

1. Record Nr.	UNINA9910812726203321
Autore	Briese Stephen E. <1948->
Titolo	The commitments of traders bible : how to profit from insider market intelligence / / Stephen Briese
Pubbl/distr/stampa	Hoboken, NJ, : J. Wiley & Sons, 2008
ISBN	9786611284923 9781119201861 1119201861 9781281284921 1281284920 9780470267912 0470267917
Edizione	[1st ed.]
Descrizione fisica	1 online resource (309 p.)
Collana	Wiley Trading ; ; v.325
Disciplina	332.6 332.64/4 332.644
Soggetti	Commodity exchanges Stocks Investment analysis
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	The Commitments of Traders Bible: How to Profit from Insider Market Intelligence; Contents; List of Illustrations; List of Tables; Preface; WHAT IS THE COMMITMENTS REPORT?; WHO USES THE COT DATA?; HOW THIS BOOK IS ORGANIZED; GETTING STARTED; Acknowledgments; Part I: COT Theory; Chapter 1: The COT-Assorted History; THE GRAIN FUTURES ADMINISTRATION; THE COMMODITY EXCHANGE AUTHORITY; THE COMMODITY FUTURES TRADING COMMISSION; THE MODERN COT DATA; COT OPTIONS AND FUTURES COMBINED REPORT; COT-SUPPLEMENTAL COMMODITY INDEX TRADER REPORT; A FABLE; Chapter 2: COT Reports-Counting 1, 2, 3; THE LONG FORM THE SHORT FORMCOT-SUPPLEMENTAL COMMODITY INDEX REPORT; Chapter 3: Player Introductions; SIZING THEM UP; THE REPORTING

SYSTEM; COMMERCIAL HEDGERS; LARGE SPECULATORS; COMMODITY INDEX TRADERS; SMALL TRADERS; Chapter 4: Fading Small Speculators and Other Half-Baked Schemes; TIP: ALWAYS FOLLOW COMMERCIALS; TIP: NET LONG IS BULLISH; NET SHORT BEARISH; TIP: ALWAYS FADE THE SMALL SPECULATOR; TIP: IT IS ONLY LOGICAL TO COMPARE HEDGING TO THE SEASONAL AVERAGE; TIP: THE COT IS OLD NEWS BY THE TIME IT IS RELEASED; Chapter 5: Net Positions; OPEN INTEREST; CONSTRUCTING NET POSITIONS CHARTS  
LARGE SPECULATOR PATTERNS COMMERCIAL PATTERNS; SMALL TRADER PATTERNS; COMMODITY INDEX TRADERS; Chapter 6: The COT Index; COT INDEX CALCULATION (COMMERCIALS); ALTERNATIVE LOOK-BACK PERIODS; THE COT INDEX AS THE GREAT NORMALIZER; INTERPRETING THE COT INDEX; HEAL THYSELF; Chapter 7: COT Movement Index; COMMERCIAL MOVEMENT INDEX; 40 POINT COT SURGE RULES (COMMERCIALS); COMBINING THE INDEXES; FUND MOVEMENT INDEX; Chapter 8: View from the Gallery; KEYNES'S THEORY OF NORMAL BACKWARDATION; CAN SPECULATORS FORECAST PRICES?; RETURNS TO SPECULATORS AND THE THEORY OF NORMAL BACKWARDATION RETURNS TO INDIVIDUAL TRADERS OF FUTURES: AGGREGATE RESULTS LUCK VERSUS FORECAST ABILITY: DETERMINANTS OF TRADER PERFORMANCE IN FUTURES MARKETS; THE RETURNS AND FORECASTING ABILITY OF LARGE TRADERS IN THE FROZEN PORK BELLIES FUTURES MARKET; HEDGING PRESSURE EFFECTS IN FUTURES MARKETS; HEDGING DEMAND AND FOREIGN EXCHANGE RISK PREMIA; INVESTOR SENTIMENT AND RETURN PREDICTABILITY IN AGRICULTURAL FUTURES MARKETS; THE BEHAVIOR AND PERFORMANCE OF MAJOR TYPES OF FUTURES TRADERS; EXCHANGE RATE CHANGES AND NET POSITIONS OF SPECULATORS IN THE FUTURES MARKET  
THE PROFITABILITY OF SPECULATORS IN CURRENCY FUTURES MARKET SUMMARY; Chapter 9: View from the Pits; THE STUDY DATA; THE TRADING RULES; TRADING RULES TEST RESULTS; TRADING SYSTEM CONSIDERATIONS; Chapter 10: Chart Pattern Validation; A BRIEF CHARTING PRIMER; BOTTOM FORMATIONS; TOP FORMATIONS; CONTINUATION PATTERNS; Chapter 11: Getting Technical; COT-STOCHASTICS; COT MACD-HISTOGRAM; COT-RSI; STANDARD DEVIATION (BOLLINGER) BANDS; CONCLUSIONS; Part II: COT in Practice; Chapter 12: Crossing Currencies; COMMERCIALS; U.S. DOLLAR INDEX; CURRENCY CORRELATION TABLES  
CURRENCY FUTURES HISTORICAL COT CHARTS

---

#### Sommario/riassunto

Regardless of your trading methods, and no matter what markets you're involved in, there is a Commitments of Traders (COT) report that you should be reviewing every week. Nobody understands this better than Stephen Briese, an industry-leading expert on COT data. And now, with The Commitments of Traders Bible, Briese reveals how to use the predictive power of COT data-and accurately interpret it-in order to analyze market movements and achieve investment success.

---