ES DEC 09 | Nov 20th

Pivot Points

Standard (S) 24h	
R3	1142.75
R2	1119.75
R1	1107.00
PP	1096.75
S1	1084.00
S2	1073.75
S3	1050.75

Camarilla (C) 24h	
R4	1106.90
R3	1100.58
R2	1098.47
R1	1096.36
S1	1092.14
S2	1090.03
S3	1087.93
S4	1081.60

Woodie (W) 24h	
R3	1143.00
R2	1126.25
R1	1120.00
PP	1103.25
S1	1097.00
S2	1080.25
S3	1074.00

Floor (F) RTH	
R3	1115.00
R2	1108.08
R1	1101.17
PP	1093.83
S1	1086.92
S2	1079.58
S3	1072.67

DeMark (D) 24h	
R1	1101.88
PP	1094.19
S1	1078.88

Daily Moving Averages

Period	EMA	SMA
10	1092.25	1094.25
20	1082.25	1073.50
50	1060.50	1065.75
100	1023.50	1018.50
200	995.00	928.00

Prior Day Summary

Open	1108.50
High	1109.50
Low	1086.50
Close	1094.25
Range	23.00

Key News (EST)

No Major Scheduled Events

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
1111.00-1112.50						◆	◆				
1104.50-1106.00						◆	◆				
1099.50-1101.00		R3									
1095.00-1096.50							◆				
1090.50-1092.00						◆					
1086.00-1087.50				S1			◆	◆			LOW
1080.50-1082.00											
1074.00-1075.50			S3								
1066.50-1068.00											
1060.50-1062.00									50		

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
1076.50-1078.00
1071.00-1072.00
1064.00-1065.50

Open Gaps

Nov 18	1108.50
Oct 1'08	1161.06*
Nov 6	1066.25
Nov 4	1047.00

Vol. Virgin POCs

Nov 18	1105.75
Nov 6	1064.00
Sep 3	997.75

Volume Extremes

1107.00-1108.50
1102.50-1104.00
1087.00-1088.00
1083.00-1084.00
1071.50-1073.00
1062.50-1064.00
1054.50-1056.00
1047.00-1048.50

TPO/Vol. Value Areas

Area		Volume	TPO
Daily	VAH	1093.50	1092.75
	POC	1090.75	1091.25
	VAL	1088.25	1088.25
5 Day	VAH	1111.75	1110.75
	POC	1106.25	1105.25
	VAL	1093.25	1097.25
20 Day	VAH	1112.25	1111.00
	POC	1090.25	1091.50
	VAL	1053.25	1054.50

IB	High	1100.75	Low	1087.75

VWAP	1093.00

YM DEC 09 | Nov 20th

Pivot Points

Standard (S) 24h	
R3	10682
R2	10503
R1	10415
PP	10324
S1	10236
S2	10145
S3	9966

Camarilla (C) 24h	
R4	10425
R3	10376
R2	10360
R1	10343
S1	10311
S2	10294
S3	10278
S4	10229

Woodie (W) 24h	
R3	10673
R2	10542
R1	10494
PP	10363
S1	10315
S2	10184
S3	10136

Floor (F) RTH	
R3	10471
R2	10423
R1	10375
PP	10304
S1	10256
S2	10185
S3	10137

DeMark (D) 24h	
R1	10370
PP	10301
S1	10191

Daily Moving Averages

Period	EMA	SMA
10	10243	10257
20	10110	10032
50	9849	9855
100	9491	9421
200	9228	8625

Prior Day Summary

Open	10404
High	10412
Low	10233
Close	10327
Range	179

Key News (EST)

No Major Scheduled Events

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
10525-10535											
10465-10475				R3							
10400-10410						◆	◆			Nov 18	OPEN
10376-10383		R3		R1		◆		◆			
10328-10338								◆			CLOSE
10276-10286		S3				◆	◆				
10227-10235	S1	S4						◆			LOW
10190-10195					S1		◆				
10134-10140			S3	S3					20		

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

10590-10600
10510-10520
10450-10460
10390-10400
10270-10280
10190-10200
10100-10110
10065-10075

Open Gaps

Nov 18	10404
Oct 1'08	10831*
Nov 6	9978
Nov 4	9785

Vol. Virgin POCs

Nov 18	10381
Nov 13	10229
Nov 6	9971
Nov 3	9720

Volume Extremes

10375-10380
10325-10335
10225-10235
10170-10180
10150-10155
10085-10090
10035-10040
10005-10010

TPO/Vol. Value Areas

Area		Volume	TPO
Daily	VAH	10300	10305
	POC	10270	10269
	VAL	10248	10247
5 Day	VAH	10407	10415
	POC	10377	10379
	VAL	10281	10297
20 Day	VAH	10147	10188
	POC	9849	9832
	VAL	9631	9629

IB	High	10352	Low	10246

VWAP	10291

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NQ DEC 09 | Nov 20th

Pivot Points

Standard (S) 24h	
R3	1861.83
R2	1819.58
R1	1794.92
PP	1777.33
S1	1752.67
S2	1735.08
S3	1692.83

Camarilla (C) 24h	
R4	1793.49
R3	1781.87
R2	1778.00
R1	1774.12
S1	1766.38
S2	1762.50
S3	1758.63
S4	1747.01

Woodie (W) 24h	
R3	1863.88
R2	1832.94
R1	1821.63
PP	1790.69
S1	1779.38
S2	1748.44
S3	1737.13

Floor (F) RTH	
R3	1821.25
R2	1804.25
R1	1787.25
PP	1773.50
S1	1756.50
S2	1742.75
S3	1725.75

DeMark (D) 24h	
R1	1786.13
PP	1772.94
S1	1743.88

Daily Moving Averages

Period	EMA	SMA
10	1774.75	1779.75
20	1756.00	1741.00
50	1717.50	1727.00
100	1650.00	1649.50
200	1573.75	1481.75

Prior Day Summary

Open	1800.50
High	1802.00
Low	1759.75
Close	1770.25
Range	42.25

Key News (EST)

No Major Scheduled Events

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
1806.00-1807.50						◆		◆			
1801.00-1802.50											HIGH
1796.00-1797.50						◆					
1788.50-1790.00						◆					
1780.00-1781.50											
1774.50-1776.00							◆	◆	10		
1768.50-1770.00						◆	◆				CLOSE
1759.50-1761.00							◆				LOW
1751.50-1753.00	S1						◆				
1740.50-1742.00									10		

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

1804.00-1805.50
1794.00-1795.50
1787.00-1788.00
1776.00-1777.00
1768.00-1769.00
1759.00-1761.00
1751.50-1752.50
1743.00-1744.50

Open Gaps

Sep 3'08	1833.00*
Nov 18	1800.50
Nov 6	1729.75
Nov 4	1686.75

Vol. Virgin POCs

Nov 18	1796.75
Nov 9	1758.00
Nov 4	1694.25
Nov 3	1667.50

Volume Extremes

1806.00-1807.50
1793.00-1794.50
1773.00-1774.50
1767.00-1768.00
1757.00-1758.00
1748.50-1750.00
1736.00-1737.00
1719.50-1721.00

TPO/Vol. Value Areas

Area		Volume	TPO
Daily	VAH	1771.75	1773.25
	POC	1770.00	1769.25
	VAL	1763.00	1763.75
5 Day	VAH	1811.75	1811.75
	POC	1807.25	1797.25
	VAL	1782.25	1788.75
20 Day	VAH	1812.50	1812.50
	POC	1768.75	1776.50
	VAL	1702.50	1702.50

IB	High	1790.50	Low	1764.00

VWAP	1772.00

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. (*) Volume Peak