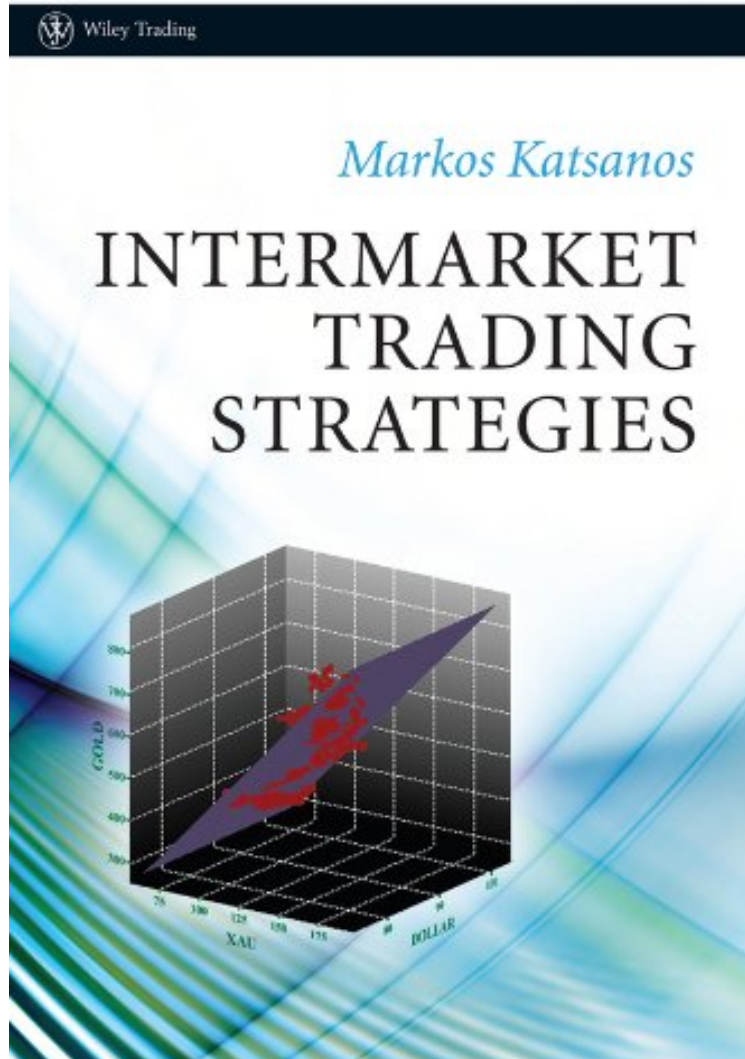


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## Intermarket Trading Strategies (Wiley Trading)

*Markos Katsanos*

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**Markos Katsanos : Intermarket Trading Strategies (Wiley Trading)** before purchasing it in order to gauge whether or not it would be worth my time, and all praised Intermarket Trading Strategies (Wiley Trading):

2 of 2 people found the following review helpful. I bought the book mainly because of the MTA endorsement and I expected a dry reference book but instead found an engaging read aBy Edward R. McDonaldI came across Intermarket Trading Strategies by Markos Katsanos book while studying for my CMT exams. The Market Technician Association (MTA) added recently 9 Chapters from this book in the 2016 level 2 and level 3 CMT curriculum and associated textbooks. I bought the book mainly because of the MTA endorsement and I expected a dry reference book but instead found an engaging read and useful for every day trading as well.In the second part of the book (not included in the

