

MARCO CASARIO



I DATI NON MENTONO: approccio scientifico al trading



MARCO CASARIO

MACRO TRADER & INVESTOR



FORMAZIONE GRATUITA

www.marcocasario.com

CANALE YOUTUBE **LIVE • TUTTI I GIORNI ALLE 13.30**

<https://www.youtube.com> -> Marco Casario

GRUPPO TELEGRAM

<https://t.me/the10mintraderofficial>

CANALE INSTAGRAM

<https://www.instagram.com> -> MarcoCasario





MACRO VIEW Q2 2022



Stocks Emerge From Covid Crash With Historic 12-Month Run

Performance of major U.S. stock market indices since January 2020 (indexed to closing prices on March 23, 2021)



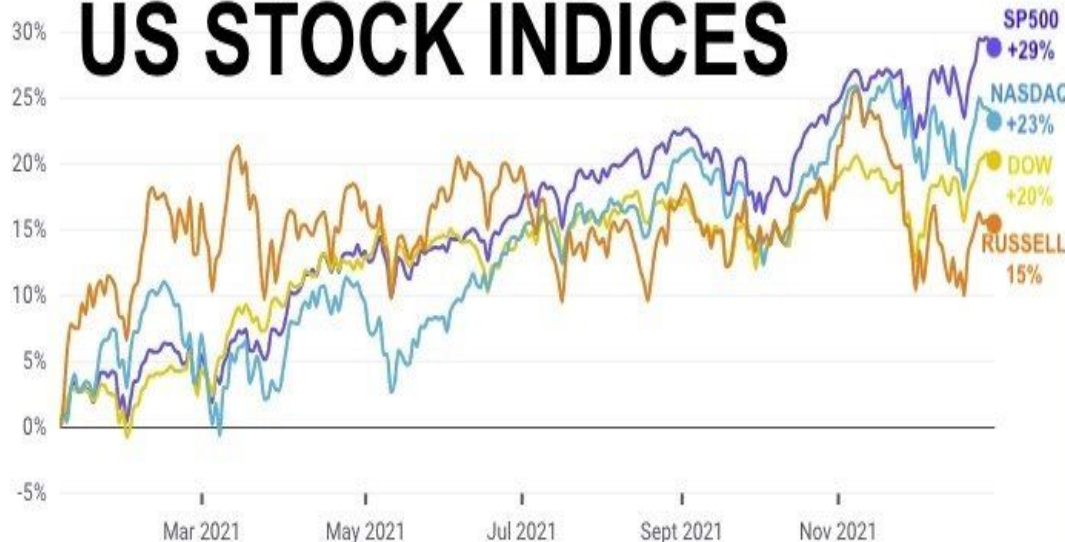
Source: Yahoo! Finance



statista

1D 5D 1M 6M YTD 1Y 5Y MAX

US STOCK INDICES

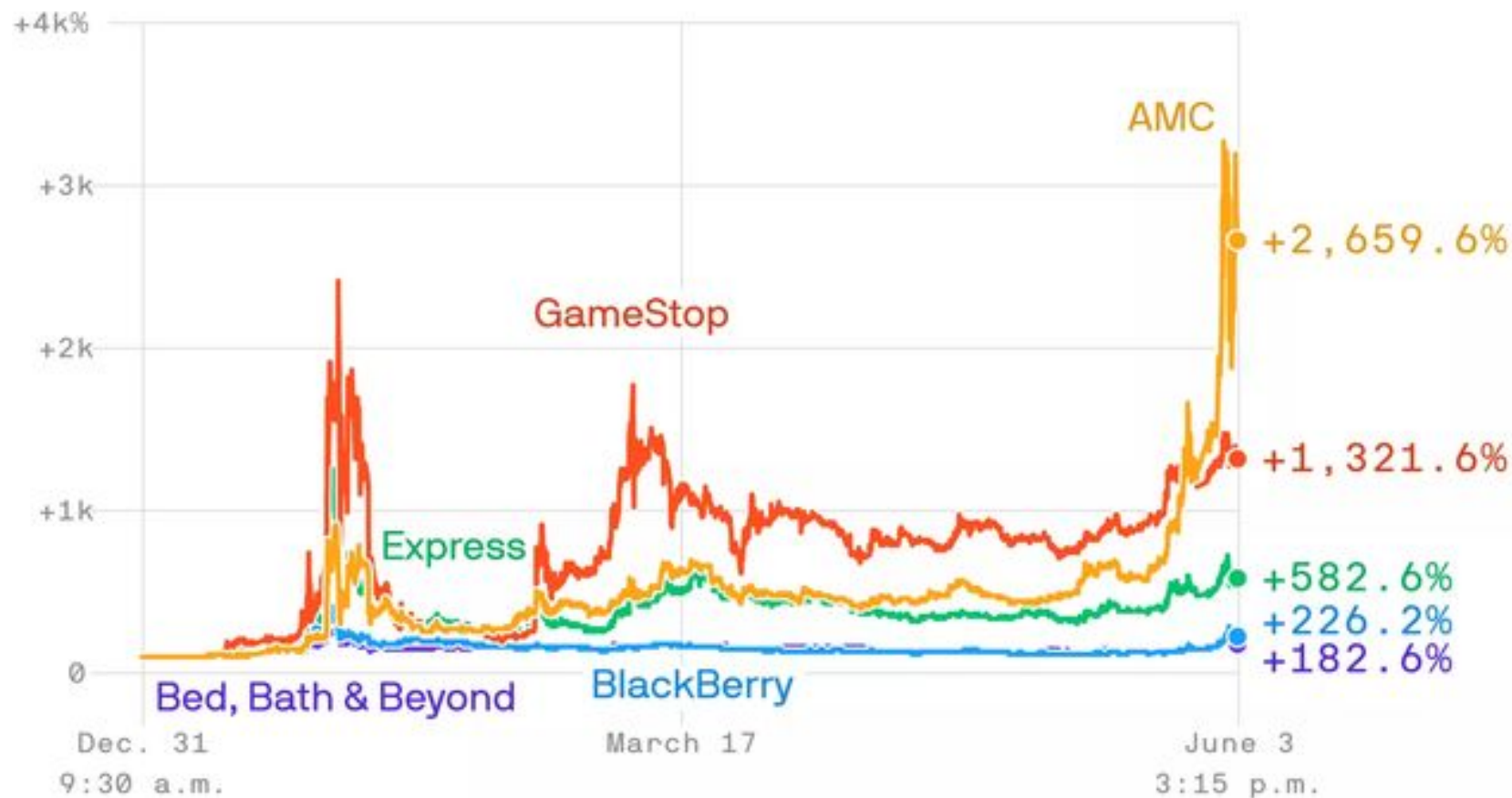


S&P 500	4,766.18	+1,065.53	↑ 28.79%	
Dow Jones Industri...	36,338.30	+6,114.41	↑ 20.23%	×
Nasdaq Composite	15,644.97	+2,946.52	↑ 23.20%	×
Russell 2000 Index	2,245.31	+299.40	↑ 15.39%	×

Select meme stocks



Dec. 31, 2020, to June 3, 2021



QUALCOSA E' CAMBIATO

TIME
FOR
CHANGE



I DATI MACRO E I REGIMI ECONOMICI



MACROVERSE → <https://community.marcocasario.com>

Impara a sfruttare i REGIMI ECONOMICI

Entra Nel MacroVerse

Tutto quello che devi sapere per capire il mondo macroeconomico e l'impatto che ha sui mercati finanziari per crearti un vantaggio statistico per la tua attività di trading e i tuoi investimenti.

ISCRIVITI PER RICEVERE I CONTENUTI ↓



Rimani Aggiornato Sui Regimi Economici

Quali sono gli Asset che performano Meglio

Ogni mese ed ogni trimestre potrai accedere ai miei report macro economici che descrivono il cambiamento dei dati macro e i movimenti e le performance dei settori finanziari.

