ES DEC 09 | Nov 9th

Pivot Points

Standard (S) 24h	
R3	1095.08
R2	1079.08
R1	1072.67
PP	1063.08
S1	1056.67
S2	1047.08
S3	1031.08

Camarilla (C) 24h	
R4	1075.05
R3	1070.65
R2	1069.18
R1	1067.72
S1	1064.78
S2	1063.32
S3	1061.85
S4	1057.45

Woodie (W) 24h	
R3	1087.25
R2	1078.38
R1	1071.25
PP	1062.38
S1	1055.25
S2	1046.38
S3	1039.25

Floor (F) RTH	
R3	1083.00
R2	1077.42
R1	1071.83
PP	1063.67
S1	1058.08
S2	1049.92
S3	1044.33

DeMark (D) 24h	
R1	1075.88
PP	1064.69
S1	1059.88

Daily Moving Averages

Period	EMA	SMA
10	1056.75	1051.75
20	1058.50	1067.25
50	1044.25	1050.50
100	1009.00	1001.25
200	985.75	915.75

Prior Day Summary

Open	1063.25
High	1069.50
Low	1053.50
Close	1066.25
Range	16.00

Key News (EST)

No Major Scheduled Events

Power Levels Confluence Matrix

Power Levels	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
1087.50-1089.00			R3								
1081.00-1082.50				R3				◆			
1076.50-1078.00			R2	R2		◆	◆				
1069.00-1070.50		R3					◆				HIGH
1061.00-1063.00	PP	S2	PP			◆		◆			
1055.50-1057.50	S1	S4				◆	◆		10/20		
1049.50-1051.00				S2					50		
1041.50-1043.00						◆	◆	◆			
1035.50-1037.00								◆			
1030.00-1031.50	S3					◆					

iMap

CCI	MACD	MOM	STOC	RSI

Fib. Clusters

1090.50-1091.50
1085.50-1086.50
1078.50-1079.50
1068.50-1069.50
1058.50-1059.50
1052.50-1053.50
1047.00-1048.00
1041.00-1042.50

Open Gaps

Nov 4	1047.00
Sep 4	1016.40*

Vol. Virgin POCs

Sep 3	997.75

Volume Extremes

1083.00-1084.00
1071.50-1073.00
1062.50-1064.00
1054.50-1056.00
1047.00-1048.50
1040.00-1041.50
1035.00-1037.00
1023.00-1024.50

TPO/Vol. Value Areas

Area		Volume	TPO
Daily	VAH	1067.25	1067.00
	POC	1064.00	1064.00
	VAL	1061.50	1062.00
5 Day	VAH	1057.75	1057.25
	POC	1039.25	1042.25
	VAL	1031.25	1030.75
20 Day	VAH	1095.75	1095.75
	POC	1083.75	1078.25
	VAL	1053.25	1054.25

IB	High	1069.25	Low	1055.50

VWAP	1063.25

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YM DEC 09 | Nov 9th

Pivot Points

Standard (S) 24h	
R3	10219
R2	10086
R1	10032
PP	9953
S1	9899
S2	9820
S3	9687

Camarilla (C) 24h	
R4	10051
R3	10015
R2	10002
R1	9990
S1	9966
S2	9954
S3	9941
S4	9905

Woodie (W) 24h	
R3	10153
R2	10080
R1	10020
PP	9947
S1	9887
S2	9814
S3	9754

Floor (F) RTH	
R3	10124
R2	10075
R1	10027
PP	9958
S1	9910
S2	9841
S3	9793

DeMark (D) 24h	
R1	10059
PP	9967
S1	9926

Daily Moving Averages

Period	EMA	SMA
10	9850	9812
20	9824	9873
50	9656	9693
100	9333	9243
200	9130	8515

Prior Day Summary

Open	9953
High	10007
Low	9874
Close	9978
Range	133

Key News (EST)

