ES DEC 09 | Nov 13th

Pivot Points

Standard (S) 24h	
R3	1127.25
R2	1108.75
R1	1098.00
PP	1090.25
S1	1079.50
S2	1071.75
S3	1053.25

Camarilla (C) 24h	
R4	1097.43
R3	1092.34
R2	1090.64
R1	1088.95
S1	1085.55
S2	1083.86
S3	1082.16
S4	1077.08

Woodie (W) 24h	
R3	1123.75
R2	1112.38
R1	1105.25
PP	1093.88
S1	1086.75
S2	1075.38
S3	1068.25

Floor (F) RTH	
R3	1119.50
R2	1108.75
R1	1098.00
PP	1090.25
S1	1079.50
S2	1071.75
S3	1061.00

DeMark (D) 24h	
R1	1094.13
PP	1088.31
S1	1075.63

Daily Moving Averages

Period	EMA	SMA
10	1076.00	1065.75
20	1069.50	1069.75
50	1051.25	1057.50
100	1015.25	1009.00
200	989.57	920.75

Prior Day Summary

Open	1096.00
High	1101.00
Low	1082.50
Close	1087.25
Range	18.50

Key News (EST)

8:30	International Trade
8:30	Import and Export Prices
9:55	Consumer Sentiment
10:30	EIA Natural Gas Report

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
1122.50-1124.00			R3								
1114.50-1116.00											
1103.00-1104.50						◆	◆				
1099.50-1101.00											HIGH
1091.00-1092.50		R3				◆	◆	◆			
1086.50-1088.00			S1		PP	◆	◆	◆			CLOSE
1081.50-1083.00		S3				◆					LOW
1073.50-1075.00			S3					◆			
1069.00-1070.50							◆		20/20		
1061.00-1063.00				S3				◆			

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

1111.00-1112.00
1103.00-1104.50
1096.00-1097.00
1090.50-1091.50
1085.50-1086.50
1078.50-1079.50
1068.50-1069.50
1058.50-1059.50

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	1095.50	1095.75
	POC	1090.00	1090.25
	VAL	1084.50	1085.25
5 Day	VAH	1102.50	1103.25
	POC	1089.00	1093.25
	VAL	1082.00	1076.25
20 Day	VAH	1102.50	1102.00
	POC	1087.50	1092.00
	VAL	1054.00	1055.50

IB	High	1101.00	Low	1091.75

VWAP	1091.25

Pivotfarm.com

YM DEC 09 | Nov 13th

Pivot Points

Standard (S) 24h	
R3	10509
R2	10357
R1	10273
PP	10205
S1	10121
S2	10053
S3	9901

Camarilla (C) 24h	
R4	10273
R3	10231
R2	10217
R1	10203
S1	10175
S2	10161
S3	10147
S4	10105

Woodie (W) 24h	
R3	10486
R2	10388
R1	10334
PP	10236
S1	10182
S2	10084
S3	10030

Floor (F) RTH	
R3	10441
R2	10357
R1	10273
PP	10205
S1	10121
S2	10053
S3	9969

DeMark (D) 24h	
R1	10239
PP	10188
S1	10087

Daily Moving Averages

Period	EMA	SMA
10	10051	9969
20	9953	9939
50	9738	9762
100	9400	9319
200	9172	8560

Prior Day Summary

Open	10258
High	10289
Low	10137
Close	10189
Range	152

Key News (EST)

8:30	International Trade
8:30	Import and Export Prices
9:55	Consumer Sentiment
10:30	EIA Natural Gas Report

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
10305-10310						◆					
10265-10270	R1	R4		R1			◆				
10223-10230		R3				◆		◆			
10190-10195					PP		◆				CLOSE
10137-10147		S3						◆			LOW
10105-10110		S4					◆				
10030-10040			S3					◆			
9938-9945						◆		◆			
9910-9915							◆				

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

10390-10400
10270-10280
10190-10200
10100-10110
10065-10075
10005-10010
9905-9915
9850-9860

Open Gaps

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

Vol. Virgin POCs

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	10248	10245
	POC	10204	10205
	VAL	10160	10163
5 Day	VAH	10302	10309
	POC	10220	10237
	VAL	10106	10073
20 Day	VAH	10055	10061
	POC	9944	9952
	VAL	9749	9746

IB	High	10289	Low	10227

VWAP	10217

Pivotfarm.com

NQ DEC 09 | Nov 13th

Pivot Points

Standard (S) 24h	
R3	1828.58
R2	1803.58
R1	1788.67
PP	1778.58
S1	1763.67
S2	1753.58
S3	1728.58

Camarilla (C) 24h	
R4	1787.50
R3	1780.63
R2	1778.33
R1	1776.04
S1	1771.46
S2	1769.17
S3	1766.88
S4	1760.00

Woodie (W) 24h	
R3	1821.50
R2	1807.50
R1	1796.50
PP	1782.50
S1	1771.50
S2	1757.50
S3	1746.50

Floor (F) RTH	
R3	1818.50
R2	1803.58
R1	1788.67
PP	1778.58
S1	1763.67
S2	1753.58
S3	1738.67

DeMark (D) 24h	
R1	1783.63
PP	1776.06
S1	1758.63

Daily Moving Averages

Period	EMA	SMA
10	1744.50	1724.25
20	1731.75	1730.25
50	1700.50	1712.25
100	1635.00	1633.25
200	1562.50	1467.00

Prior Day Summary

Open	1784.00
High	1793.50
Low	1768.50
Close	1773.75
Range	25.00

Key News (EST)

8:30	International Trade
8:30	Import and Export Prices
9:55	Consumer Sentiment
10:30	EIA Natural Gas Report

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											
1792.00-1793.50						◆	◆				HIGH
1779.50-1781.00		R3				◆	◆				
1774.50-1776.00		R1			PP	◆					
1768.00-1769.50		S2					◆				LOW
1761.50-1763.00											
1751.50-1753.00	S2			S2							
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 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	1785.00	1789.25
	POC	1779.00	1779.25
	VAL	1771.50	1775.75
5 Day	VAH	1791.00	1793.50
	POC	1780.50	1776.50
	VAL	1755.50	1746.00
20 Day	VAH	1786.00	1785.75
	POC	1754.00	1748.25
	VAL	1702.00	1702.75

IB	High	1793.50	Low	1779.00

VWAP	1779.50

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. (*) Volume Peak