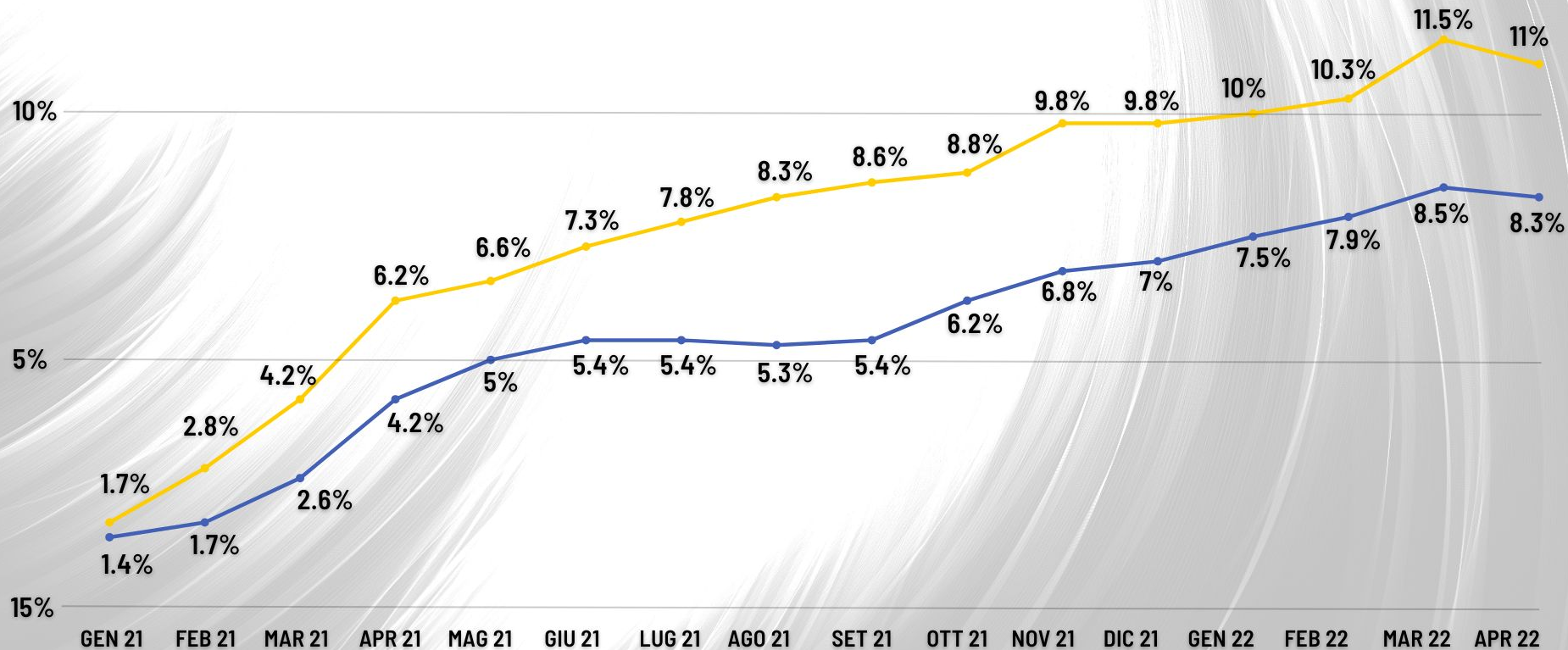
I DATI

	USA 2020												USA 2021									
Dec	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May					
127,03%	-1400,00%	-404,44%	170,97%	171,19%	155,00%	136,21%	160,00%	96,83%	143,33%	87,34%	81,33%	72,62%	64,42%	27,74%	18,45%	60,00%	34,64%					
127,03%	-2725,00%	-1100,00%	189,83%	198,18%	207,84%	180,00%	156,52%	106,56%	150,85%	89,87%	81,58%	73,81%	49,52%	5,71%	5,26%	24,39%	14,01%					
-31,58%	-31,58%	-31,58%	0,00%	0,00%	0,00%	0,00%	0,00%	0,00%	0,00%	0,00%	0,00%	0,00%	0,00%	0,00%	7,69%	7,69%	23,08%					
65,09%	75,64%	-30,32%	-63,77%	-45,51%	-39,08%	-47,98%	-25,43%	-37,60%	-12,25%	-57,23%	32,18%	-24,31%	-24,96%	7,87%	5,98%	79,47%	84,73%					
258,40%	271,90%	320,98%	246,23%	-87,93%	-81,79%	-75,67%	-72,39%	-63,85%	-64,59%	-57,93%	-63,05%	-77,96%	-73,50%	-77,87%	-73,02%	-77,36%	-61,14%					
25,05%	25,13%	26,35%	26,84%	21,31%	15,56%	14,03%	12,08%	13,43%	13,22%	13,16%	12,75%	12,50%	12,36%	11,10%	11,12%	8,32%						
-0,99%	0,00%	-0,98%	0,50%	6,32%	4,12%	3,07%	1,76%	0,75%	0,50%	-0,25%	0,00%	1,00%	-0,25%	0,99%	0,49%	0,25%						
0,04%	0,26%	0,66%	2,60%	7,38%	6,09%	4,26%	2,76%	2,05%	1,77%	1,42%	1,05%	0,87%	0,66%	0,36%	0,13%	0,00%						
-18,73%	-20,84%	-23,96%	-4,71%	22,98%	14,66%	9,48%	12,00%	-5,13%	-9,45%	-12,35%	-12,35%	-12,52%	-14,94%	-18,23%	-30,04%							
-2,55%	-1,62%	-0,44%	0,06%	1,54%	4,60%	6,67%	7,13%	7,39%	7,44%	7,87%	8,62%	10,71%	11,35%	12,71%	14,66%							
2,58%	2,48%	2,88%	3,56%	3,95%	3,54%	2,44%	1,54%	1,05%	0,84%	0,57%	0,33%	-0,12%	-0,39%	-0,77%	-1,19%	-1,36%						
-1,21%	6,24%	6,65%	36,31%	53,02%	42,78%	29,33%	18,33%	17,60%	15,30%	14,37%	15,48%	15,10%	14,12%	6,59%	6,10%							
2,78%	5,19%	7,47%	41,26%	58,59%	46,56%	31,20%	19,21%	18,50%	13,43%	14,82%	15,42%	15,46%	16,36%	6,86%	5,91%							
8,50%	10,40%	10,44%	16,65%	29,57%	25,61%	19,98%	16,88%	15,64%	14,97%	13,35%	13,66%	12,52%	11,14%	3,69%	1,42%							
-2,55%	-1,62%	-0,44%	0,06%	1,54%	4,60%	6,67%	7,13%	7,39%	7,44%	7,87%	8,62%	10,71%	11,35%	12,71%	14,66%							
-1,72%	0,55%	2,37%	4,40%	5,52%	8,18%	10,64%	11,28%	12,11%	12,91%	14,33%	15,70%	18,65%	17,95%	19,90%	21,30%							
20,99%	21,48%	16,78%	26,99%	58,41%	35,07%	22,99%	5,71%	13,07%	-0,19%	3,64%	1,24%	7,22%	0,64%	7,59%	7,07%	4,96%						
-3,26%	-0,80%	-2,16%	9,65%	25,42%	15,07%	9,35%	7,46%	7,50%	6,38%	6,74%	7,23%	6,70%	5,86%	6,75%	2,33%							
-6,20%	-6,24%	-6,07%	-4,50%	10,88%	8,98%	5,85%	5,32%	4,48%	4,22%	4,18%	4,09%	4,73%	4,91%	5,02%	4,74%	4,84%						
-7,39%	-7,36%	-7,37%	-6,82%	10,20%	7,89%	4,52%	4,59%	4,44%	4,16%	4,27%	4,42%	6,76%	7,02%	7,36%	7,29%	6,94%						
-3,28%	-1,67%	-4,86%	1,76%	17,86%	16,40%	10,21%	6,62%	5,33%	4,62%	4,76%	4,98%	3,39%	3,64%	7,46%	5,36%	6,40%						
3,07%	6,24%	2,65%	11,13%	25,07%	13,36%	5,83%	3,08%	2,68%	2,52%	1,89%	1,87%	2,11%	0,96%	2,45%								
10,22%	9,22%	10,06%	0,80%	-12,72%	-16,47%	-15,39%	-14,15%	-13,51%	-12,03%	-9,98%	-7,34%	-4,69%	-3,51%	-4,00%	-2,42%	0,13%						
12,50%	17,57%	33,65%	76,05%	367,21%	182,69%	103,87%	69,94%	47,00%	34,76%	25,70%	26,52%	22,22%	-5,75%	-4,32%	-17,69%	-12,28%						
-1,86%	-1,73%	-1,88%	-2,42%	-2,66%	-1,62%	-1,18%	-1,57%	-1,95%	-2,15%	-1,97%	-1,75%	-0,64%	-0,33%	0,44%								
1,61%	1,40%	1,28%	1,65%	2,96%	3,80%	4,45%	4,23%	3,98%	4,04%	4,58%	4,95%	5,49%	6,08%	6,50%	6,49%	6,12%						
1,30%	1,37%	1,68%	2,64%	4,15%	4,93%	5,32%	5,28%	5,20%	5,38%	6,24%	6,74%	7,10%	7,51%	7,99%	8,65%	8,18%						
3,70%	13,44%	3,18%	28,80%	-5,96%	-4,06%	-2,83%	-2,62%	1,02%	-1,18%	-1,03%	0,23%	-0,05%	-9,81%	-1,17%	-19,93%							
91,78%	155,13%	62,65%	103,05%	-62,72%	-58,06%	-50,78%	-43,85%	-34,67%	-43,36%	-47,79%	-44,62%	-40,00%	-69,35%	-49,63%	-76,69%							
21,09%	23,32%	19,29%	20,36%	30,13%	31,71%	26,99%	22,99%	21,67%	18,60%	16,77%	17,13%	14,79%	19,52%	18,19%								
-18,73%	-20,84%	-23,96%	-4,71%	22,98%	14,66%	9,48%	12,00%	-5,13%	-9,45%	-12,35%	-12,35%	-12,52%	-14,94%	-18,23%	-30,04%							
2,58%	2,48%	2,88%	3,56%	3,95%	3,54%	2,44%	1,54%	1,05%	0,84%	0,57%	0,33%	-0,12%	-0,39%	-0,77%	-1,19%	-1,36%						
0,54%	3,81%	4,93%	18,13%	34,82%	38,06%	35,32%	22,06%	20,33%	19,75%	18,10%	20,42%	20,89%	20,76%	23,20%	26,82%							
-9,06%	-5,21%	-7,02%	9,32%	38,31%	43,42%	32,57%	24,29%	22,33%	16,14%	22,51%	21,36%	19,63%	15,43%	20,16%	17,93%							
2,31%	9,40%	6,50%	29,71%	53,42%	28,05%	18,86%	15,32%	15,55%	14,10%	16,01%	17,78%	16,70%	13,82%	18,28%	7,79%							
	357,62%			-39,88%			-500,89%			335,50%			-319,15%									
	-0,06%			6,93%				3,69%			1,94%			2,41%								
	-14,98%			4,57%				1,84%			1,46%											
	3,36%			-4,93%				3,99%			1,63%			2,66%								
	-18,49%			1,82%				-2,79%			-1,06%			0,18%								
	2,59%			16,76%				9,76%			11,76%			10,64%								
6,18%	0,71%	3,68%	0,00%	-0,17%	2,37%	0,00%	2,64%	2,09%	0,00%	0,00%	-7,89%	-1,03%	-4,84%	4,55%	1,74%	2,05%						