CMT textbooks) the author uses the theoretical concepts and custom indicators derived in the first Part to develop intermarket trading strategies. In fact only recently (1/21/16) I got a buy signal from the Intermarket Gold strategy which proved to be an extremely profitable trade. Ed McDonald<sup>9</sup> of 9 people found the following review helpful. Nuts and bolts pragmatic... Awesome!By ChrisUpdate- 11-29-13 For those interested, Markos Katsanos has authored another juicy article in Technical Analysis of Stocks and Commodities magazine. As usual for him, and unusual for others, he supplies excellent scientific statistical analysis to back his results. If you have doubted the value of technical analysis vs. fundamental, then this is a must read. If you have his book, then you, no doubt, will rush to read December's TASC issue-- it may be all we get for a while. They also had TASC reader's choice survey this month-- I could honestly vote him #1 but had a tough time with #2 or 3. I can't imagine not having his book Intermarket Trading Strategies (Wiley Trading) and software.Added 7/24/11 Markos Katsanos is a revered contributor to "Technical Analysis of Stocks and Commodities." He has just written an article in the July issue, which tests several money flow indicators. The conclusion I have drawn from the statistics and testing is that the VFI or Volume Flow Indicator (Which Katsanos invented, by the way), shows the best overall performance of the seven indicators tested, when taking risk, accuracy, profitability and consistency into account! I continue to be amazed by this indicator. It is a Godsend for keeping out of trouble before it starts, but is great for playing offense, too. I wanted to share this with potential purchasers of this book because it is just one more thing in his book that makes it worth many times the purchase price alone. I highly recommend this book to any and every trader and investor who cares about their assets. It is also a great gift for someone you care about, who is involved with the markets!Added: 3/20/11 After book, I decided to get the author's chart pattern recognition software to compliment the strategies in the book. I particularly was interested in his new rectangle breakout, modified even further since the book. I bought 500 shares of CIGX on a rectangle breakout from his software, sold it 3 days later and it more than paid for itself. I know that it is not always like that, and I definitely made a high risk trade that could have gone the other way, but I continue to be amazed by Markos Katsanos's expertise. I hope he continues to give us more-- this is not our grandparents equities market and I need all of the practical help I can get!Ten Stars! This is THE BOOK for the serious trader, amateur and professional alike. Refreshingly quantitative! Not for random walkers, couch potatoes or "Sun won't rise tomorrow because it did yesterday" types. If you can't trade with this nuts and bolts resource then it's time for you to shut it down and start a dividend reinvestment plan.Katsanos's book is the answer for those who want to profit from the very apparent intermarket relationships that now transcend geography, in the fast-paced liquid global markets of today. He shows the reader, in very clear terms, the importance and opportunity that lies in these relationships. He develops and tests these systems, showing their significance. He explains the methodologies and gives results. He even provides Metastock formulas with which the reader can literally implement what he/she wishes. This one is easily worth ten times its price for the formulas alone. I am especially elated with his regression system-- regression has provided some of the best results in my trading experience.Katsanos shows results. He shows the statistics! He shows the testing! He shows the math! He shows the correlatives and the relationships! He explains the methodologies and systems! He gives you formulas! Pragmatic... awesome!14 of 14 people found the following review helpful. Comprehensive and practical approaches - great bookBy R. YundtMarkets are interconnected. Typically, what is good for stocks is bad for bonds. What is bad for U.S. equities is rarely ever good for German stocks. Usually what is good for gold is bad for the dollar. Understanding these relationships and how you can use them in your trading and investing is the essence of Mr Katsanos' book.The most important aspect of the book for me as a retail trader and investor: Traditional technical analysis is severely limited to security price and volume relationships alone. Intermarket analysis adds a second dimension that is much more grounded in statistics and logic. Mr Katsonos does a great job in proving and demonstrating this point with detailed analysis and extensive test cases.Basic knowledge of statistical analysis helps, but the author methodically walks through commodity - currency - stock - bond correlation analyses and the derivation of new trading indicators. And then he demonstrates their use in multiple well documented test cases.The author offers a pragmatic, practical approach that can be readily implemented by retail traders. Reading the book is time well spent.

This book shows traders how to use Intermarket Analysis to forecast future equity, index and commodity price movements. It introduces custom indicators and Intermarket based systems using basic mathematical and statistical principles to help traders develop and design Intermarket trading systems appropriate for long term, intermediate, short term and day trading. The metastock code for all systems is included and the testing method is described thoroughly. All systems are back tested using at least 200 bars of historical data and compared using various profitability and drawdown metrics.

