



dandelion.com

© 2008 AGI-Information Management Consultants
May be used for personal purposes only or by
libraries associated to dandelion.com network.

Trader Vic on Commodities

*What's Unknown, Misunderstood,
and Too Good to Be True*

VICTOR SPERANDEO



John Wiley & Sons, Inc.

Contents

Preface	ix
Acknowledgments	xiii
CHAPTER 1 The Basics	1
CHAPTER 2 You Can't Win Them All	9
CHAPTER 3 Indicators and Tools	15
CHAPTER 4 2B or Not 2B: A Classic Rule Revisited	23
CHAPTER 5 An Introduction to the S&P DTI	35
CHAPTER 6 A Challenge to the Random Walk Theory	45
CHAPTER 7 The Rationale and Value of a Long/Short Futures Strategy	67
CHAPTER 8 Why the S&P DTI Is an Indicator	81
CHAPTER 9 The Fundamental Reason the S&P DTI Generates Core Returns	105

CHAPTER 10	The Nature of the S&P DTI Returns	115
CHAPTER 11	A Fundamental Hedge	133
CHAPTER 12	S&P DTI Subindexes: The S&P Commodity Trends Indicator and the S&P Financial Trends Indicator	139
Afterword		143
APPENDIX A	S&P DTI Methodology and Implementation	147
APPENDIX B	How to Interpret Simulated Historical Results	177
APPENDIX C	Correlation Statistics	191
About the Author		195
Index		197