ES DEC 09 | Nov 16th

Pivot Points

Standard (S) 24h	
R3	1116.58
R2	1103.33
R1	1097.42
PP	1090.08
S1	1084.17
S2	1076.83
S3	1063.58

Camarilla (C) 24h	
R4	1098.79
R3	1095.14
R2	1093.93
R1	1092.71
S1	1090.29
S2	1089.07
S3	1087.86
S4	1084.21

Woodie (W) 24h	
R3	1107.38
R2	1101.69
R1	1094.13
PP	1088.44
S1	1080.88
S2	1075.19
S3	1067.63

Floor (F) RTH	
R3	1109.25
R2	1103.33
R1	1097.42
PP	1090.08
S1	1084.17
S2	1076.83
S3	1070.92

DeMark (D) 24h	
R1	1100.38
PP	1091.56
S1	1087.13

Daily Moving Averages

Period	EMA	SMA
10	1078.75	1071.50
20	1071.50	1070.25
50	1053.00	1059.50
100	1016.75	1011.00
200	990.50	922.25

Prior Day Summary

Open	1087.50
High	1096.00
Low	1082.75
Close	1091.50
Range	13.25

Key News (EST)

8:30	Retail Sales
8:30	Empire State Mfg Survey
10:00	Business Inventories
12:00	Ben Bernanke Speaks

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
1114.50-1116.00											
1103.00-1104.50	R2			R2			◆				
1099.50-1101.00					R1						
1094.50-1096.00		R3				◆	◆				HIGH
1090.50-1092.00	PP	S1		PP	PP	◆	◆	◆			CLOSE
1086.50-1088.00		S3	PP		S1	◆	◆	◆			OPEN
1081.50-1083.00								◆			LOW
1073.50-1075.00			S2								
1066.00-1067.50			S3								
1060.50-1062.00								◆			

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 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	1093.50	1093.75
	POC	1091.50	1090.75
	VAL	1087.00	1087.25
5 Day	VAH	1096.50	1096.75
	POC	1089.00	1090.25
	VAL	1085.50	1086.75
20 Day	VAH	1102.50	1102.00
	POC	1088.50	1087.50
	VAL	1054.00	1055.50

IB	High	1090.25	Low	1082.75

VWAP	1090.00

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YM DEC 09 | Nov 16th

Pivot Points

Standard (S) 24h	
R3	10450
R2	10337
R1	10289
PP	10224
S1	10176
S2	10111
S3	9998

Camarilla (C) 24h	
R4	10304
R3	10273
R2	10263
R1	10252
S1	10232
S2	10221
S3	10211
S4	10180

Woodie (W) 24h	
R3	10356
R2	10313
R1	10243
PP	10200
S1	10130
S2	10087
S3	10017

Floor (F) RTH	
R3	10384
R2	10337
R1	10289
PP	10224
S1	10176
S2	10111
S3	10063

DeMark (D) 24h	
R1	10313
PP	10236
S1	10200

Daily Moving Averages

Period	EMA	SMA
10	10086	10026
20	9980	9955
50	9758	9782
100	9417	9340
200	9182	8573

Prior Day Summary

Open	10186
High	10271
Low	10158
Close	10242
Range	113

Key News (EST)

8:30	Retail Sales
8:30	Empire State Mfg Survey
10:00	Business Inventories
12:00	Ben Bernanke Speaks

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
10326-10332											
10305-10310			R2		R1						
10255-10261		R2				◆					
10242-10247			R1					◆			CLOSE
10218-10227	PP	S2		PP		◆					
10190-10195							◆				
10134-10140											
10100-10105							◆				
10072-10078	S1										

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	10261	10258
	POC	10235	10234
	VAL	10201	10202
5 Day	VAH	10262	10259
	POC	10220	10233
	VAL	10168	10167
20 Day	VAH	10056	10061
	POC	9964	9950
	VAL	9723	9722

IB	High	10230	Low	10158

VWAP	10220

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NQ DEC 09 | Nov 16th

Pivot Points

Standard (S) 24h	
R3	1828.17
R2	1805.92
R1	1797.08
PP	1783.67
S1	1774.83
S2	1761.42
S3	1739.17

Camarilla (C) 24h	
R4	1800.49
R3	1794.37
R2	1792.33
R1	1790.29
S1	1786.21
S2	1784.17
S3	1782.13
S4	1776.01

Woodie (W) 24h	
R3	1806.13
R2	1799.31
R1	1783.88
PP	1777.06
S1	1761.63
S2	1754.81
S3	1739.38

Floor (F) RTH	
R3	1813.00
R2	1804.75
R1	1796.50
PP	1784.25
S1	1776.00
S2	1763.75
S3	1755.50

DeMark (D) 24h	
R1	1801.50
PP	1785.88
S1	1779.25

Daily Moving Averages

Period	EMA	SMA
10	1752.50	1736.50
20	1737.00	1733.00
50	1704.00	1716.00
100	1638.00	1636.50
200	1564.75	1470.00

Prior Day Summary

Open	1772.75
High	1792.50
Low	1770.25
Close	1788.25
Range	22.25

Key News (EST)

8:30	Retail Sales
8:30	Empire State Mfg Survey
10:00	Business Inventories
12:00	Ben Bernanke Speaks

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								
1792.00-1793.50		R2				◆	◆				HIGH
1786.50-1788.00		S1					◆				CLOSE
1782.50-1784.00	PP	S2	R1	PP		◆	◆				
1777.50-1779.00			PP		S1	◆					
1772.00-1773.50								◆			OPEN
1768.00-1769.50						◆	◆	◆			
1761.50-1763.00	S2		S1								

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

1773.00-1774.50
1767.00-1768.00
1757.00-1758.00
1748.50-1750.00
1736.00-1737.00
1719.50-1721.00
1711.00-1712.00
1703.00-1704.50

TPO/Vol. Value Areas

Area		Volume	TPO
Daily	VAH	1789.25	1789.75
	POC	1782.75	1782.75
	VAL	1779.25	1779.75
5 Day	VAH	1790.75	1790.50
	POC	1779.25	1776.50
	VAL	1769.25	1769.00
20 Day	VAH	1792.50	1789.75
	POC	1754.00	1748.25
	VAL	1704.25	1703.75

IB	High	1783.75	Low	1772.00

VWAP	1782.75

Pivotfarm.com

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