No Major Scheduled Events

Power Levels Confluence Matrix

Power Levels	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
10075-10085	R2		R2	R2			◆				
10030-10040	R1			R1				◆			
10005-10010		R2					◆				HIGH
9938-9945		S3	PP			◆		◆			
9910-9915				S1			◆				
9887-9893			S1			◆					
9825-9835									20		
9735-9745							◆				
9675-9680								◆			
9650-9655						◆			50		

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

Fib. Clusters
10100-10110
10065-10075
10005-10010
9905-9915
9850-9860
9800-9810
9750-9760
9690-9700

Open Gaps

Nov 4	9785
Nov 3	9717
Oct 5	9546

Vol. Virgin POCs

Nov 3	9720
Oct 22	10051
Oct 5	9505

Volume Extremes

Volume Extremes
10040-10045
10005-10010
9940-9950
9870-9880
9795-9805
9720-9730
9665-9675
9595-9605

TPO/Vol. Value Areas

Area		Volume	TPO
Daily	VAH	9988	9991
	POC	9966	9965
	VAL	9946	9951
5 Day	VAH	9887	9874
	POC	9707	9752
	VAL	9637	9648
20 Day	VAH	9998	9996
	POC	9944	9952
	VAL	9766	9756

IB	High	10007	Low	9890

VWAP	9957

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NQ DEC 09 | Nov 9th

Pivot Points

Standard (S) 24h	
R3	1789.08
R2	1756.58
R1	1743.17
PP	1724.08
S1	1710.67
S2	1691.58
S3	1659.08

Camarilla (C) 24h	
R4	1747.63
R3	1738.69
R2	1735.71
R1	1732.73
S1	1726.77
S2	1723.79
S3	1720.81
S4	1711.88

Woodie (W) 24h	
R3	1767.75
R2	1752.63
R1	1735.25
PP	1720.13
S1	1702.75
S2	1687.63
S3	1670.25

Floor (F) RTH	
R3	1755.50
R2	1746.92
R1	1738.33
PP	1723.42
S1	1714.83
S2	1699.92
S3	1691.33

DeMark (D) 24h	
R1	1749.88
PP	1727.44
S1	1717.38

Daily Moving Averages

Period	EMA	SMA
10	1707.00	1700.00
20	1710.50	1723.00
50	1687.75	1699.25
100	1623.25	1619.75
200	1554.00	1455.50

Prior Day Summary

Open	1719.00
High	1737.50
Low	1705.00
Close	1729.75
Range	32.50

Key News (EST)

No Major Scheduled Events

Power Levels Confluence Matrix

Power Levels	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
1750.00-1751.50								◆			
1746.00-1747.50		R4		R2		◆	◆				
1737.50-1739.00		R3		R1			◆	◆			HIGH
1730.50-1732.00		R1				◆					
1722.00-1723.50	PP	S2		PP					20		
1713.00-1714.50				S1			◆				
1707.50-1709.00						◆			10		
1698.50-1700.00				S2		◆			10/50		
1687.00-1688.50								◆	50	Nov 4	
1675.50-1677.00										Nov 3	

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

1769.50-1770.50
1756.00-1757.50
1747.50-1749.00
1736.00-1737.00
1728.50-1729.50
1711.50-1713.00
1702.50-1704.00
1691.50-1693.00

Open Gaps

Nov 4	1686.75
Nov 3	1675.50
Oct 27	1719.75

Vol. Virgin POCs

Nov 3	1667.50
Sep 4	1633.50

Volume Extremes

1757.00-1758.00
1748.50-1750.00
1736.00-1737.00
1719.50-1721.00
1711.00-1712.00
1703.00-1704.50
1688.00-1689.00
1672.00-1673.50

TPO/Vol. Value Areas

Area		Volume	TPO
Daily	VAH	1730.50	1730.00
	POC	1725.00	1725.00
	VAL	1721.00	1721.00
5 Day	VAH	1709.00	1699.00
	POC	1668.00	1680.50
	VAL	1654.00	1652.50
20 Day	VAH	1771.50	1772.00
	POC	1748.50	1748.00
	VAL	1699.50	1701.75

IB	High	1732.00	Low	1708.50

VWAP	1723.00

Pivotfarm.com

Glossary/User Info

Pivotfarm.com

IB – Initial Balance

The 'Initial Balance' is commonly used in Market Profile and simply describes the high and low of the first hour of trading. The data described is from the previous trading day.

