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Titolo	Advanced positioning, flow, and sentiment analysis in commodity markets : bridging fundamental and technical analysis / / Mark J S Keenan
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ISBN	1-119-60381-1 1-119-60374-9 1-119-60384-6
Edizione	[Second edition.]
Descrizione fisica	1 online resource (xx, 260 pages)
Collana	Wiley trading advantage
Disciplina	332.644
Soggetti	Commodity exchanges - Mathematical models
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Advanced positioning, flow and sentiment analysis in commodity markets -- The structure of the positioning data -- Performance attribution : an insight into sentiment and behavioural analysis? -- Concentration, clustering, and position size : price risks and behavioural patterns -- "Dry Powder (DP)" analysis : an alternative way to visualise positioning -- Advanced DP analysis : deeper insights and more variables -- Decomposing trading flow and quantifying position dynamics -- Overbought/Oversold (OBOS) analysis : the intersection of extremes -- Advanced OBOS analysis : extremes in sentiment and risk -- Sentiment analysis : sentiment indices and positioning mismatches -- Newsflow in positioning analysis -- Flow analysis : the "flow cube" and the "build ratio" in commodity markets -- Chinese commodity markets : analysing flow -- Machine learning : a machine's perspective on positioning.
Sommario/riassunto	The definitive book on Positioning Analysis — a powerful and sophisticated framework to help traders, investors and risk managers better understand commodity markets Positioning Analysis is a powerful framework to better understand commodity price dynamics, risk, and sentiment. It indicates what each category of trader is doing—

what they are trading, how much they are trading and how they might behave under a variety of different circumstances. It is essential in isolating specific types of flow patterns, defining behavioral responses, measuring shifts in sentiment, and developing tools for better risk management. Advanced Positioning, Flow and Sentiment Analysis in Commodity Markets explains the fundamentals of Positioning Analysis and presents new concepts in Commodity Positioning Analytics. This invaluable guide helps readers recognize how certain types of positioning patterns can be used to develop models, indicators, and analyses that can be used to enhance performance. This updated second edition contains substantial new material, including analytics based on the analysis of flow, the decomposition of trading flows, trading activity in the Chinese commodity markets, and the inclusion of Newsflow into Positioning Analysis. Author: Mark J S Keenan, also covers the structure of positioning data, performance attribution of speculators, sentiment analysis and the identification of price risks and behavioral patterns that can be used to generate trading signals.. This must-have resource: Offers intuitive and accessible guidance to commodity market participants and risk managers at various levels and diverse areas of the market Provides a wide range of analytics that can be used directly or integrated into a variety of different commodity-related trading, investment, and risk management programs Features an online platform comprising a wide range of customizable, regularly-updated analytical tools Contains an abundance of exceptional graphics, charts, and illustrations Includes easy-to-follow instructions for building analytics. Advanced Positioning, Flow and Sentiment Analysis in Commodity Markets: Bridging Fundamental and Technical Analysis, 2nd Edition is an indispensable source of information for all types of commodity traders, investors, and speculators, as well as investors in other asset classes who look to the commodity markets for price information.

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