

Introduction

# SEASONAL CONCEPTS IN FUTURES TRADING

Turning Seasonality into Profits

SEASONAL CONCEPTS  
IN FUTURES TRADING

Jacob Bernstein

author of *Beyond The Investor's Dilemma*



# Seasonal Concepts In Futures Trading Turning Seasonality Into Profits

**LL Leslie**

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## **Seasonal Concepts In Futures Trading Turning Seasonality Into Profits:**

**Seasonal Concepts in Futures Trading** Jacob Bernstein, 1986-03-31 An incisive guide to the use and analysis of seasonal price trends in the futures markets Emphasizing application it explains in detail methods and procedures of seasonality a trading strategy based on seasonal price tendencies Includes many figures mapping futures price changes and cycles and suggestions for further research Whitaker's Cumulative Book List ,1986 **London Business School Bibliography of Financial Markets, 1985-86** London Business School. Library, 1987 **Macmillan Directory of Technology in Global Financial Markets** John Graham, Andrew Matthews, Dianne Graham, 1990 **The British Library General Catalogue of Printed Books, 1986 to 1987** British Library, 1988 **Books in Print Supplement** ,1988 **Intermarket** ,1987 **Bibliography Series** ,1987 **American Book Publishing Record** ,1987 **Choice** ,1986 **The Cumulative Book Index** ,1988 A world list of books in the English language Subject Guide to Children's Books in Print 1997 Bowker Editorial Staff, R R Bowker Publishing, 1996-09 **British Books in Print** ,1979 **Jake Bernstein's Seasonal Futures Spreads** Jake Bernstein, 1990-02-21 Jake Bernstein's Seasonal Futures Spreads High Probability Seasonal Spreads for Futures Traders If you're a futures trader or investor this book is what you've been waiting for Jake Bernstein explains the seasonal characteristics of a wide range of traditional commodity spreads grains meats livestock metals fiber food and wood as well as the seasonal patterns of such popular financial futures as interest rates foreign currency and stock index futures You'll learn everything you need to know including the basics of spreading and seasonals how to use seasonal composite spread charts and how to devise and implement a year round trading strategy based strictly on seasonal patterns All spreads featured in this book are shown in composite weekly seasonal tendency charts which list percent of time up or down per spread on a weekly basis Other Wiley books by Jake Bernstein The Investor's Quotient The Psychology of Successful Investing in Commodities and Stocks Beyond the Investor's Quotient The Inner World of Investing the Handbook of Commodity Cycles A Window on Time Seasonal Concepts in Futures Trading Turning Seasonality into Profits Cyclic Analysis in Futures Trading Contemporary Methods and Procedures **Books in Print** ,1987 **Bibliographie der Wirtschaftswissenschaften** ,1988 *Commodity Futures Law Reporter* Commerce Clearing House, 1974 **Seasonality** Jake Bernstein, 1998-03-30 a groundbreaking look at trading the markets with one of the most important forecasting tools available If you've ever wondered about the validity of seasonals or how to trade them buy this book now Glen Larson Genesis Data Services Jake does it again This time his extensive research really leaps out as he makes seasonal trading easy to understand and a very useful tool for any commodity trader Jeffrey H Fox Fox Investments Is there a holy grail of price prediction Traders have long been in pursuit of one and while a handful of strategies techniques and methodologies have proven noteworthy the search continues for the ultimate forecasting instrument if one does indeed exist The theory and methods of seasonality may well prove to be a step in the right direction to this goal In this unique new book a leading

seasonal trading analyst examines seasonality in depth elucidating the concise principles numerous advantages and enormous potential that make it one of the most important and effective methods currently available for targeting futures price trends Over the years considerable attention has been paid to the effects of interest rates money supply earnings inflation and other key factors on stock and commodity prices Yet the immense impact of seasonal price tendencies has been either grossly underestimated or completely ignored Often overlooked but equally significant seasonality is based on the assumption that seasonal influences cause biases in the movement of market prices Among its many advantages seasonality allows the trader to formulate objective decisions founded on a logical verifiable and operational methodology creating a backdrop of probable market trends in most time frames and in most markets and providing historically valid input for use as an adjunct to other analytical methods and timing indicators The essence of seasonality is found in its lengthy history and statistically testable methodologies However seasonal correlations are not 100 percent foolproof Using seasonal data to time the market involves an unavoidable degree of subjectivity unless you have a firm grasp of seasonal timing concepts and techniques Now in the first resource devoted exclusively to the subject Jake Bernstein gives you the foundation necessary to implement this powerful tool effectively and with confidence Balancing theory and practice Bernstein provides a thorough real world understanding of seasonal timing concepts and techniques Along with results of his own extensive research he integrates the work of numerous market analysts such as W D Gann Art Merrill Burton Pugh Samuel Benner and Yale Hirsch among others to create a pragmatic and highly functional analytical framework With his accessible comprehensive coverage of significant concepts such as seasonal spread relationships key dates and cash tendencies you ll be able to discern seasonal patterns in monthly and daily cash and futures data Once the basics are firmly in place Bernstein leads you step by step through the essential process of formulating a seasonal trading program that incorporates important timing strategies and risk management tools An ideal overview for any trader investor or analyst this lucidly written and clearly organized resource emphasizes the validity and significance of seasonality Jake Bernstein has compiled a comprehensive guide to the effective use of seasonal concepts and methods in the futures markets This is a major work that belongs on the shelves of all serious traders

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