	295	276	263	243	230	
aa.DOW JONES	11755	3	12918	12295	12264	11578	10939	10253	9614	
aa.FTSE 100 (UK)	6051	3	6721	6432	6351	5900	5570	5120	4790	
aa.FTSEMIB40	21116	1	26188	26064	24059	20173	17459	17166	14159	
aa.HONG KONG HS	24126	2	27047	26994	25692	23035	22332	19675	18972	
aa.NASDAQ	2737	3	3062	2880	2865	2653	2463	2251	2061	
aa.S&P 500	1286	3	1425	1346	1343	1258	1177	1091	1011	
aa.SMI	6614	1	7492	7343	6991	6436	5917	5908	5380	
aa.TOKYO TOPIX	930	1	1101	1069	1002	899	798	798	697	
b.JPM GBI EMU GLOBAL	115.36	1	121.30	119.67	117.04	115.41	112.77	112.10	108.51	
b.LYX EMTS 01-03Y	117.14	1	119.36	118.93	117.41	116.98	115.45	114.72	113.50	
b.LYX EMTS 03-05Y	128.19	1	132.00	131.34	128.96	128.30	125.92	124.77	122.88	
b.LYX EMTS 05-07Y	120.02	1	126.10	124.95	121.07	119.92	116.05	114.23	111.02	
b.LYX EMTS 07-10Y	117.36	1	125.00	122.43	119.57	117.00	114.13	113.93	108.70	
b.LYX EMTS 10-15Y	131.64	1	142.02	138.85	134.93	131.76	127.83	127.33	120.74	
b.LYX EMTS 15+Y	119.85	1	135.83	132.33	124.58	121.08	113.32	110.48	102.07	
b.LYX EMTS GLOBAL	131.08	1	138.15	136.89	132.85	131.59	127.56	125.71	122.26	
b.LYX EMTS INF LINK	116.44	1	122.04	120.82	117.83	116.61	113.63	112.45	109.42	
b.LYX EU CORP BOND A	114.80	2	123.39	121.78	119.00	115.04	110.79	110.65	106.69	
bb.EUR 02Y SCHATZ	108.79	2	111.39	110.93	110.15	109.05	107.86	107.82	106.72	
bb.EUR 05Y BOBL	118.35	1	126.25	125.16	122.71	118.91	115.28	115.24	111.57	
bb.EUR 10Y BUND	124.74	1	139.43	139.41	134.77	125.50	119.30	118.54	111.57	
bb.US 02Y T-NOTE	109.47	2	110.78	110.70	110.31	109.45	109.17	108.32	108.04	
bb.US 05Y T-NOTE	117.95	1	126.20	125.19	122.36	117.72	113.61	113.48	109.23	
bb.US 10Y T-NOTE	120.56	1	133.48	132.29	127.94	120.44	114.24	113.91	107.39	
c.ETF CRB	24.64	3	27.75	26.34	25.95	23.77	22.16	19.97	18.37	
c.ETFS AGRIC	7.08	3	8.77	7.99	7.89	6.91	6.08	5.10	4.27	
c.ETFS COPPER	37.72	3	45.30	41.21	41.03	36.57	32.39	27.94	23.76	
c.ETFS CRUDE OIL	21.58	2	23.94	23.88	22.80	20.57	19.97	17.75	17.15	
c.ETFS ENERGY	9.51	2	11.58	11.08	10.26	9.12	7.86	7.80	6.66	
c.ETFS GRAINS	5.17	3	6.25	5.72	5.66	5.00	4.44	3.79	3.23	
c.ETFS INDMETALS	15.98	3	18.29	17.05	16.91	15.40	14.09	12.57	11.26	
c.ETFS NATURAL GAS	0.25	1	0.42	0.37	0.29	0.24	0.15	0.13	0.02	
c.ETFS PH GOLD	104.02	3	124.34	116.03	114.90	104.32	95.44	84.87	75.99	
c.ETFS PH PALLADIUM	60.35	3	80.50	70.80	70.00	58.70	48.60	37.30	27.20	
c.ETFS PH PLATINUM	134.80	3	152.88	148.69	143.72	129.60	122.93	108.80	102.13	
c.ETFS PH SILVER	22.20	3	30.71	27.07	26.78	22.56	18.78	14.56	10.78	
c.ETFS SOFTS	7.72	3	10.21	9.34	9.02	7.51	6.48	4.97	3.94	
cc.CRB CASH INDEX	334.9	3	385.5	360.5	358.3	328.9	302.8	273.4	247.3	
cc.GOLD	1388.2	3	1679.2	1560.7	1553.5	1420.7	1298.7	1165.9	1043.8	
cc.LIGHT CRUDE	91.2	3	108.0	100.4	99.9	91.4	83.5	75.0	67.2	
v.EUR/CHF	1.2690	1	1.4890	1.4108	1.3255	1.2473	1.1620	1.1573	0.9985	
v.EUR/JPY	108.95	1	134.37	126.70	116.07	108.40	97.76	95.78	79.46	
v.EUR/USD	1.3132	2	1.6089	1.5481	1.4580	1.3386	1.1982	1.1877	1.0683	
v.USD/CHF	0.9664	1	1.1732	1.0934	1.0117	0.9319	0.8503	0.8491	0.6888	
v.USD/JPY	82.97	1	94.99	90.49	85.41	80.92	75.84	75.45	66.27	