MACROVERSE → <https://community.marcocasario.com>

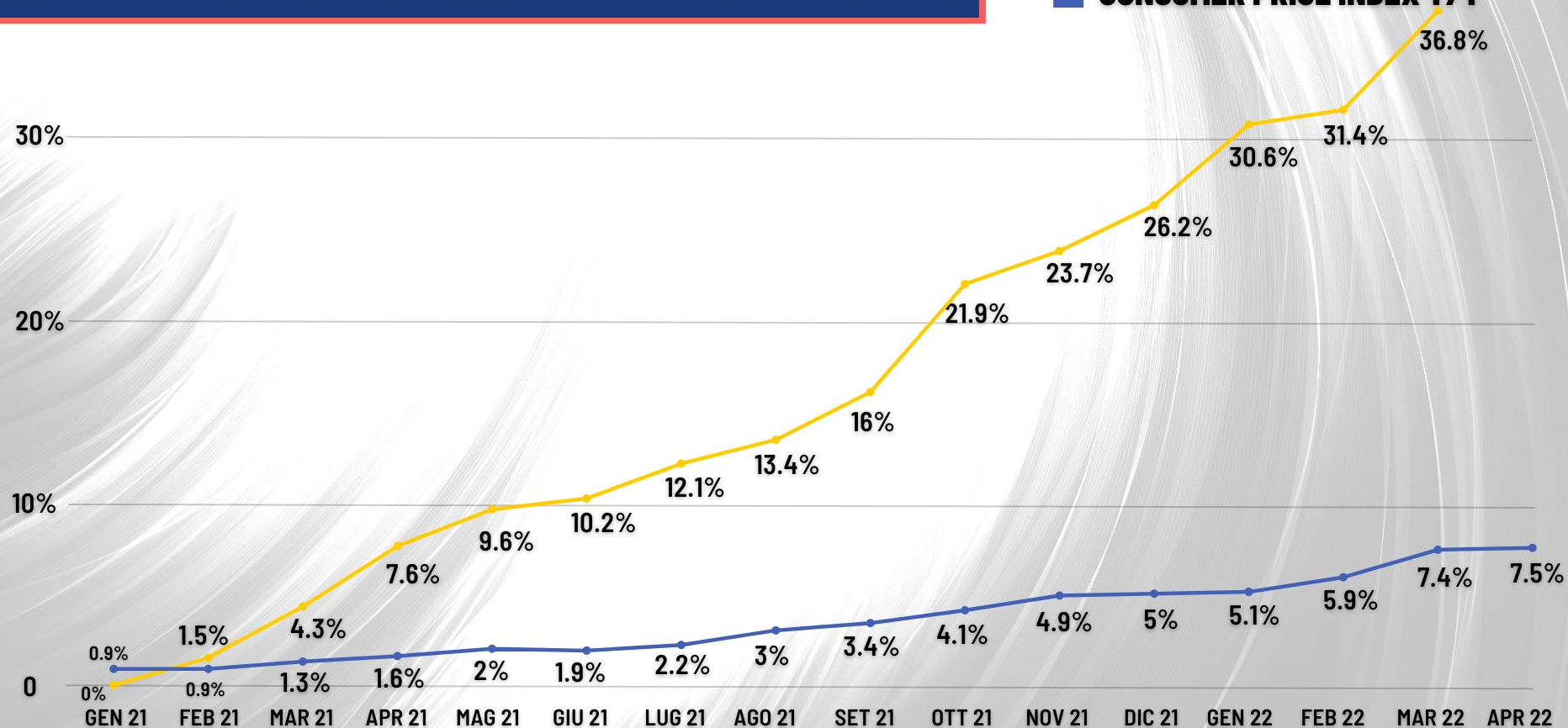
PRODUCER/CONSUMER PRICE INDEX STATI UNITI

■ PRODUCER PRICE INDEX Y/Y
■ CONSUMER PRICE INDEX Y/Y



PRODUCER/CONSUMER PRICE INDEX EURO AREA

■ **PRODUCER PRICE INDEX Y/Y**
■ **CONSUMER PRICE INDEX Y/Y**

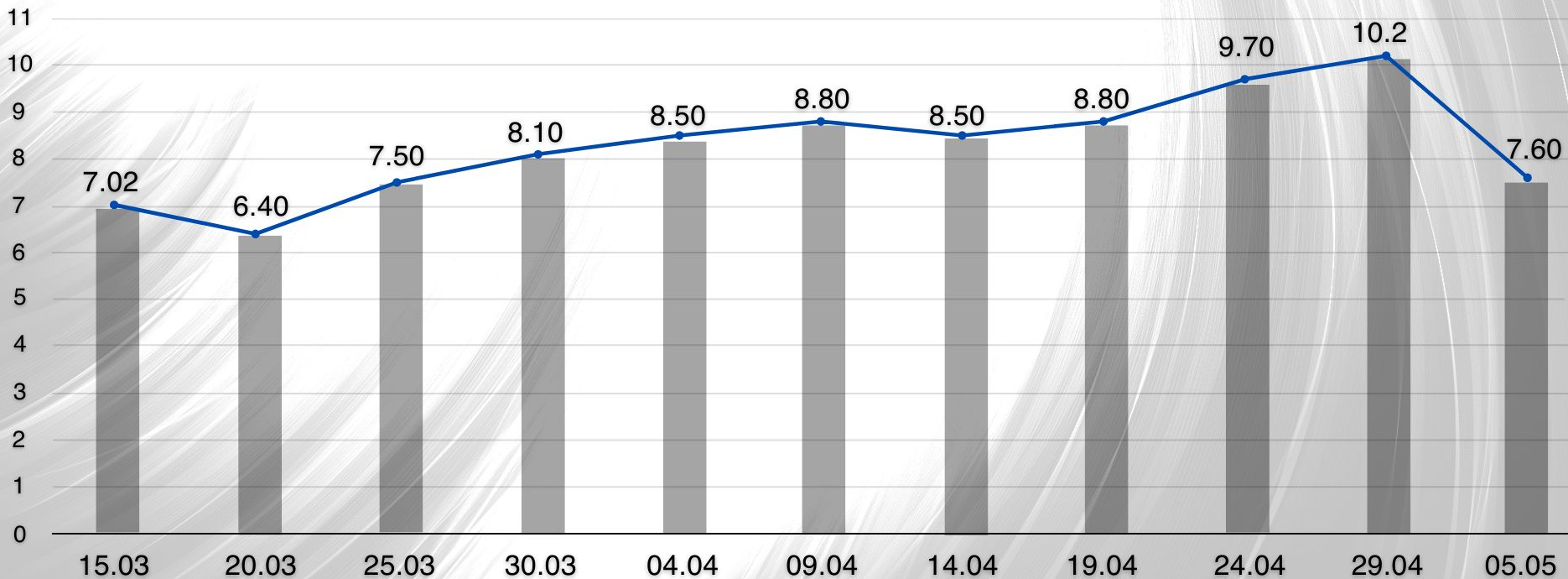


MERCATI SVILUPPATI

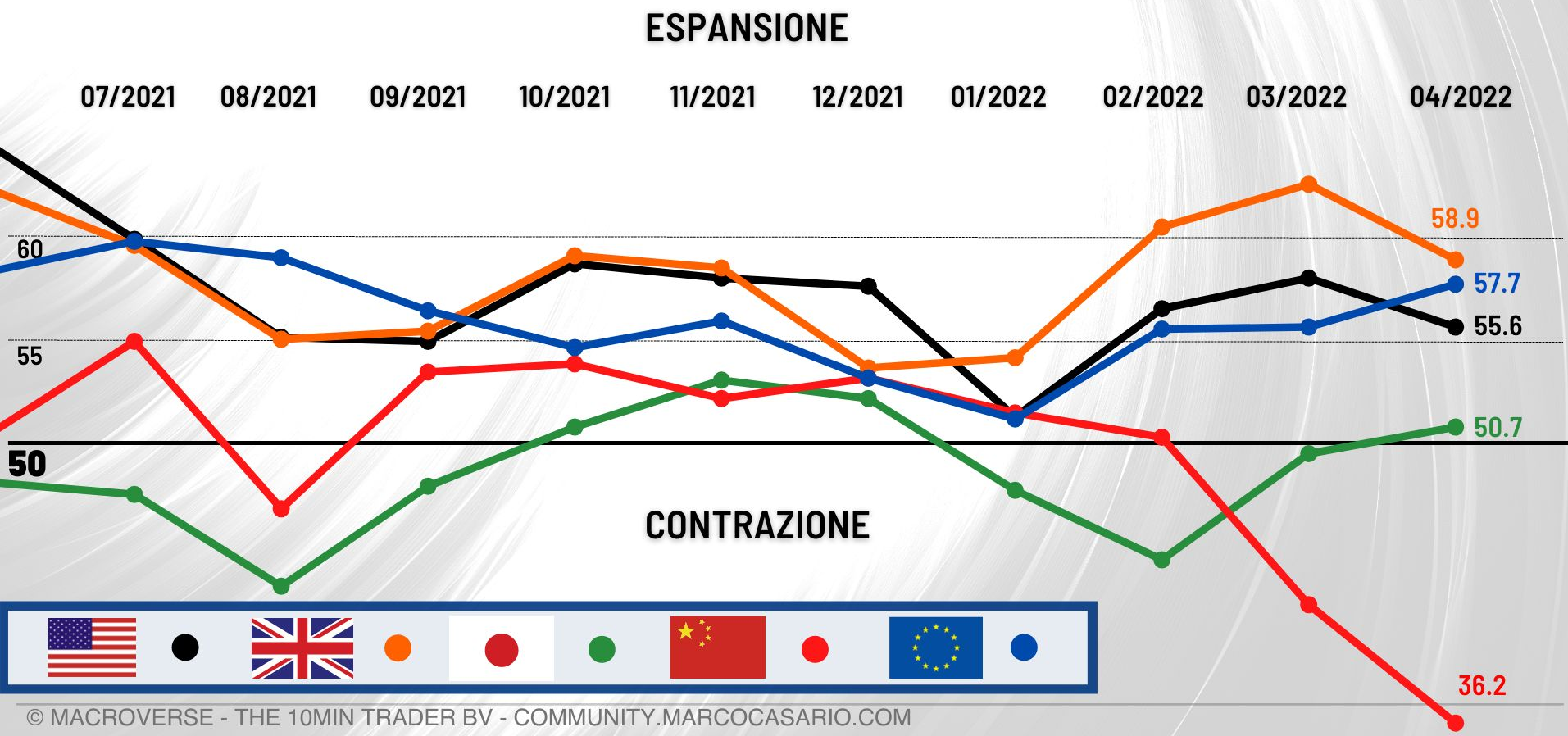
 = PREVISIONI
(STIME NON UFFICIALI)

	GDP Q/Q Q1 2022		PREVIOUS	UNEMPLOYM M/M		PREVIOUS
STATI UNITI	-1.4%	↓	6.9%	3.6%	=	3.6%
EURO AREA	0.2%	↓	0.3%	6.8%	↓	6.9%
REGNO UNITO	0.8%	↓	1.3%	3.8%	↓	3.9%
GIAPPONE	-0.4%	↓	1.1%	2.6%	↓	2.7%
CANADA	1.4%	↓	1.6%	5.2%	↓	5.3%
AUSTRALIA	0.9%	↓	3.4%	4.0%	=	4.0%

