

Posizione del trend e livelli settimanali

Change of Trend Automatic Model - genetic algorithm

LIVELLI DI CAMBIAMENTO DEL TREND

TREND settimanale	posizione al :	validi per la settimana in corso			
		16.04.2011	ENTRY LONG	EXIT POSITION	ENTRY SHORT
.Benchmark 50-50	NEUTRALE	101.94	102.29		101.81
a.ISH FTSE BRIC 50	NEUTRALE	23.07	24.40		22.95
a.ISH FTSE CHINA25	NEUTRALE	90.18	91.52		86.12
a.ISH FTSE100	NEUTRALE	6.80	6.94		6.71
a.ISH MSCI EAST EUROPE	NEUTRALE	26.94	27.95		26.55
a.ISH MSCI EM MKTS	NEUTRALE	32.30	33.25		31.05
a.ISH MSCI EUROPE EX UK	NEUTRALE	22.28	22.55		21.47
a.ISH MSCI FAR EAST	NEUTRALE	33.47	33.75		32.15
a.ISH MSCI JAPAN	SHORT	6.97	7.43	7.26	
a.ISH MSCI LATIN AM	NEUTRALE	20.75	21.67		20.35
a.ISH MSCI NORTH AM	SHORT	19.72	20.19	19.99	
a.ISH SP500	SHORT	9.12	9.41	9.21	
a.ISH STXX600	NEUTRALE	28.23	28.60		27.87
a.LYX DAX	NEUTRALE	70.24	70.78		67.33
a.LYX HONG KONG	NEUTRALE	21.62	21.91		21.00
a.LYX MSCI WORLD	SHORT	93.45	95.75	94.61	
a.LYX NSDQ100	SHORT	6.40	6.67	6.47	
a.LYX SP/MIB	NEUTRALE	21.95	22.63		21.60
aa.CAC 40	NEUTRALE	3974	4058		3929
aa.DAX	NEUTRALE	7178	7225		6872
aa.DJ EU STOXX50	NEUTRALE	2919	2985		2867
aa.DJ STOXX 600	NEUTRALE	278	282		273
aa.DOW JONES	NEUTRALE	12342	12444		12130
aa.FTSE 100 (UK)	LONG	5996		5944	5840
aa.FTSEMB40	LONG	21821		21798	21423
aa.HONG KONG HS	NEUTRALE	24008	24466		22628
aa.NASDAQ	NEUTRALE	2765	2793		2719
aa.S&P 500	NEUTRALE	1320	1334		1302
aa.SMI	NEUTRALE	6400	6462		6264
aa.TOKYO TOPIX	SHORT	841	870	863	
b.JPM GBI EMJ GLOBAL	NEUTRALE	114.04	115.22		113.99
b.LYX EMTS 01-03Y	SHORT	116.55	117.21	116.80	
b.LYX EMTS 03-05Y	SHORT	126.17	127.93	126.75	
b.LYX EMTS 05-07Y	SHORT	118.00	119.65	118.40	
b.LYX EMTS 07-10Y	SHORT	115.87	117.69	116.70	
b.LYX EMTS 10-15Y	SHORT	130.70	134.22	129.96	
b.LYX EMTS 15+Y	SHORT	117.98	120.01	118.57	
b.LYX EMTS GLOBAL	NEUTRALE	129.46	131.07		129.42
b.LYX EMTS INF LINK	NEUTRALE	117.91	118.99		116.85
b.LYX EU CORP BOND A	SHORT	114.50	114.60	114.42	
bb.EUR 02Y SCHATZ	SHORT	107.13	107.47	107.17	
bb.EUR 05Y BOBL	SHORT	114.56	115.57	114.62	
bb.EUR 10Y BUND	NEUTRALE	121.21	123.11		119.86
bb.US 02Y T-NOTE	NEUTRALE	109.13	109.42		108.95
bb.US 05Y T-NOTE	NEUTRALE	116.93	117.70		116.25
bb.US 10Y T-NOTE	NEUTRALE	119.81	120.48		118.25
c.ETF CRB	NEUTRALE	24.09	24.77		23.69
c.ETFS AGRIC	NEUTRALE	6.51	6.89		6.46
c.ETFS COPPER	NEUTRALE	32.73	35.56		32.60
c.ETFS CRUDE OIL	NEUTRALE	21.25	22.14		20.54
c.ETFS ENERGY	NEUTRALE	9.07	9.37		8.85
c.ETFS GRAINS	SHORT	4.70	4.97	4.93	
c.ETFS INDMETALS	NEUTRALE	14.45	15.09		14.32
c.ETFS NATURAL GAS	SHORT	0.21	0.22	0.22	
c.ETFS PH GOLD	LONG	101.26		99.16	98.20
c.ETFS PH PALLADIUM	SHORT	52.47	55.37	54.35	
c.ETFS PH PLATINUM	SHORT	121.83	123.73	122.93	
c.ETFS PH SILVER	LONG	29.00		27.44	24.17
c.ETFS SOFTS	SHORT	7.28	7.69	7.55	
cc.CRB CASH INDEX	NEUTRALE	362.78	368.96		352.12
cc.GOLD	LONG	1486.84		1436.56	1404.58
cc.LIGHT CRUDE	NEUTRALE	109.99	114.05		101.01
v.EUR/CHF	NEUTRALE	1.2879	1.3169		1.2772
v.EUR/JPY	LONG	119.86		119.22	111.49
v.EUR/USD	LONG	1.4427		1.4236	1.4120
v.USD/CHF	SHORT	0.893	0.926	0.911	
v.USD/JPY	NEUTRALE	83.07	85.16		79.82

