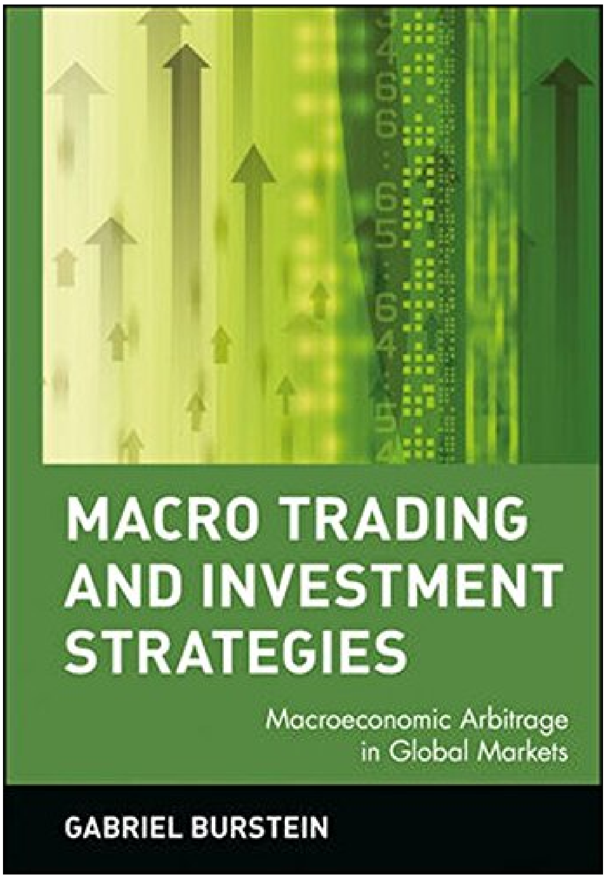
MACRO TRADING & INVESTMENT STRATEGIES : MACROECONOMIC ARBITRAGE IN GLOBAL MARKETS (WILEY TRADING ADVANTAGE SERIES) BY GABRIEL BURSTEIN



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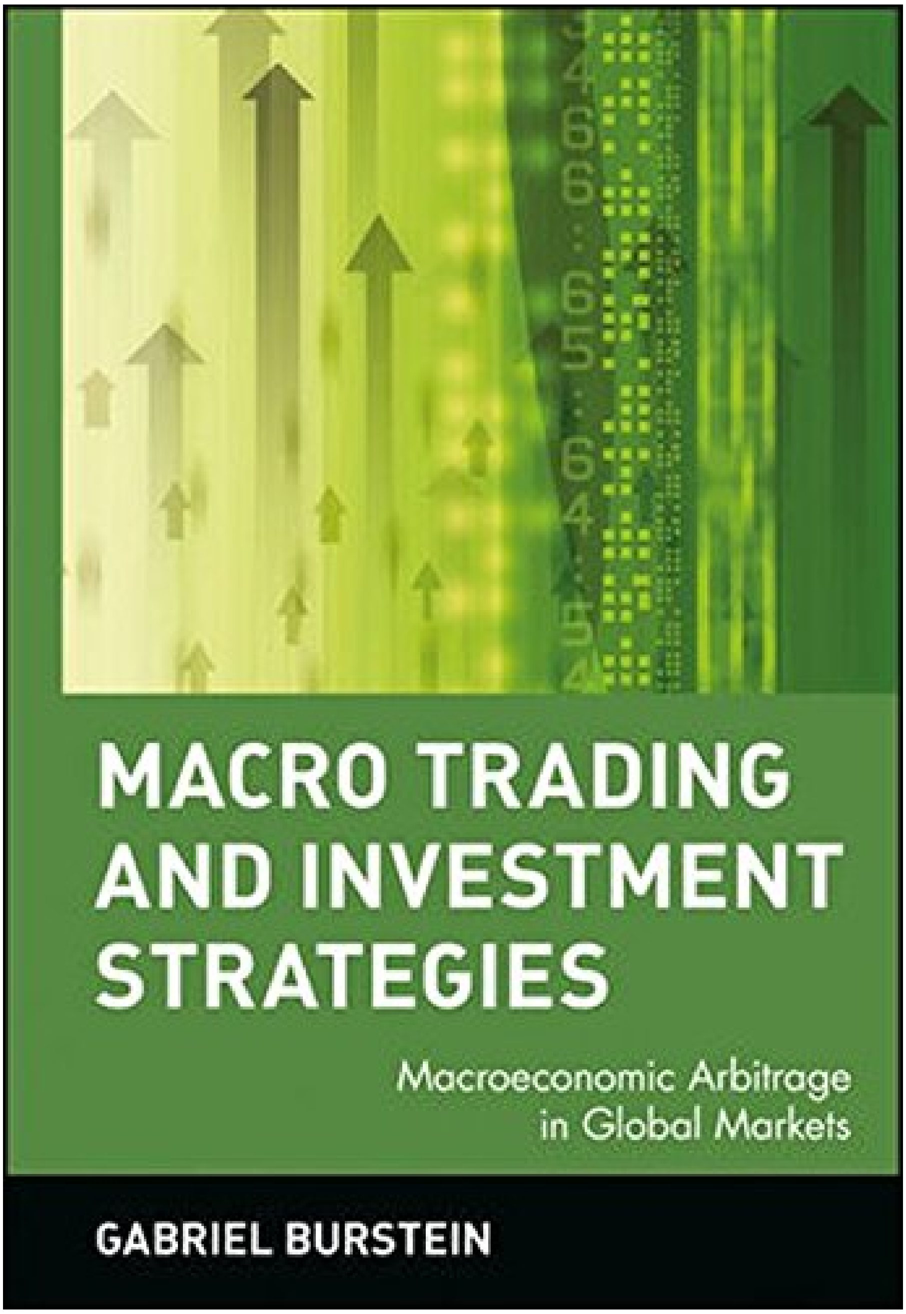
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Macroeconomic Arbitrage in Global Markets
GABRIEL BURSTEIN

