TrackMacro World Equity Risks In A One-Shot View

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TrackMacro ™ is a software tool providing equity risk signals in 40 countries

Download TrackMacro for PC from the company website
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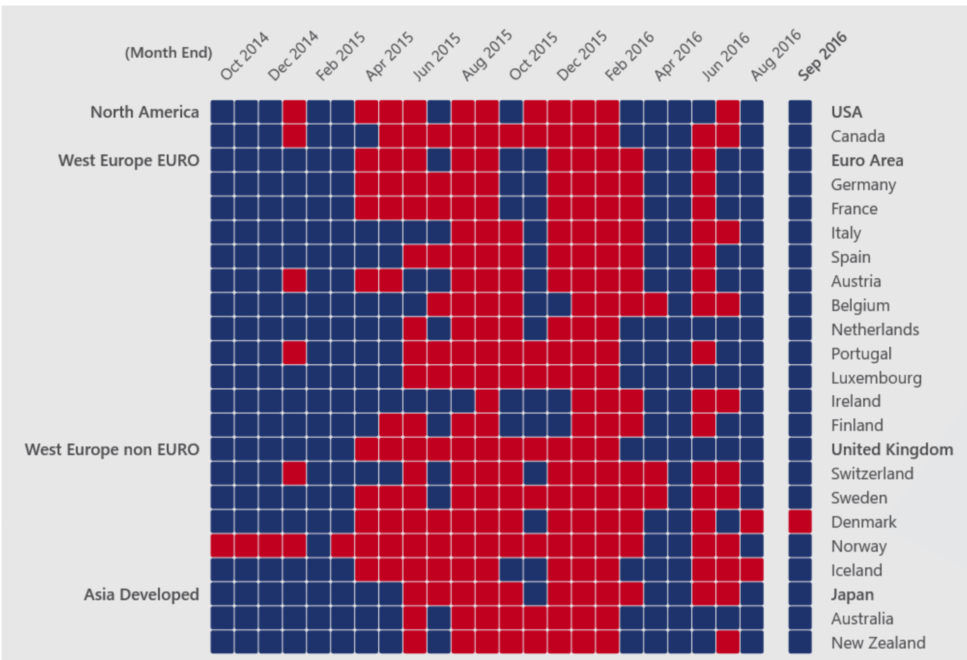
If you connect to TrackMacro from your iPad or your PC, the first map displayed provides a global view of current equity risks throughout the world.

If you then go down to the "History" page, you will see the waves of risks in developed or developing economies emerging, spreading, and disappearing in the past. You can scroll back the image to observe where and how fast risk did spread geographically, which can help deepen your market understanding with other country-specific analyses.

Fig1. Example: Equity Risk Wave in Developed Economies Mid 2015-Mid 2016

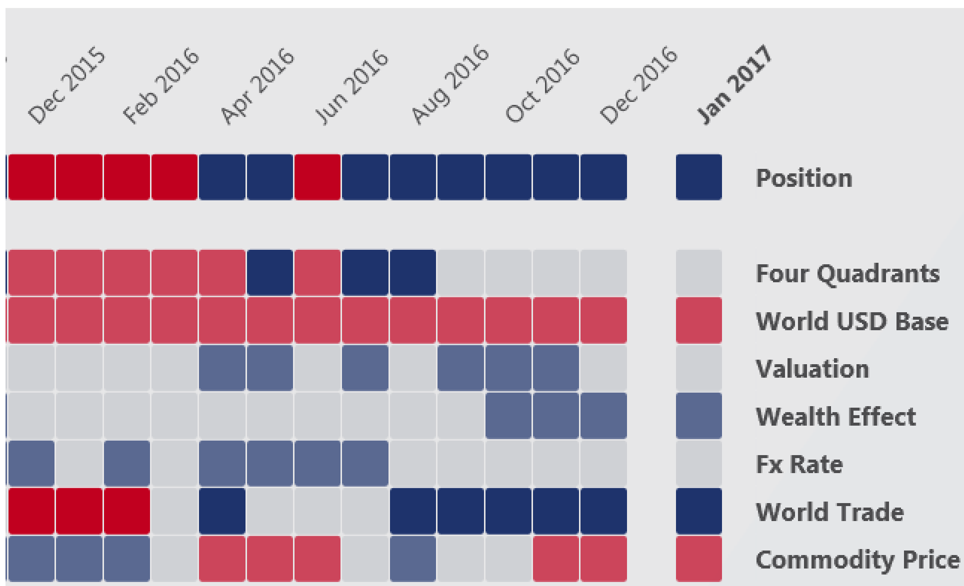


Equity risks are calculated by combining 7 macro-economic rules in an identical manner. They are then displayed in a binary mode—“risk on” or “risk off”.

Risk indicators are therefore very top-down indicators, and for a reason. We eliminated all the economic rules that did not reach a good statistical confidence level. Country-specific or time-specific indicators had little chance to survive this process, even though some of them could provide strong results.

Go down to the “Country” page to see how the 7 macro rules combine.

Fig2. Example – Euro Area – Equity Risk as at Jan 31st, 2017, for the month of February 2017



In February 2017, equity risks in the Euro Area are considered low by TrackMacro, hence a “Blue” signal in “Position”. Three indicators are neutral and the positive effects of world trade and local wealth generated in the previous year are statistically sufficient to mitigate commodity prices picking up and a decreasing USD liquidity in the world.