N° DI AUMENTI DEI TASSI D'INTERESSE SCONTATI DAL MERCATO

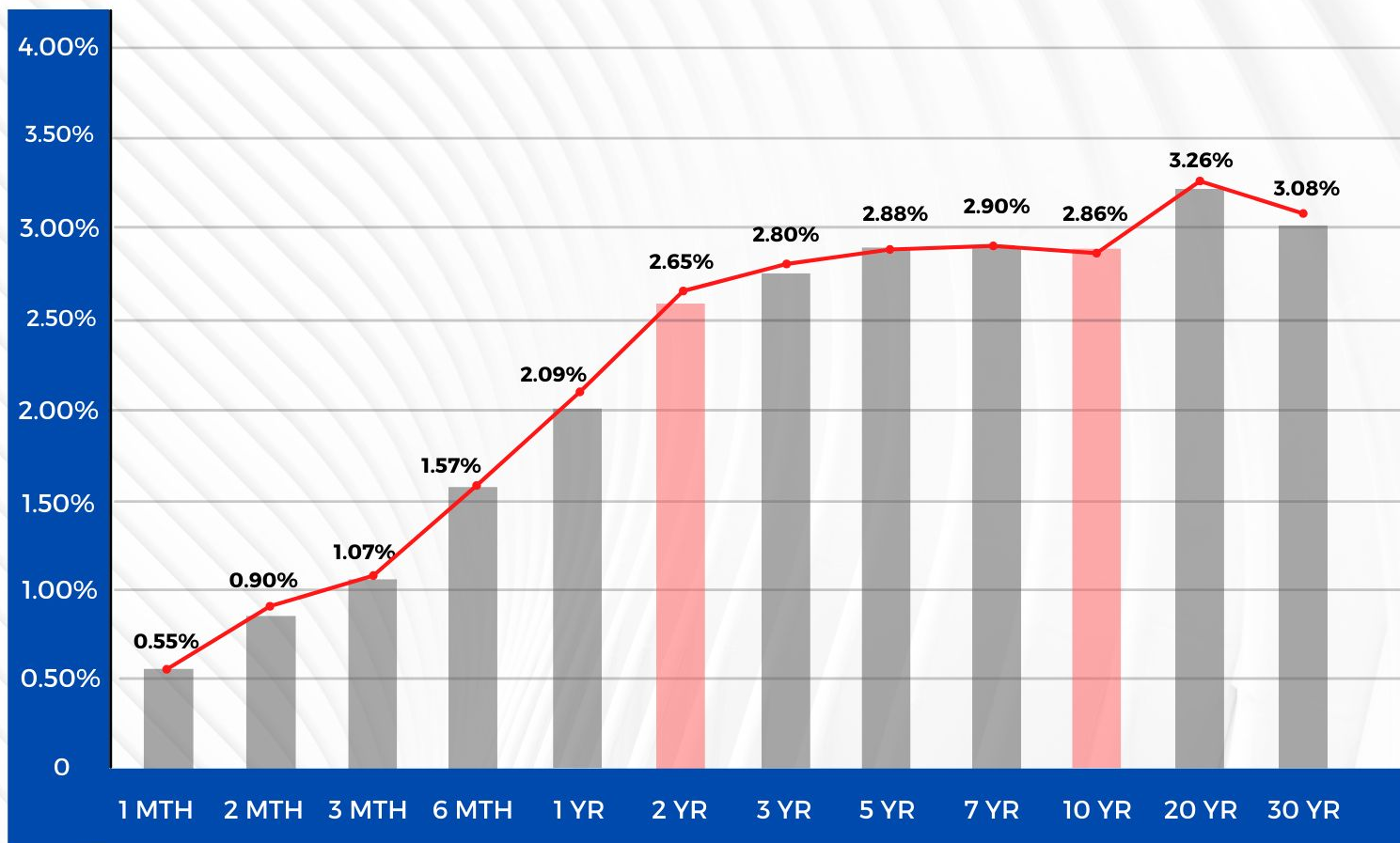


PMI SERVIZI GLOBAL



CURVA DEI RENDIMENTI

— RENDIMENTI NOMINALI AL 23/05/2022

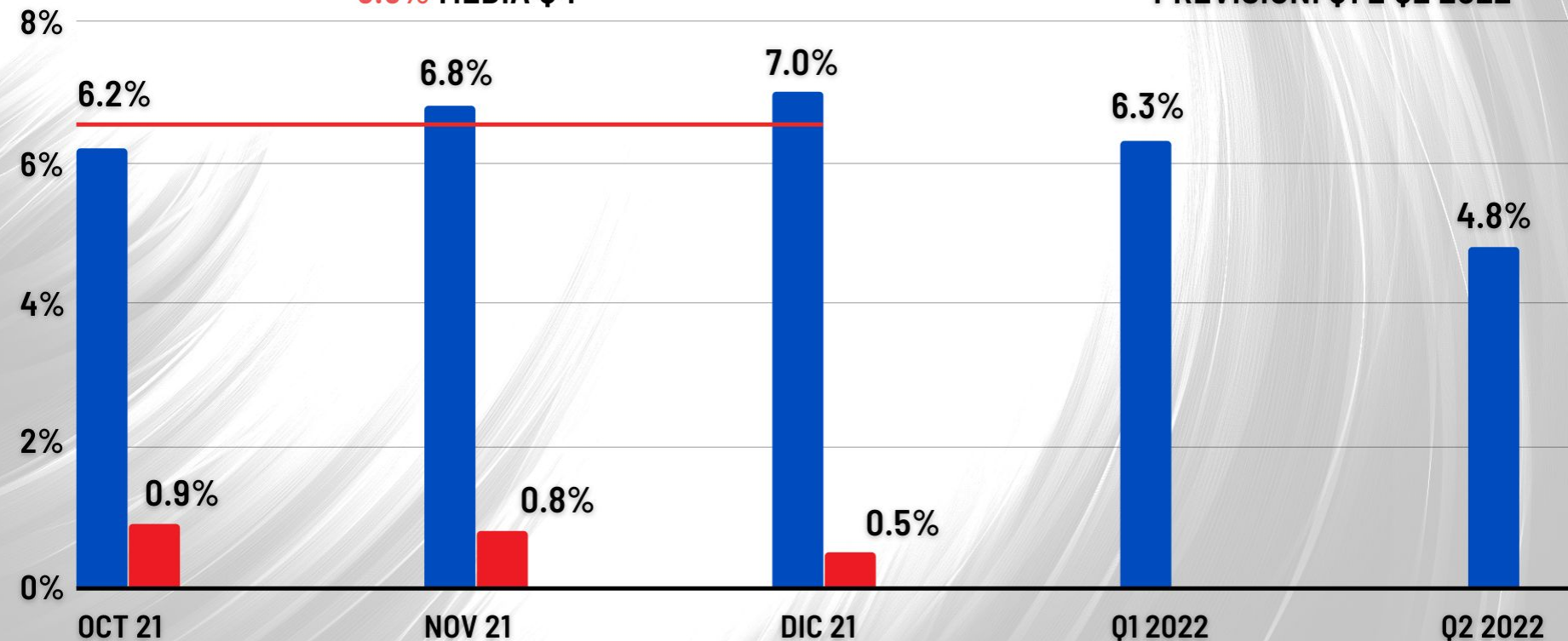


CPI USA Q4 E PREVISIONI 2022

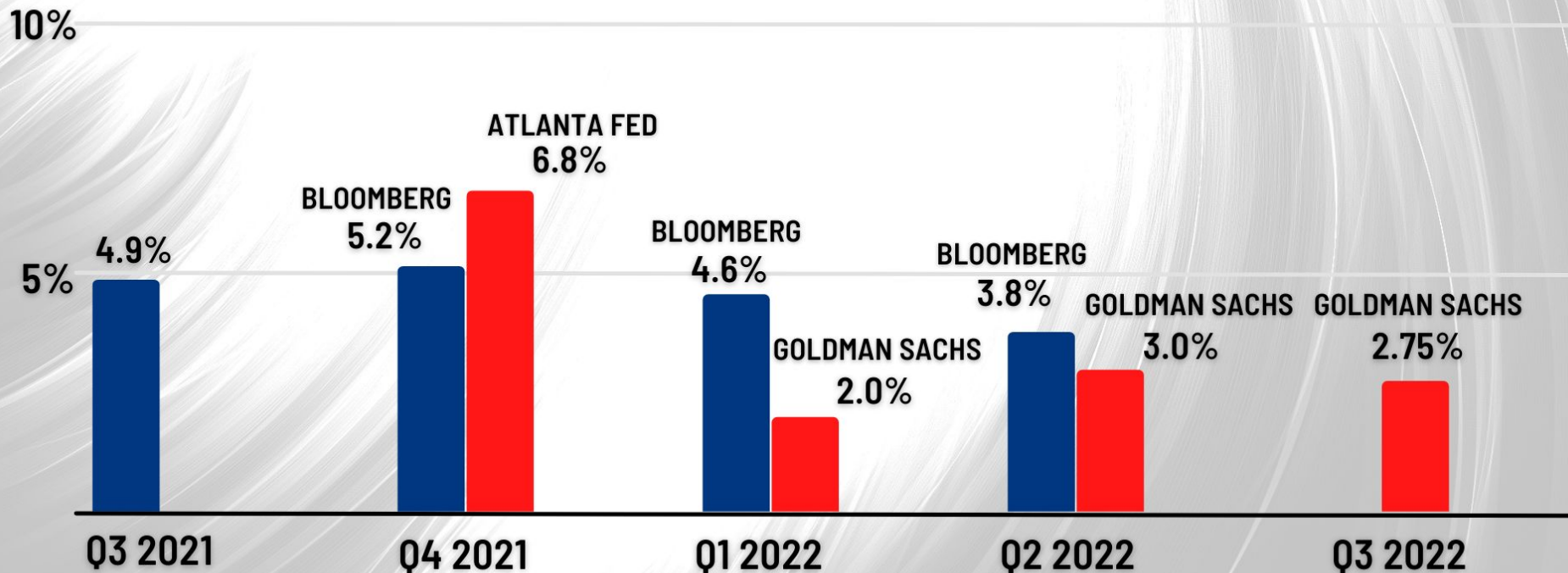
■ DATI M/M
■ DATI Y/Y

