Record Nr.	UNINA9910813035703321
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Titolo	Pivots, patterns and intraday swing trades : derivatives analysis with the e-mini and Russell futures contracts / / M. William Scheier ; cover design, Wiley
Pubbl/distr/stampa	Hoboken, New Jersey : , : Wiley, , 2014 ©2014
ISBN	1-118-77581-3 1-118-77584-8 1-118-77586-4
Edizione	[1st edition]
Descrizione fisica	1 online resource (240 p.)
Collana	Wiley trading series
Altri autori (Persone)	Wiley
Disciplina	332.64/5
Soggetti	Technical analysis (Investment analysis) Speculation Stocks Derivative securities
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	"+website"Cover.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Pivots, Patterns, and Intraday Swing Trades; Contents; Preface; Part One Time Frame Concepts; Chapter 1 A Three-Frame; The 1st Frame; The Midday Frame; The Last Hour Time Frame; Summary; Notes; Chapter 2 Opening Range Bar; ORB Defined; 3-Bar ORB; ORB Pennant; ORB Matched Highs/Lows; Summary; Notes; Chapter 3 Pivot/Exhaustion Grid; ORB Kilroy; Break-Away Pivots: The Pivot Ledge; The Break-Away Lap; Previous Highs and Lows; Previous Closing Prices: The Gap; Tick Bar Laps; Dynamic Exhaustion Levels: The EMAs; Floor Trader's Pivot Points; Fibonacci Targets; Measured Move Targets; Market Profile Trend Lines Summary; Notes; Chapter 4 Dough Bar to Die Bar; Summary; Chapter 5 Leadership Divergence; Summary; Chapter 6 The Work-Done Concept; Summary; Chapter 7 Trading the News; Summary;

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	Summary; Notes; Chapter 10 The Split-Open Day; Summary; Note; Chapter 11 Day Model Sequence Cycle; Summary; Notes Part Three Repetitive Chart Patterns Chapter 12 The Momentum Grid; Summary; Notes; Chapter 13 Pre-Breakout Pause Pattern; Summary; Chapter 14 The Classics Revisited; M-Tops, W-Bottoms; Telltale Triangles; Head-and-Shoulders Reversals, Revised; The Rising/Declining Wedge; Midday Channel; Summary; Note; Chapter 15 MA Pattern Concepts; The EMA Pinch; Gap-Close or Further?; The EMA Cup; The Cup as Breakout Trigger; Summary; Part Four Confluence and Execution; Chapter 16 Transition Time Reversals; Summary; Chapter 17 Trade Entry Models; Summary; Chapter 18 The Trade Plan; Prescript; Blueprint My Blueprint Notes My Trade Model Criteria; My Mechanical Behavior Governors; My Position Management Strategies and Methods; My Daily Journal; Summary; Appendix A Companion Website; Appendix B Color Legend; Appendix C Serial Sequent Wave Method; Appendix D Valhalla Futures Indicator Package and Intraday Index Futures Trading Course; Appendix E Screen Capturing an Event Library; Appendix F Randolph Newman; Appendix G Fibonacci versus Pivot/Exhaustion Grid; Appendix H The Last Triangle; Bibliography; About the Author; Index
Sommario/riassunto	An original approach to trend discovery and trade entry Initial forays into day trading stock index futures reveal a starkly different decision environment. There is no time to dwell on technical conditions. Intraday volatility in the stock indices is far more exaggerated than the daily bar charts of other markets, partly due to the extreme leverage, partly due to the intense attention. And positioning techniques that prove reliable in the action of the long-term trends in other instruments tend to fail in the counter trend reactions of the highly leveraged S&P futures contract within