Posizione del trend e livelli mensili

Change of Trend Automatic Model - genetic algorithm

LIVELLI DI CAMBIAMENTO DEL TREND

TREND mensile	posizione al :	16.04.2011		validi per il mese in corso			
		RRR	Var 2011	Ultima quotaz.	ENTRY LONG	EXIT POSITION	ENTRY SHORT
.Benchmark 50-50	NEUTRALE	0.2	-0.3%	101.94	103.37		100.90
a.ISH FTSE BRIC 50	LONG	1.4	1.1%	23.07		22.27	21.07
a.ISH FTSE CHINA25	EXIT - NEUTRALE	-0.1	1.7%	90.18	96.32		
a.ISH FTSE100	SHORT	-0.2	-0.5%	6.80	7.31	6.95	
a.ISH MSCI EAST EUROPE	LONG	0.8	5.4%	26.94		25.26	23.08
a.ISH MSCI EM MKTS	ENTRY LONG	1.9	0.7%	32.30			
a.ISH MSCI EUROPE EX UK	EXIT - NEUTRALE	0.8	-0.6%	22.28	23.85		
a.ISH MSCI FAR EAST	EXIT - NEUTRALE	0.9	-1.4%	33.47	34.38		
a.ISH MSCI JAPAN	SHORT	-2.6	-13.1%	6.97	9.55	7.67	
a.ISH MSCI LATIN AM	EXIT - NEUTRALE	-1.1	-0.3%	20.75	22.84		
a.ISH MSCI NORTH AM	NEUTRALE	1.3	-3.0%	19.72	21.60		19.00
a.ISH SP500	NEUTRALE	1.0	-2.5%	9.12	9.76		8.99
a.ISH STXX600	EXIT - NEUTRALE	0.4	-0.4%	28.23	29.97		
a.LYX DAX	EXIT - NEUTRALE	1.0	1.0%	70.24	74.81		
a.LYX HONG KONG	EXIT - NEUTRALE	0.1	-1.9%	21.62	23.20		
a.LYX MSCI WORLD	NEUTRALE	1.5	-2.4%	93.45	103.09		89.00
a.LYX NSDQ100	NEUTRALE	1.2	-3.7%	6.40	6.88		6.29
a.LYX SP/MIB	LONG	1.1	-1.1%	21.95		20.94	19.42
aa.CAC 40	EXIT - NEUTRALE	0.8	-0.8%	3974	4202		
aa.DAX	EXIT - NEUTRALE	1.0	1.4%	7178	7613		
aa.DJ EU STOXX50	EXIT - NEUTRALE	0.6	-1.2%	2919	3059		
aa.DJ STOXX 600	NEUTRALE	1.5	-0.8%	278	296		262
aa.DOW JONES	ENTRY LONG	0.5	3.8%	12342			
aa.FTSE 100 (UK)	EXIT - NEUTRALE	2.3	2.3%	5996	6237		
aa.FTSEMB40	LONG	1.6	-1.0%	21821		20802	19365
aa.HONG KONG HS	ENTRY LONG	2.1	2.4%	24008			
aa.NASDAQ	ENTRY LONG	2.0	2.4%	2765			
aa.S&P 500	ENTRY LONG	1.0	2.6%	1320			
aa.SMI	EXIT - NEUTRALE	-0.2	-1.2%	6400	7039		
aa.TOKYO TOPIX	EXIT - NEUTRALE	-2.6	-7.6%	841	1082		
b.JPM GBI EMU GLOBAL	NEUTRALE	1.0	-0.9%	114.04	117.29		113.85