6.6% MEDIA Q4

PREVISIONI Q1 E Q2 2022



GROSS DOMESTIC PRODUCT Y/Y

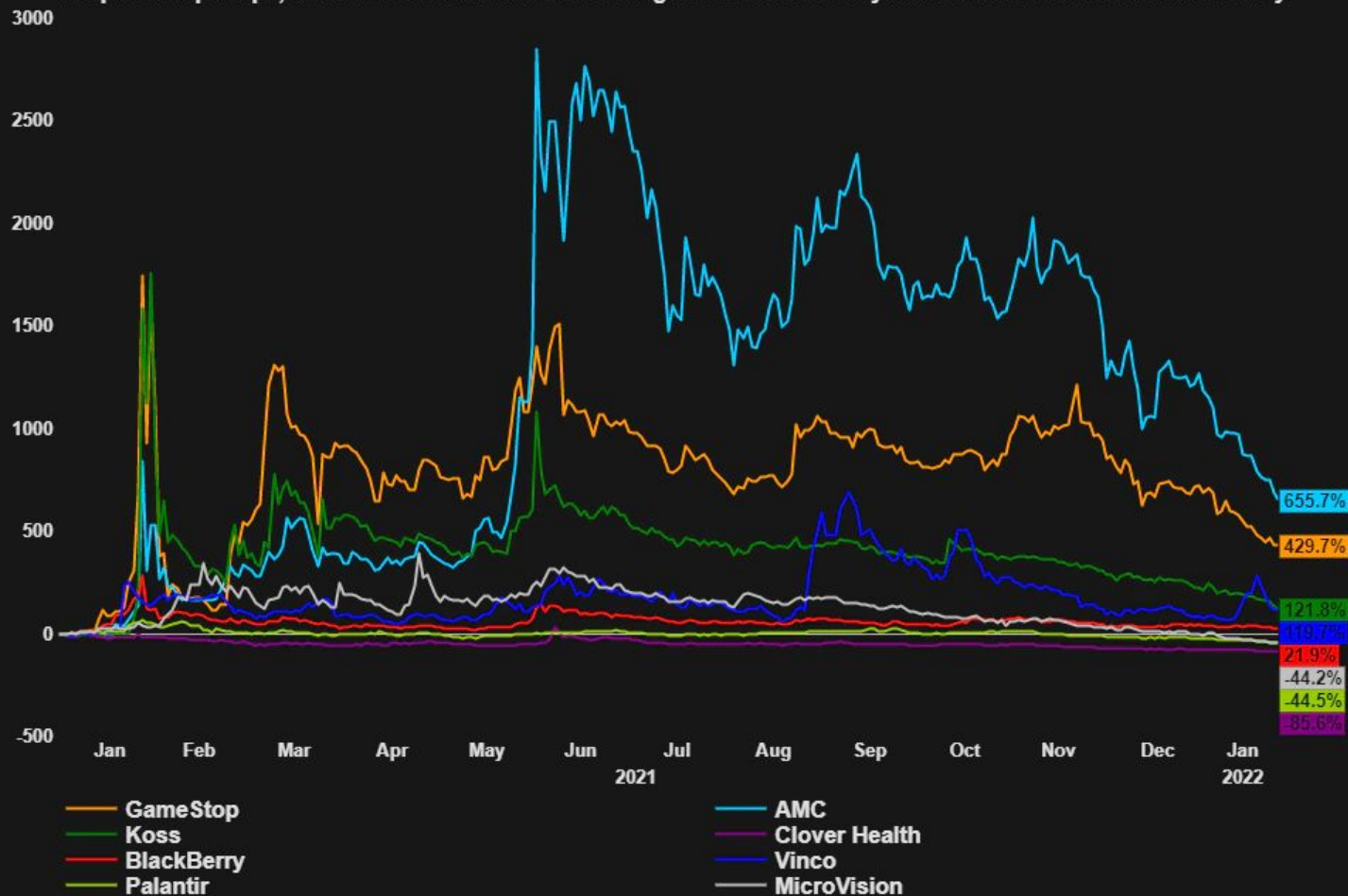


- S&P 500 Level % Change
- Nasdaq Composite Level % Change



The boom and the bust

Despite sharp drops, several meme stocks are much higher from where they started 2021. Others are not so lucky.



