

Performance Trading LLC

ES	18-Aug	15-Aug	14-Aug	13-Aug	12-Aug	Weekly	Monthly
High	1306.00	1302.25	1300.75	1294.50	1307.75	High 1300.50	1294.75
Low	1274.00	1290.50	1275.25	1274.50	1285.25	Low 1274.40	1200.75
Close	1282.50	1296.00	1293.75	1284.75	1291.50	Close 1299.75	1267.00
Range	32.00	11.75	25.50	20.00	22.50	Range 26.10	94.00

Value Areas

24 HR	18-Aug	15-Aug	14-Aug	13-Aug	12-Aug	News
High(vol.)	1305.25	1300.25	1299.25	1287.00	1306.75	
POC (vol.)	1293.50	1298.00	1295.00	1285.00	1299.00	
Low (vol.)	1279.75	1295.50	1283.50	1277.50	1294.00	10:00 ET State Street
DAY ONLY	18-Aug	15-Aug	14-Aug	13-Aug	12-Aug	
High(vol.)	1298.25	1301.00	1298.00	1287.00	1301.25	
POC (vol.)	1293.50	1298.00	1293.00	1285.00	1299.00	
Low (vol.)	1279.25	1296.00	1288.50	1277.75	1291.50	
High(TPO)	1302.75	1300.25	1298.25	1289.00	1301.50	
POC (TPO)	1293.25	1297.25	1292.75	1284.50	1297.50	
Low (TPO)	1280.25	1295.25	1289.25	1278.50	1295.00	

Pivots

Daily	Weekly				Monthly			
R3	1351.50 S3	1223.50 R3	1343.75 S3	1239.35 R3	1442.17 S3	1066.17		
mid	1335.50 mid	1239.50 mid	1330.70 mid	1252.40 mid	1395.17 mid	1113.17		
R2	1319.50 S2	1255.50 R2	1317.65 S2	1265.45 R2	1348.17 S2	1160.17		
mid	1310.25 mid	1262.25 mid	1313.18 mid	1274.03 mid	1327.88 mid	1186.88		
R1	1301.00 S1	1269.00 R1	1308.70 S1	1282.60 R1	1307.58 S1	1213.58		
mid	1294.25 mid	1278.25 mid	1300.13 mid	1287.08 mid	1280.88 mid	1233.88		
Pivot	1287.50	Pivot	1291.55	Pivot	1254.17			

Fibs

Daily	Weekly				Monthly						
1.800	1331.60	-1.800	1216.40	1.800	1321.38	-1.800	1227.42	1.800	1369.95	-1.800	1031.55
1.000	1306.00	-1.000	1242.00	1.000	1300.50	-1.000	1248.30	1.000	1294.75	-1.000	1106.75
0.618	1293.78	-0.618	1254.22	0.618	1290.53	-0.618	1258.27	0.618	1258.84	-0.618	1142.66
0.500	1290.00	-0.500	1258.00	0.500	1287.45	-0.500	1261.35	0.500	1247.75	-0.500	1153.75
0.382	1286.22	-0.382	1261.78	0.382	1284.37	-0.382	1264.43	0.382	1236.66	-0.382	1164.84
FIB	1274.00	FIB	1274.40	FIB	1200.75						

Trends

	Daily	Weekly	Monthly
Close	1291.3 →	1293.2 →	1272.3 →
Near	1297.2 →	1289.4 →	1394.3 →
Further	1288.4 →	1336.5 →	1421.9 →
Farthest	1277.3 →	1371.4 →	1328.9 →

Market Magnets

Gaps	Higher	Singles
Lower	1458.75	3-Jan 1407.75 1407.75
	1509.75	26-Dec 1388.50 1389.75
	1550.00	31-Oct 1399.50 1400.25
	1393.50	22-May 1403.00 1403.00
	1405.25	5-Jun 1303.25 1302.00
	1429.75	19-May 1302.00 1303.25

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