TPO/Vol. Value Areas

The 'TPO/Vol. Value Areas' data is derived from Market Profile; the data described is created from the profile of the previous day's price action. It defines the value area i.e. the area in which price spent 70% of its Time (TPO) OR Volume, the high of this 70% range being the VAH and the low being the VAL. Importantly the POC as described, is the price point that was most heavily traded and offers a key point of reference for trading. Described in the sheets are 1day, 5day and 20day Volume/TPO Value areas.

VAH – Value Area High

POC – Point of Control

VAL – Value Area Low

Volume Virgin POCs

The 'Virgin POCs' is data created from the Volume based POC (Point of Control) of previous trading days; it is related to the 'Volume Extremes' data, in that it is volume extreme based, however it is based upon individual trading days, rather than cumulative volume data. The POC is the price at which the highest amount of volume was traded that day, Virgin POCs are POCs that price hasn't retested since their formation, thus offering an increased possibility of being 'filled' in future price movements.

Open Gaps

The 'Open Gaps' data describes the disparity that sometimes occurs between the previous day session close and the following day session open. In most instances this gap is "filled", any gaps that remain unfilled have a tendency to be a magnet for price action in future. (*) Cash Market

Using this Information

The black strip of price based S/R numbers are the key data described in these data sheets, these numbers are not calculated they are based upon analysis of swing lows across multiple time frames.

The sheet is structured around a central 'S/R level Confluences table' encircled by multiple peripheral data tables which feed into the central table. The peripheral tables help traders to add probability to potential price based S/R areas. Importantly all peripheral data sources such as Fibonacci Clusters, Volume Extremes etc, can be used completely independently of the main table. The information in this sheet is to be used solely as a guide, varying market conditions, news and volatility must be gauged by the individual trader.

S/R Level Confluences Table

The 'S/R Level Confluences' table is the single most important element of the Pivotfarm data sheet, the levels described on the left hand side of the table are defined by price and offer high probability areas for price reversal. The rest of the information is derived from the peripheral tables that surround the central table. They offer confirmation and confluence of the S/R levels and help users to determine when other market participants using that particular piece of information may be entering the market.

Pivot Points

The 'Pivot Points' data is widely used with various calculation methods, including Camarilla, Woodie and DeMark. These are calculations based upon the open, high, low and close of the previous day and provide mathematically derived Support/Resistance levels.

Prior Day Summary

The 'Prior Day Summary' data very simply describes the Open, High, Low, Close and Range of the previous trading session and also the range of the trading day.

Key News Events

The 'Key News Events' table describes scheduled market events that are likely to effect the trading session, not all scheduled events are included, only events that are key and likely to have an effect are included

iMap

The 'iMap' describes the directional bias of a set of indicators based on the daily chart. Red denotes Sell side bias, Blue a Neutral side bias and Green a Buy side bias.

Fibonacci Clusters

The 'Fibonacci Clusters' data is derived from Fibonacci retracement levels across multiple higher level timeframes (4hr and above), the information from these timeframes is then combined and areas that have multiple Fibonacci levels 'clustering' together are described in the table.

VWAP

The 'VWAP' data describes the ratio of the value traded to the total volume traded over a particular time horizon (usually one day). It is a measure of the average price an instrument traded at over that timescale. The sheets describe the VWAP at close of trading.

Daily Moving Averages

The 'Daily Moving Averages' data describes the relative positions of the 10, 20, 50, 100 and 200 day simple and exponential moving averages. These daily MAs are amongst the most widely watched in the market and based upon 24hr data.

Volume Extremes

The 'Volume Extremes' data is based upon long-term cumulative volume against price, the most noticeable volume peaks and valleys are described in the table. These are areas that are highly likely to be Support/Resistance as price is often drawn to these levels due to the extreme amounts of volume traded there over time.