Source: Refinitiv Datastream

Reuters graphic/Saqib Ahmed @SaqibReports 1/26/2022

Digital Decline

Bitcoin's drop to around lowest since 2021 leaves it oversold on RSI gauge





IL MIO PROCESSO APPLICATO

TOGLIERE LE EMOZIONI DALL'ATTIVITA'



IL CORE



DATI E NON OPINIONI

Western businesses
hit a Chinese wall
Comment, Page 7

Protesters slam Hong Kong poll plan



complacent' Berlin

ART JET-SET LURING BUYERS ON VACATION

PAGE 7 : CULTURE



LOOK, NO CANVAS
SNEAKERS GET
THE ROOT

TABLE 1

ON VACATION
PAGE 7 | CULTURE

New York Times

Exchange

SEPTEMBER 1, 2014

Beijing curbs change in Hong Kong voting

HONG KONG

Candidate barriers set,
raising prospect of clash
with democracy drive

BY CHRIS BUCKLEY
AND MICHAEL FORSYTHE

China's legislature laid down strict limits on Sunday to proposed voting reforms in Hong Kong, drawing battle lines in what pro-democracy groups warned would be a deepening confrontation over clashing visions of the political future of the city and of China.

Pushing back against months of rallies calling for free, democratic elections in Hong Kong, the National People's Congress Standing Committee set out procedural barriers for candidates for the city's leader that would ensure Beijing remained the gatekeeper to that position and to political power over the city.

Li Feh, a deputy secretary general of the committee, told a news conference in Beijing that the committee was finalizing guidelines for the election.

Li Fei, a deputy secretary general of the committee, told a news conference — Beijing that the nominating guidelines — including a requirement that candidates “love the country, and love Hong Kong” — would “protect the broad stability of” — and in the future — the few av-

certain now that the central government will be effectively appointing Hong Kong's chief executive."

Occupy Central, the main Hong Kong group advocating open elections, said it was planning civil disobedience protests in the city's commercial district. Several thousand people turned out for a rally opposing Beijing's plan on Monday.

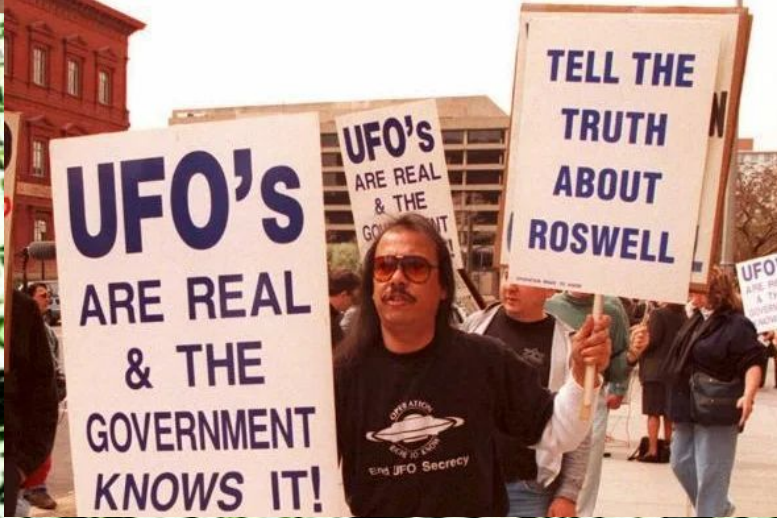
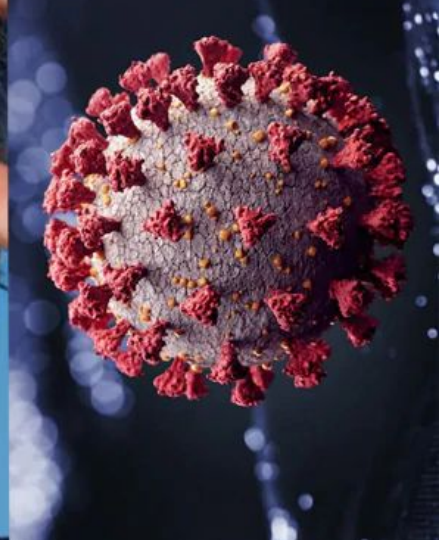
They are no longer willing to take a co-tour

"We are no longer willing to be dominated by the British," Benny Tai, a co-founder of Occupy Central and a law lecturer at the University of Hong Kong, told the crowd. "Our hope is that people gathered here will be dauntless civil resisters. What is our hope? Our hope is that today Hong Kong has entered a new era, an era of civil disobedience, an era of resistance."

Other groups were also preparing to protest, and the Hong Kong Federation of Students urged university students to boycott classes.

Beyond its consequences for this former British colony of 7.2 million people, the tight reins on Hong Kong politics reflect a fear among leaders in Beijing that political concessions here would ignite demands for liberalization on the mainland, a quarter-century after such hopes were extinguished on Tiananmen Square in 1989.

"They are afraid that caving in to Hong Kong would show weakness," Ming Pao, a professor of government at California State University at Long Beach, said.



IVOL/RVOL

Index	IVOL	RVOL
SP500	8	10
Nasdaq	8	4

IL MIO PROCESSO



1. OBIETTIVI, ORIZZONTE

TEMPORALE, RISCHIO

2. ANALISI ECONOMICA

3. ANALISI FINANZIARIA

4. TEMI E ASSET CLASSES

5. SELEZIONE DEI SETTORI

6. SELEZIONE DELLO

STRUMENTO SU CUI

INVESTIRE

CICLI ECONOMICI



CICLO 1 - CONTRAZIONE

CICLO 2 - RECESSIONE

CICLO 3 - RIPRESA

CICLO 4 - ESPANSIONE

CICLO 5 - MAX.
ESPANSIONE

CICLO 6 -
RALLENTAMENTO

I QUADRANTI



1.

ESPANSIONE ECONOMICA

2.

REFLAZIONE

3.

