

## European Fixed Income Technical Analysis

12<sup>th</sup> March 2015



Written by

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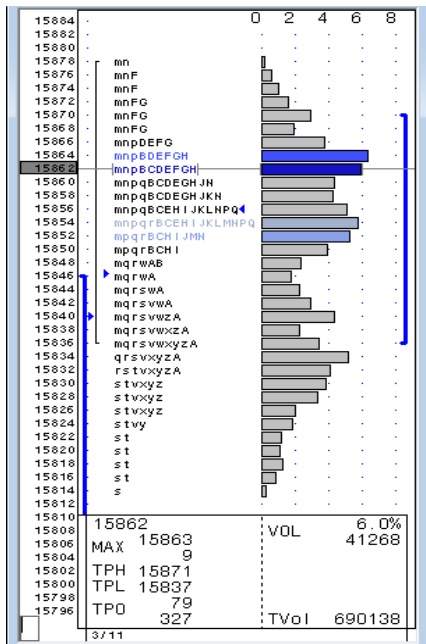


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### Bund Future (June '15)

12<sup>th</sup> March 2015

#### Yesterday's Market Profile



#### Daily Candlestick Chart



Source: CQG Inc. © 2015 All rights reserved worldwide. <http://www.cqg.com> Thu Mar 12 2015

#### Comment

- Short Term Trend: Bullish
- Medium Trend: Bullish
- Candlestick Chart says: Another green candle yesterday but this wasn't quite the rate of ascent we saw on Monday or Tuesday although we did make another new high with a 158.79 print in early trade that stayed intact for the rest of the session. 158.15 was our S1 and did a job as support. If this level broke before we made another fresh high there would be a small sell signal offered on the intra-day charts.
- Profile charts say: Another high VPOC (158.63) on yesterday's Profile favours the bulls.
- Summary: QE is here and the uptrend continues unabated.

#### Automated levels

Open	158.40
High	158.79
Low	158.14
Close	158.57
Change	0.08%
R3	159.51
R2	159.15
R1	158.86
PP	158.50
S1	158.21
S2	157.85
S3	157.56
Y VAH	158.67
Y POC	158.55
Y VAL	158.35
10DMA	157.22
20DMA	156.94
50DMA	156.13
ATR	0.83
RSI	66

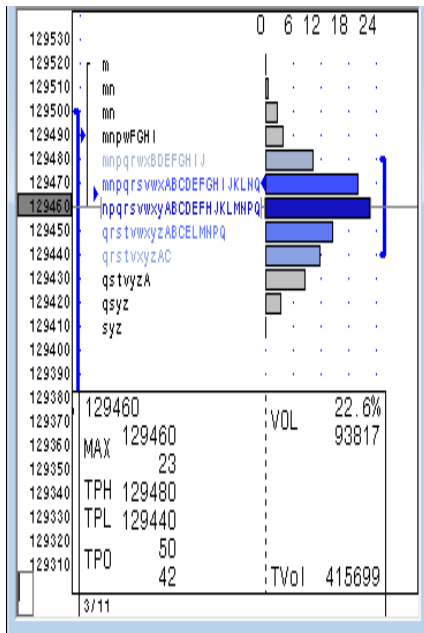
#### Chart Levels/SkewBar

R7	159.97
R6	159.72
R5	159.55
R4	159.42
R3	159.30
R2	159.00
R1	158.79
S1	158.49
S2	158.14
S3	157.87
S4	157.74
S5	157.37
S6	157.10
S7	156.76

## Bobl Future (June '15)

12<sup>th</sup> March 2015

### Yesterday's Market Profile



### Daily Candlestick Chart



### Comment

- Short Term Trend: Bullish
- Medium Trend: Bullish
- Candlestick chart says: New highs made (yesterday by just 1 more tick) and 129.67 is the bulls next target, then 129.85. Dip buyers might be interested in 129.34-37 still today.
- Profile charts say: CHVN is now 129.47 saying higher prices are being accepted saying the bulls are in charge saying we shouldn't be batting against this trend.
- Summary: A bullish greeting for ECB QE era sees new contract highs and it's not one to bat against.

### Automated levels

Open	129.49
High	129.52
Low	129.41
Close	129.47
Change	<b>0.00%</b>
R3	129.63
R2	129.58
R1	129.52
PP	<b>129.47</b>
S1	129.41
S2	129.36
S3	129.30
Y VAH	129.48
Y POC	129.46
Y VAL	129.44
10DMA	<b>129.30</b>
20DMA	<b>129.27</b>
50DMA	<b>128.95</b>
ATR	<b>0.20</b>
RSI	63

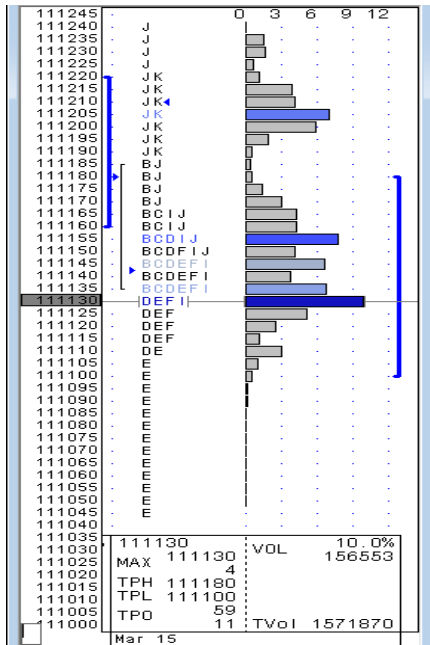
### Chart Levels/SkewBar

R7	130.72
R6	130.50
R5	130.22
R4	130.00
R3	129.85
R2	<b>129.67</b>
R1	<b>129.52*</b>
S1	129.41
S2	129.37
S3	129.26
S4	129.19
S5	129.10
S6	129.05
S7	128.97

## Schatz Future (June '15)

12<sup>th</sup> March 2015

### Monthly Market Profile



### Daily Candlestick Chart



Source: CQG Inc. © 2015 All rights reserved worldwide. <http://www.cqg.com> Thu Mar 12 2015 05:59:50

### Comment

- ☒ Short Term Trend: Bullish
- ☒ Medium Trend: Bullish
- ☒ Candlestick Chart says: "A new high was made yesterday as we spiked up to 111.24 leaving a large green candle with Marabuzo support at 111.175" – We held 111.175 on yesterday's Inside day. .
- ☒ Profile charts say: 111.185 is support on a pullback (vacuum).
- ☒ Summary: Bulls in charge and not one to be fighting against.