b.LYX EMTS 01-03Y	EXIT - NEUTRALE	1.3	-0.3%	116.55			115.99
b.LYX EMTS 03-05Y	SHORT	-1.5	-0.9%	126.17	130.00	127.67	
b.LYX EMTS 05-07Y	ENTRY SHORT	-1.8	-1.2%	118.00			
b.LYX EMTS 07-10Y	ENTRY SHORT	-1.5	-1.0%	115.87			
b.LYX EMTS 10-15Y	SHORT	-1.5	-0.7%	130.70	134.70	133.29	
b.LYX EMTS 15+Y	ENTRY SHORT	-2.0	-1.5%	117.98			
b.LYX EMTS GLOBAL	NEUTRALE	-0.3	-0.9%	129.46	132.40		129.30
b.LYX EMTS INF LINK	LONG	1.6	0.5%	117.91		116.40	114.50
b.LYX EU CORP BOND A	ENTRY SHORT	-1.6	0.4%	114.50			
bb.EUR 02Y SCHATZ	SHORT	-1.0	-0.9%	107.13	109.39	107.92	
bb.EUR 05Y BOBL	SHORT	-0.8	-1.8%	114.56	120.26	116.78	
bb.EUR 10Y BUND	SHORT	-2.3	-1.9%	121.21	127.19	124.46	
bb.US 02Y T-NOTE	SHORT	-1.4	-0.4%	109.13	109.94	109.60	
bb.US 05Y T-NOTE	NEUTRALE	-1.0	-1.3%	116.93	119.27		115.89
bb.US 10Y T-NOTE	NEUTRALE	-0.3	-0.8%	119.81	121.70		117.73
c.ETF CRB	NEUTRALE	-0.1	1.7%	24.09	25.29		22.25
c.ETFS AGRIC	NEUTRALE	0.9	-6.3%	6.51	7.20		6.21
c.ETFS COPPER	NEUTRALE	0.0	-9.2%	32.73	37.36		31.84
c.ETFS CRUDE OIL	LONG	2.7	6.8%	21.25		19.82	19.82
c.ETFS ENERGY	ENTRY LONG	2.1	2.3%	9.07			
c.ETFS GRAINS	NEUTRALE	1.8	-6.8%	4.70	5.10		4.32
c.ETFS INDMETALS	NEUTRALE	0.3	-5.7%	14.45	15.76		14.07
c.ETFS NATURAL GAS	SHORT	-1.7	-11.9%	0.206	0.258	0.234	
c.ETFS PH GOLD	NEUTRALE	2.6	5.6%	101.26	108.99		95.88
c.ETFS PH PALLADIUM	NEUTRALE	1.3	-10.0%	52.47	64.60		48.60
c.ETFS PH PLATINUM	SHORT	-1.8	-5.0%	121.83	136.45	127.83	
c.ETFS PH SILVER	LONG	0.6	43.9%	29.00		21.38	20.16
c.ETFS SOFTS	NEUTRALE	1.7	-4.9%	7.28	8.65		7.10
cc.CRB CASH INDEX	LONG	-0.3	6.3%	362.78		342.72	302.88
cc.GOLD	ENTRY LONG	1.1	10.6%	1486.84			
cc.LIGHT CRUDE	LONG	-0.5	19.3%	109.99		92.22	81.48
v.EUR/CHF	ENTRY LONG	-0.6	-0.4%	1.2879			
v.EUR/JPY	LONG	2.6	6.8%	119.86		110.83	101.54
v.EUR/USD	LONG	3.8	5.4%	1.4427		1.3744	1.2994
v.USD/CHF	SHORT	-2.3	-5.5%	0.893	0.977	0.937	
v.USD/JPY	EXIT - NEUTRALE	0.0	1.2%	83.07	87.71		