From the Inside FlapIntermarket Trading Strategies explains how markets interact and influence each other and how intermarket analysis can be used to forecast future equity and index price movements by introducing custom indicators and intermarket trading systems.Single market technical analysis indicators were designed in the 80s for national markets, and are no longer sufficient for analyzing the global market dynamics. This book reveals how you can combine intermarket with classic technical techniques to develop profitable hybrid systems or improve on existing

ones. Divided into two parts, part one begins with a discussion of the basic principles of Intermarket analysis and the benefits of portfolio diversification by including uncorrelated assets such as commodities and foreign currencies. It goes on to explain the concept of correlation and the basic assumptions used before demonstrating the linear regression method used for predicting one security based on its correlation with related markets. A variety of custom intermarket indicators are presented and explanations are given as to how each one can be used within the framework of a trading system, including eight new custom Intermarket indicators published for the first time in this book. Part two uses the concepts presented in part one to develop intermarket trading systems to trade popular markets like US and European stock Index futures, FOREX and Commodities. Techniques for developing a trading system and evaluating the test results are presented along with suggested methods of avoiding curve fitting and the illusion of excellence created by optimization. Stop-loss and other money management techniques are also discussed. Finally a brief introduction to neural network systems explains the basic principles of this alternative approach for designing trading systems. A total of twenty nine conventional and five neural network trading systems, appropriate for long and short term and even day trading, are provided to trade Gold, the SP ETF (SPY), SP e-mini futures, DAX and FTSE futures, Gold and Oil stocks, Commodities, Sector and International ETF, the Yen and the Euro. Finally a dynamic asset allocation timing strategy which would systematically keep the portfolio moving into the strongest asset classes or sectors, enhancing the return characteristics while decreasing the overall volatility, is also included. The metastock code for all systems is provided in order to test and paper trade the system on more recent data before you move from the computer to the trading desk.

From the Back Cover "When I started my research on intermarket analysis in the early 90s, there were only very few analysts active in this field. John Murphy was the first to introduce Intermarket relationships and I was the first to publish mechanical trading strategies using them. Others have followed up over the years but with very little original research. This is the first book I have seen in years with new material, ideas and trading systems that helps advance the field of Intermarket analysis. I have read many books and articles during my career and I think that this book is one of the best on the subject and it will become a great reference for applications of Intermarket analysis and especially trading system development in today's volatile markets."

—Murray Ruggiero, Vice President of Research and Development of TradersStudio software, contributing editor of Futures Magazine and author of several books on trading systems and Intermarket analysis

"It is clear from reading Intermarket Trading Strategies that Markos Katsanos has combined technical competence with common sense to bring a breath of fresh air to active investors. His examples are timely and well thought out, reflecting an awareness of our high-risk environment. He understands and explains the important principles underlying successful trading and offers his solutions. I can highly recommend it."

—Perry Kaufman, trader and author of The New Trading Systems and Methods

"Before designing a trading system, it is absolutely necessary to gain a deep understanding of the markets. Markos Katsanos does an excellent job of explaining the relationships between different markets through the use of statistical tools, which he does in clear and simple language. Readers of this notable book will be better able to create trading systems that can conquer any market."

—Jayanthi Gopalakrishnan, editor of Technical Analysis of Stocks Commodities magazine

About the Author Markos Katsanos is an expert in technical analysis and trading systems and inventor of two new technical indicators. In showing the relationship of volume to price movement, his Finite Volume Element (FVE) and Volume Flow (VFI) Indicators have become popular tools used by traders and the code was incorporated in almost all Technical Analysis and trading software. He has a Bachelors degree in Civil Engineering and a Masters degree in Structural Engineering, and is a member of the Technical Securities Analysts Association of San Francisco (TSAASF). He has traded stocks and commodities since 1987, starting with fundamental analysis. With his engineering training he quickly gravitated to technical analysis of the market. With more than two decades of experience in computerized analysis of stocks and futures, he has spent years refining his methods to come up with some of the most profitable strategies for choosing trades. He specializes in mechanical systems and has constructed dozens of systems for his clients and his own use. Markos Katsanos has contributed several articles to Technical Analysis of Stocks Commodities and other financial publications. He is currently in the process of setting up his own financial consulting company.