ES DEC 09 | Nov 12th

Pivot Points

Standard (S) 24h	
R3	1120.92
R2	1108.92
R1	1102.58
PP	1096.92
S1	1090.58
S2	1084.92
S3	1072.92

Camarilla (C) 24h	
R4	1102.85
R3	1099.55
R2	1098.45
R1	1097.35
S1	1095.15
S2	1094.05
S3	1092.95
S4	1089.65

Woodie (W) 24h	
R3	1109.75
R2	1106.50
R1	1097.75
PP	1094.50
S1	1085.75
S2	1082.50
S3	1073.75

Floor (F) RTH	
R3	1115.25
R2	1108.92
R1	1102.58
PP	1096.92
S1	1090.58
S2	1084.92
S3	1078.58

DeMark (D) 24h	
R1	1105.75
PP	1098.50
S1	1093.75

Daily Moving Averages

Period	EMA	SMA
10	1073.25	1063.25
20	1067.50	1069.75
50	1049.75	1055.50
100	1014.00	1007.00
200	988.75	919.50

Prior Day Summary

Open	1091.75
High	1103.25
Low	1091.25
Close	1096.25
Range	12.00

Key News (EST)

8:30	Jobless Claims
9:00	RBC CASH Index
11:00	EIA Petroleum Status Report
14:00	Treasury Budget

Power Zones Confluence Matrix

Power Zones	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
1032.00-1033.50											
1022.50-1024.00											
1114.50-1116.00				R3							
1103.00-1104.50	R1			R1		◆	◆				HIGH
1096.00-1097.50	PP	R1	R1	PP		◆	◆				CLOSE
1089.00-1091.00	S1	S4		S1		◆	◆				LOW OPEN
1084.00-1085.50	S2		S1	S2			◆	◆			
1079.50-1081.00											
1073.50-1075.00			S3					◆	10		
1069.00-1070.50									20		

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

1135.00-1136.00
1127.00-1128.00
1119.00-1120.50
1111.00-1112.00
1103.00-1104.50
1096.00-1097.00
1090.50-1091.50
1085.50-1086.50

Open Gaps

Oct 1'08	1161.06*
Nov 6	1066.25
Nov 4	1047.00

Vol. Virgin POCs

Nov 11	1090.75
Nov 6	1064.00
Sep 3	997.75

Volume Extremes

1092.00-1093.00
1087.00-1088.00
1083.00-1084.00
1071.50-1073.00
1062.50-1064.00
1054.50-1056.00
1047.00-1048.50
1040.00-1041.50

TPO/Vol. Value Areas

Area		Volume	TPO
Daily	VAH	1098.00	1097.00
	POC	1095.50	1095.50
	VAL	1092.50	1092.50
5 Day	VAH	1103.50	1090.75
	POC	1089.00	1063.75
	VAL	1063.50	1044.75
20 Day	VAH	1102.50	1101.75
	POC	1087.50	1087.75
	VAL	1054.00	1054.75

IB	High	1103.25	Low	1095.25

VWAP	1096.75

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YM DEC 09 | Nov 12th

Pivot Points

Standard (S) 24h	
R3	10456
R2	10358
R1	10308
PP	10260
S1	10210
S2	10162
S3	10064

Camarilla (C) 24h	
R4	10313
R3	10286
R2	10277
R1	10268
S1	10250
S2	10241
S3	10232
S4	10205

Woodie (W) 24h	
R3	10367
R2	10338
R1	10269
PP	10240
S1	10171
S2	10142
S3	10073

Floor (F) RTH	
R3	10407
R2	10358
R1	10308
PP	10260
S1	10210
S2	10162
S3	10112

DeMark (D) 24h	
R1	10333
PP	10272
S1	10235

Daily Moving Averages

Period	EMA	SMA
10	10020	9940
20	9928	9928
50	9720	9743
100	9384	9299
200	9161	8549

Prior Day Summary

Open	10220
High	10309
Low	10211
Close	10259
Range	98

Key News (EST)

8:30	Jobless Claims
9:00	RBC CASH Index
11:00	EIA Petroleum Status Report
14:00	Treasury Budget

