

Contents

Acknowledgments	ix
Introduction	xi
PART I	1
1 Intermarket Analysis	3
2 Correlation	17
3 Regression	33
4 International Indices and Commodities	41
5 The S&P 500	69
6 European Indices	85
7 Gold	93
8 Intraday Correlations	111
9 Intermarket Indicators	121
PART II	145
10 Trading System Design	147
11 A Comparison of Fourteen Technical Systems for Trading Gold	175

viii	Contents
12	Trading the S&P 500 ETF and the e-mini 189
13	Trading DAX Futures 201
14	A Comparison of a Neural Network and a Conventional System for Trading FTSE Futures 215
15	The Use of Intermarket Systems in Trading Stocks 235
16	A Relative Strength Asset Allocation Trading System 247
17	Forex Trading Using Intermarket Analysis 261
18	Conclusion 293
	Appendix A MetaStock Code and Test Specifications 297
	Appendix B Neural Network Systems 357
	Appendix C Rectangles 367
	Glossary 371
	Bibliography 385
	Index 391