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between Assets; Risk On/Risk Off; Correlation; Summary; Chapter 5: Technical Analysis; Strengths and Weaknesses of Technical Analysis; Types of Charts; Line Chart; Bar Chart; Candlestick Charts; Point and Figure; Logarithmic Scale Charts; Volume and Open Interest; CFTC Positioning; Trend; Moving Averages; Bollinger Bands; Reversal Patterns Head and Shoulders; Trend Lines; Triple Tops and Bottoms; Continuation Patterns; Triangles; Oscillators; MACD; RSI; Stochastics (%K/%D); Elliott Wave Theory; Corrective Waves; Zigzags; Flats; Triangles; Truncation; Fibonacci; Parabolics; Seasonals; Cycles; Kondratiev Wave; Kuznets Cycle; Juglar Cycle; Kitchin Inventory Cycle; Crowd Psychology and Contrarian Views; Initial Public Offerings (IPOs); Magazine Covers; Chartered Market Technician (CMT); Bloomberg Shortcuts; Summary; Chapter 6: Systematic Trading; A Brief Definition of Systematic Trading; Framework for Constructing a Systematic Model
Assets or Product Groups Strategies; Value; Trend; Carry; Fundamentals; Factors; Risk Factors; Selecting Risk Factors; Back-Testing Factors; Risk Premia; Risk Parity; Risk; Positions; Summary; Part 2: Global Macro Trading Foundation; Chapter 7: Foreign Exchange in Global Macro; The Role of the U.S. Dollar; Central Bank Holdings of U.S. Dollars; Dollar Index; Trading Currencies; Currency Forwards; Non-Deliverable Forwards (NDFs); Spot Market; Futures Market; Options; Currency Regimes; Fixed Currency; Floating with Frequent Intervention; Valuation Techniques for Foreign Exchange
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Sommario/riassunto

Brings global macro trading down to earth for individual and professional traders, investors and asset managers, as well being a useful reference handbook Global Macro Trading is an indispensable guide for traders and investors who want to trade Global Macro - it provides Trading Strategies and overviews of the four asset classes in Global Macro which include equities, currencies, fixed income and commodities. Greg Gliner, who has worked for some of the largest global macro hedge funds, shares ways in which an array of global macro participants seek to capitalize on this strate