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From the Inside Flap

Some of the most successful and well-known hedge funds have long profited from a trading strategy that applies macroeconomic views to global markets: global macro. Pioneered by hedge fund managers such as George Soros and Julian Robertson, this strategy has led to enormous profits. By placing directional bets on liquid assets, it is particularly suited for trending markets. In Macro Trading and Investment Strategies: Macroeconomic Arbitrage in Global Markets, Gabriel Burstein defines and rigorously analyzes this investment style. He then proposes macro arbitrage as an original alternative to trading subjective macroeconomic views at times when markets are either trending or are extremely volatile, lacking direction, and in crisis, such as during the Asian, Russian, and Latin American economic and financial collapses of the late 1990s. Macro arbitrage is introduced as a new, lower-risk, long/short macro strategy that is based on detecting objective macroeconomic mispricings in global markets. Burstein shows how this trading strategy works in stock market sector spreads (food retailers/general retailers, banks/utilities), stock index spreads (Italy/Spain, Sweden/Finland), and with the European Monetary Union (EMU) ahead of its 1999 single-currency final stage. In Macro Trading and Investment Strategies, Burstein presents, with examples, the framework for traditional global macro strategies, then shows how to use macroeconomic mispricings in global financial markets to design innovative global macroeconomic arbitrage strategies for trading and investing. Packed with revealing trading case studies, examples, explanations, and definitions, this comprehensive work covers:

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Gabriel Burstein (London, UK) heads Specialized Equity Sales & Trading at Daiwa Europe Limited, where he set up the department to sell European equity products to hedge funds.

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I cannot be overly critical of this book merely due to my own preconceived notions of what it might be. I was expecting some sort of more hands-on version of Soros' "Alchemy". What I got was nothing of the kind. The trade examples are very simplistic and the book poorly constructed, laid out, and written. The entire work could be 2-3 chapters in normal prose and outline. The strategies discussed were somewhat advanced strategies that were described in an extremely simplistic manner. Somewhat akin to Sesame Street giving instructions on how to manage an options book. I was sorely disappointed as I know the author is capable of delivering a much more intriguing work.

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By D. P. McNulty
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