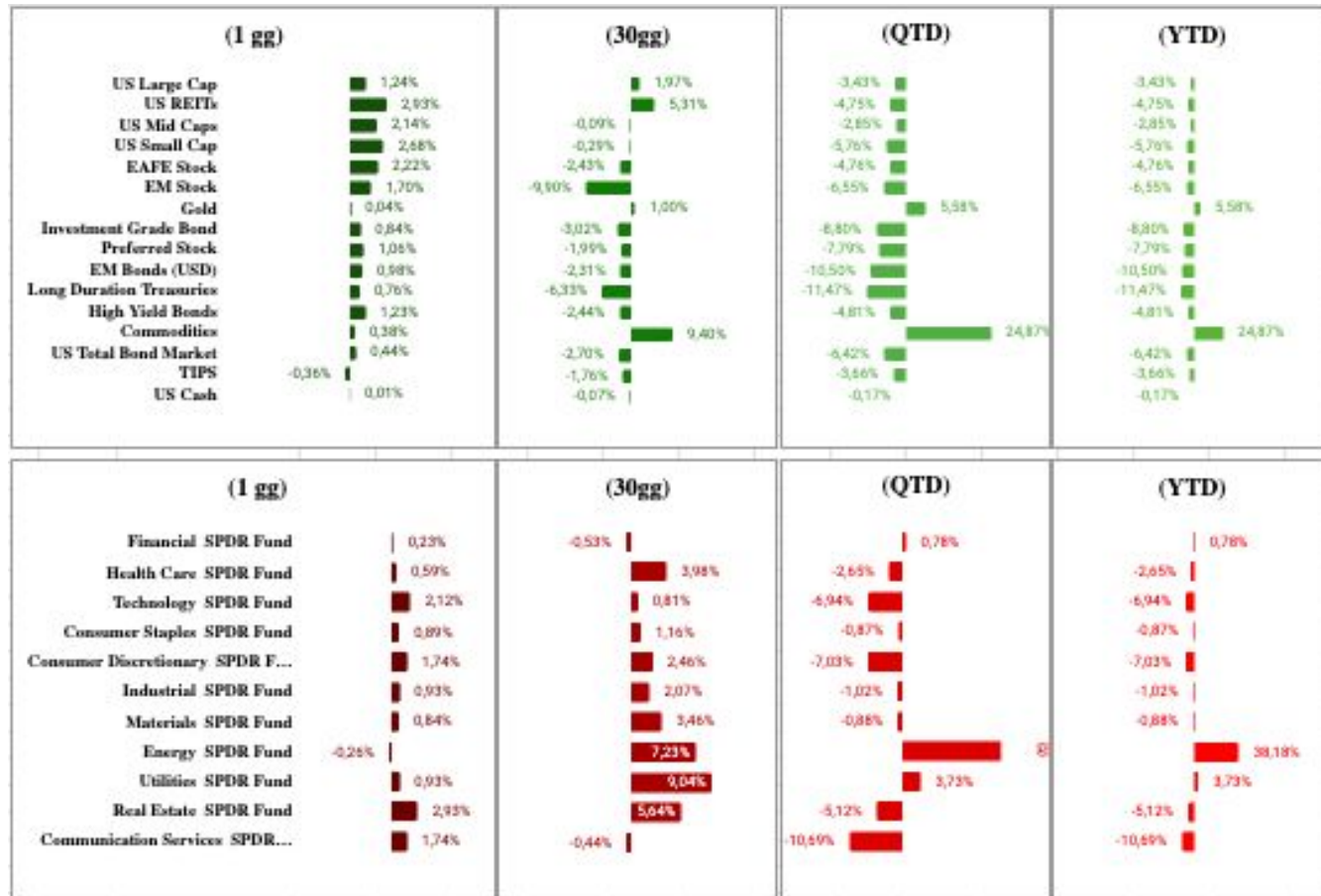
STAGFLAZIONE

4.

DEFLAZIONE



TEMI E SETTORI





GLI ASSETS



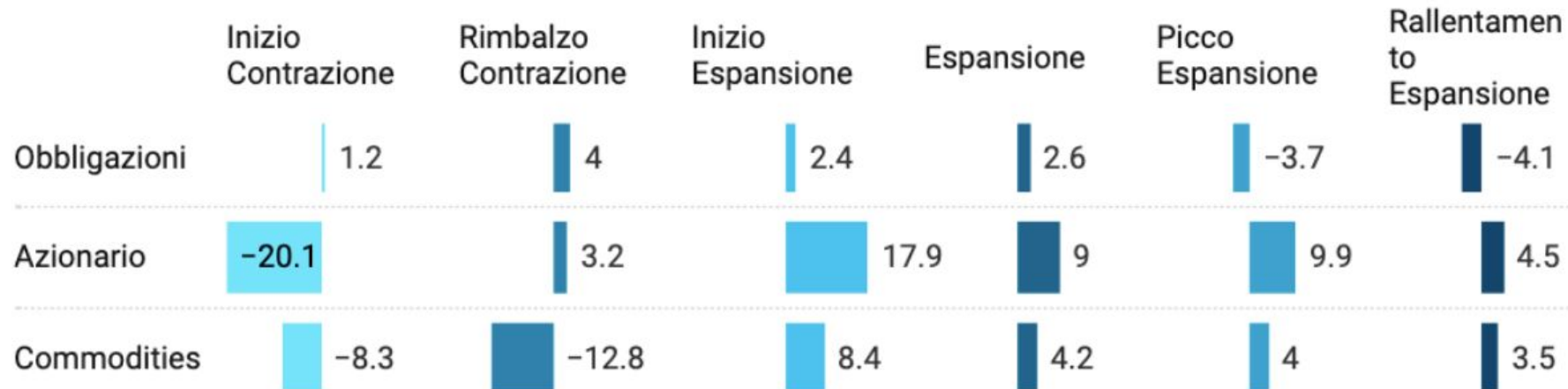
**MATERIE PRIME
FIXED INCOME
EQUITIES
VALUTE
CRIPTO**

**A SECONDA DEI
QUADRANTI CAMBIA
LA MIA ESPOSIZIONE
E IL MIO PROFILO DI
RISCHIO.**

REGIMI E CICLI ECONOMICI

Asset Performance durante i Cicli Economici

Dati dal 1900 al 2018



Trader

Investor



VERSUS

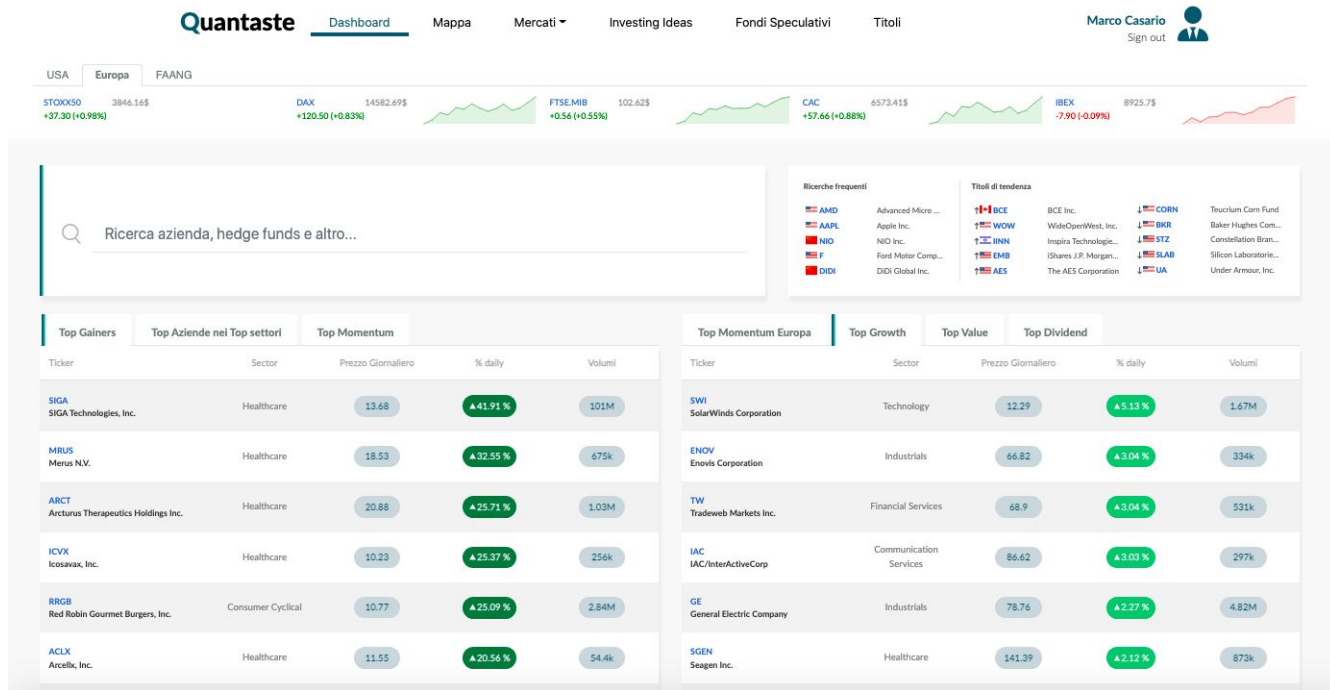


OPPORTUNITA'



IN BASE AL CICLO ECONOMICO, AI
REGIMI, ALLE POLITICHE MONETARIE E
FISCALI, E AI **GRAFICI** MI METTO ALLA
“CACCIA” :)

QUANTASTE: TROVARE OPPORTUNITA'