Power Zones Confluence Matrix

Power Zones	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
10465-10475							◆				
10380-10385											
10330-10340			R2		R1						
10305-10310	R1	R4		R1							HIGH
10265-10270		R1	R1		PP	◆					
10215-10220						◆					LOW/ OPEN
10190-10195						◆	◆				
10155-10165	S2			S2			◆	◆			
10105-10110				S3			◆				
10030-10040								◆			

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

10555-10565
10470-10480
10390-10400
10270-10280
10190-10200
10100-10110
10065-10075
10005-10010

Open Gaps

Oct 1'08	10831*
Nov 6	9978
Nov 4	9785

Vol. Virgin POCs

Nov 10	10202
Nov 6	9971
Nov 3	9720
Oct 5	9505

Volume Extremes

10230-10240
10170-10180
10150-10155
10085-10090
10035-10040
10005-10010
9940-9950
9870-9880

TPO/Vol. Value Areas

Area		Volume	TPO
Daily	VAH	10269	10264
	POC	10241	10246
	VAL	10225	10226
5 Day	VAH	10190	10222
	POC	9962	9950
	VAL	9722	9874
20 Day	VAH	10048	10060
	POC	9944	9952
	VAL	9772	9770

IB	High	10309	Low	10241

VWAP	10258

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NQ DEC 09 | Nov 12th

Pivot Points

Standard (S) 24h	
R3	1825.83
R2	1804.08
R1	1793.92
PP	1782.33
S1	1772.17
S2	1760.58
S3	1738.83

Camarilla (C) 24h	
R4	1795.71
R3	1789.73
R2	1787.74
R1	1785.74
S1	1781.76
S2	1779.76
S3	1777.77
S4	1771.79

Woodie (W) 24h	
R3	1804.88
R2	1798.69
R1	1783.13
PP	1776.94
S1	1761.38
S2	1755.19
S3	1739.63

Floor (F) RTH	
R3	1814.25
R2	1804.08
R1	1793.92
PP	1782.33
S1	1772.17
S2	1760.58
S3	1750.42

DeMark (D) 24h	
R1	1799.00
PP	1784.88
S1	1777.25

Daily Moving Averages

Period	EMA	SMA
10	1738.00	1717.50
20	1727.25	1729.00
50	1697.50	1708.75
100	1632.00	1629.75
200	1560.25	1464.00

Prior Day Summary

Open	1772.25
High	1792.50
Low	1770.75
Close	1783.75
Range	21.75

Key News (EST)

8:30	Jobless Claims
9:00	RBC CASH Index
11:00	EIA Petroleum Status Report
14:00	Treasury Budget

Power Zones — Power Zones Confluence Matrix

Power Zones	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
1822.50-1824.00							◆				
1810.50-1812.00							◆				
1798.00-1799.50			R2		R1						
1790.50-1793.00							◆				HIGH
1780.50-1782.00	PP	S1		PP		◆	◆				
1775.50-1777.00			PP		S1	◆					
1769.00-1771.00						◆	◆				LOW
1761.50-1763.00			S1								
1751.50-1753.00											
1740.50-1742.00											

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

1822.00-1823.00
1811.00-1812.00
1804.00-1805.50
1794.00-1795.50
1787.00-1788.00
1781.00-1782.00
1769.50-1770.50
1756.00-1757.50

Open Gaps

Sep 3'08	1833.00*
Nov 6	1729.75
Nov 4	1686.75
Nov 3	1675.50

Vol. Virgin POCs

Nov 10	1768.50
Nov 9	1758.00
Nov 4	1694.25
Nov 3	1667.50

Volume Extremes

1764.50-1766.00
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

TPO/Vol. Value Areas

Area		Volume	TPO
Daily	VAH	1785.75	1782.75
	POC	1779.25	1779.25
	VAL	1774.75	1773.25
5 Day	VAH	1769.00	1773.75
	POC	1717.50	1719.25
	VAL	1687.00	1704.75
20 Day	VAH	1781.75	1777.25
	POC	1750.25	1748.25
	VAL	1701.00	1697.00

IB	High	1792.50	Low	1780.50

VWAP	1780.75

Glossary/User Info

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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. (*) Volume Peak