### Automated levels

Open	111.215
High	111.220
Low	111.190
Close	111.205
Change	<b>0.00%</b>
R3	111.25
R2	111.24
R1	111.22
PP	<b>111.21</b>
S1	111.19
S2	111.18
S3	111.16
Y VAH	111.215
Y POC	111.205
Y VAL	111.195
10DMA	<b>111.17</b>
20DMA	<b>111.17</b>
50DMA	<b>111.10</b>
ATR	<b>0.05</b>
RSI	64

### Chart Levels/SkewBar

R7	111.50
R6	111.40
R5	<b>111.34</b>
R4	111.32
R3	111.28
R2	<b>111.24*</b>
R1	111.22
S1	111.195
S2	111.175
S3	<b>111.15</b>
S4	111.13
S5	111.10
S6	<b>111.045</b>
S7	111.02



#### Sep '15

R6	100.125
R5	100.11
R4	100.075
R3	100.04
R2	<b>100.025*</b>
R1	100.015

S1	100.00
S2	99.98
S3	99.97
S4	99.955
S5	99.935
S6	<b>99.905</b>

#### Dec '15

R6	100.20
R5	100.15
R4	100.125
R3	100.10
R2	100.07
R1	<b>100.02*</b>

S1	100.00
S2	99.975
S3	99.955
S4	99.94
S5	<b>99.925</b>
S6	99.875

#### March '16

R6	100.20
R5	100.15
R4	100.10
R3	100.065
R2	100.045
R1	<b>100.015*</b>

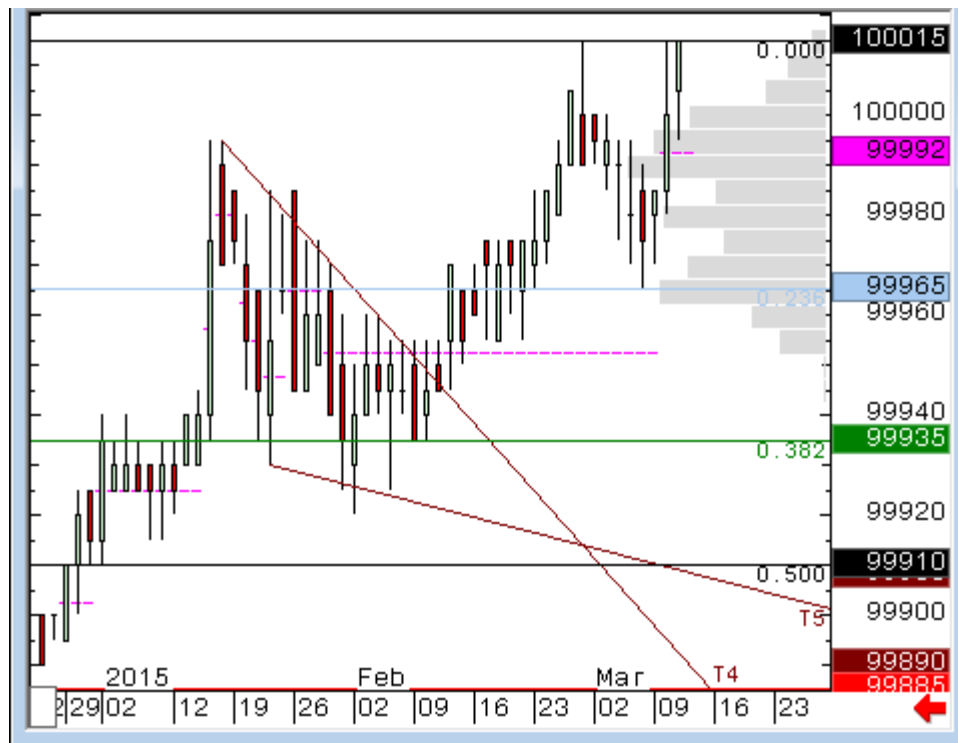
S1	99.995
S2	<b>99.98</b>
S3	99.96
S4	99.935
S5	99.90
S6	99.87

#### June '16

R6	<b>100.13</b>
R5	100.10
R4	100.075
R3	100.05
R2	100.025
R1	<b>100.015*</b>

S1	99.99
S2	99.965
S3	99.95
S4	99.935
S5	<b>99.92</b>
S6	<b>99.875</b>

### Daily Candlestick Chart – June '16



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### Comment – June '16

- ☒ Short Term Trend: Bullish
- ☒ Medium Term Trend: Bullish
- ☒ Candlestick Chart says: A mixed week last week probably belonged to the bears but it wasn't convincing and we're still backing the bulls while support at 98.92 is below. The contract high of 100.015 was set on February 27<sup>th</sup> and we printed here again on Tuesday and yesterday. Remember we have a chart "measured move" target of 100.13.
- ☒ Profile charts say: CHVN is 99.99 now. Moving higher = acceptance of higher prices = Bullish.
- ☒ Summary: So, QE Starts!



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