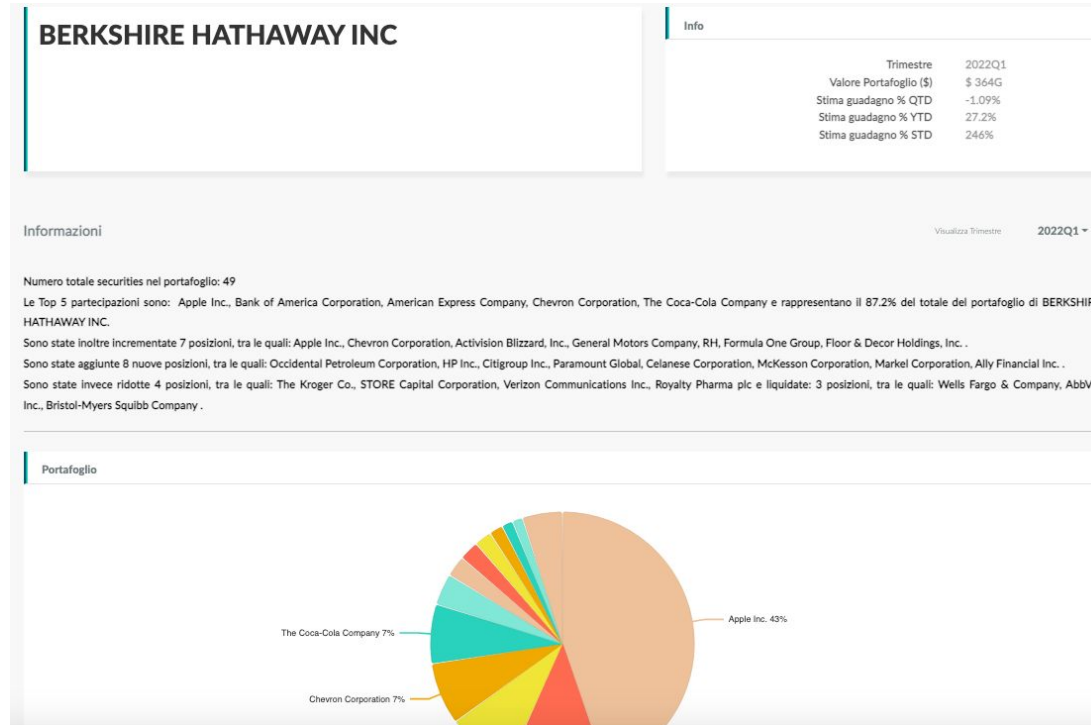
QUANTASTE → <https://app.quantaste.com/>

QUANTASTE: PERFORMANCE SETTORI



QUANTASTE → <https://app.quantaste.com/>

QUANTASTE: PORTAFOGLI HEDGE FUND



QUANTASTE → <https://app.quantaste.com/>

SCREENER

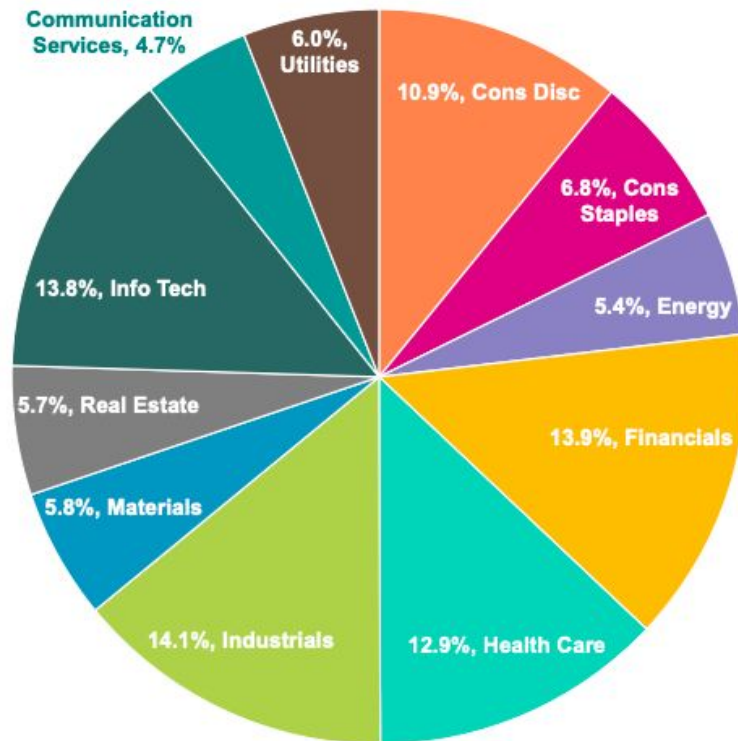


**COSA E' UN SETTORE O UNA
INDUSTRIA?**

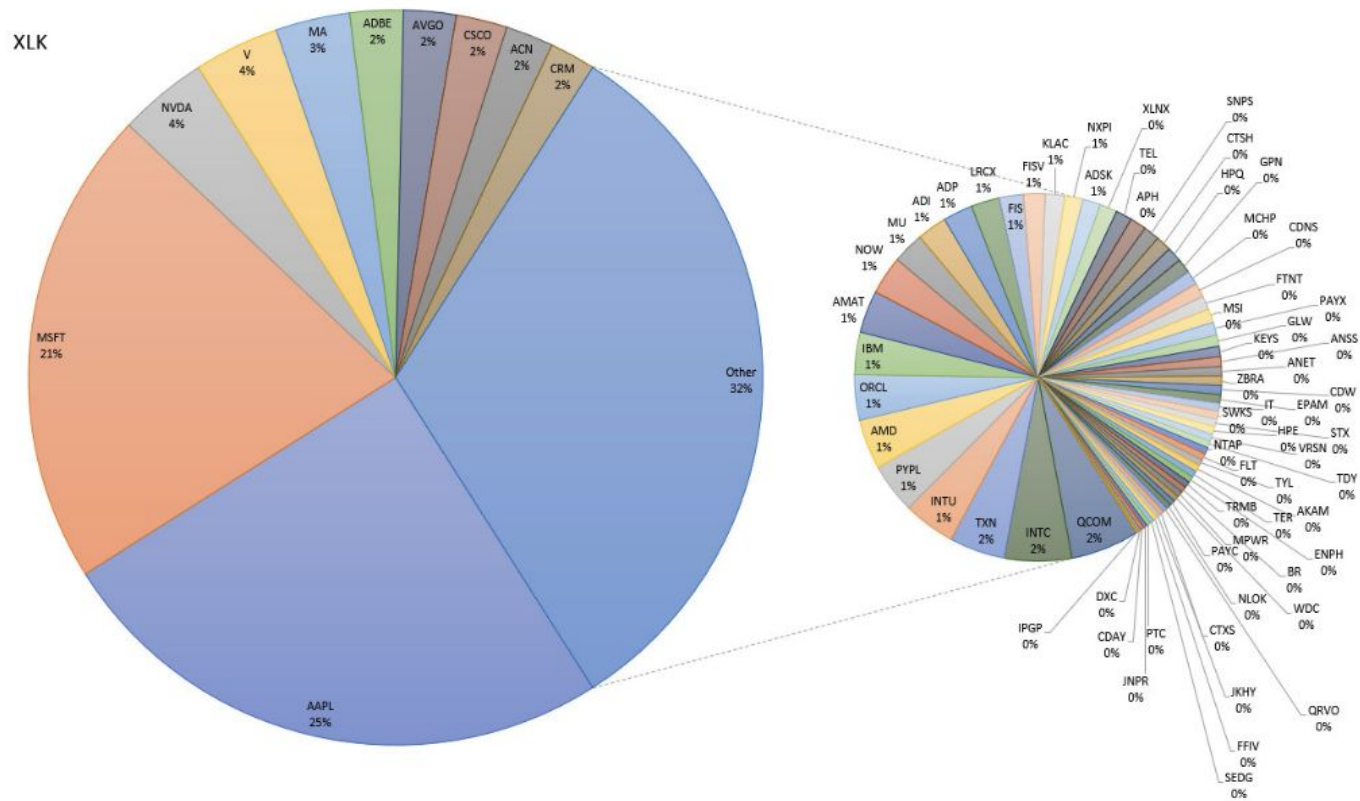
SCREENER



S&P 500 Equal Weight Sector Indices



SCREENER - XLK



SELEZIONE



NON GUARDO SOLO LA PRICE ACTION
MA ANCHE:

PREZZI

VOLUMI

VOLATILITA'

SELEZIONE



IL **PREZZO** MI FORNISCE LA
DIREZIONE E IL SEGNALE DI INGRESSO

SELEZIONE



IL **VOLUME** MI FORNISCE LA SALUTE E
LA PARTECIPAZIONE AL TREND

SELEZIONE



2021-10-19				
	Last Day	1M Ave	3M Ave	1Y Ave
Total Market Volumes	3,86%	-7,53%	-3,52%	-14,82%
Total Exchange Volumes	2,76%	-5,91%	-4,71%	-11,52%

SELEZIONE



LA **VOLATILITA'** MI FORNISCE LA
VARIANZA O LA DEVIAZIONE
STANDARD DEL MOVIMENTO DEL
PREZZO.

SELEZIONE



IMPORTANTE ANCHE IL RAPPORTO
TRA LA **VOLATILITA' REALIZZATA E**
QUELLA IMPLICITA CHE CI DICE
QUANTO HEDGING IL MERCATO STA
FACENDO.

SELEZIONE



LA **VOLATILITA'** DELLA
VOLATILITA' E IL SUO RAPPORTO COL
VIX E' UN ALTRO IMPORTANTE
PARAMETRO, PERCHE' SE ROMPE AL
RIBASSO ANTICIPA UN POTENZIALE
CRASH DEL MERCATO

SELEZIONE



**CON QUESTO PROCESSO MI SONO
COSTRUITO IL VANTAGGIO STATISTICO
MAGGIORE PER FARE TRADING ED
INVESTIRE.**