ES DEC 09 | Nov 2nd

Pivot Points

Standard (S) 24h	
R3	1108.25
R2	1075.00
R1	1054.00
PP	1041.75
S1	1020.75
S2	1008.50
S3	975.25

Camarilla (C) 24h	
R4	1051.29
R3	1042.14
R2	1039.10
R1	1036.05
S1	1029.95
S2	1026.90
S3	1023.86
S4	1014.71

Woodie (W) 24h	
R3	1111.13
R2	1086.94
R1	1077.88
PP	1053.69
S1	1044.63
S2	1020.44
S3	1011.38

Floor (F) 24hr	
R3	1094.00
R2	1073.67
R1	1053.33
PP	1041.42
S1	1021.08
S2	1009.17
S3	988.83

DeMark (D) 24h	
R1	1047.88
PP	1038.69
S1	1014.63

Daily Moving Averages

Period	EMA	SMA
10	1060.25	1068.75
20	1062.00	1067.75
50	1042.50	1047.50
100	1004.50	994.50
200	982.50	909.75

Prior Day Summary

Open	1061.25
High	1062.75
Low	1029.50
Close	1033.00
Range	33.25

Key News (EST)

10:00	ISM Manufacturing Index
10:00	Construction Spending
10:00	Pending homes Sales

S/R Levels — S/R Level Confluences

S/R Levels	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
1056.00-1057.50						20D VAL	◆	◆			
1050.50-1052.00		R4									
1043.50-1045.00			S1								
1037.50-1039.00		R2			PP						
1029.00-1031.50		S1				D VAL	◆	◆			LOW
1025.00-1026.50		S2									
1019.50-1021.00	S1		S2	S1			◆				
1015.00-1016.50		S4			S1						
1011.50-1013.00			S3				◆	◆			
1004.00-1005.50							◆		100		
997.00-998.50											

Fibonacci Clusters

1056.00-1058.00
1046.00-1048.00
1041.00-1042.00
1030.00-1031.50
1021.00-1022.00
1013.00-1014.00
1005.00-1006.00

Open Gaps

Sep 4	1016.40*

Vol. Virgin POCs

Sep 3	997.75

Volume Extremes

1062.50-1064.00
1054.50-1056.00
1047.00-1048.50
1035.00-1037.00
1029.00-1030.00
1023.00-1024.50
1011.00-1012.50

TPO Value Area

Daily	VAH	1049.25
	POC	1035.25
	VAL	1029.75
5 Day	VAH	1069.00
	POC	1059.50
	VAL	1042.00
20 Day	VAH	1094.50
	POC	1064.00
	VAL	1056.50

IB	High	1061.75	Low	1052.50

VPOC	1034.25

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YM DEC 09 | Nov 2nd

Pivot Points

Standard (S) 24h	
R3	10291
R2	10013
R1	9839
PP	9735
S1	9561
S2	9457
S3	9179

Camarilla (C) 24h	
R4	9817
R3	9740
R2	9715
R1	9689
S1	9639
S2	9613
S3	9588
S4	9511

Woodie (W) 24h	
R3	10320
R2	10115
R1	10042
PP	9837
S1	9764
S2	9559
S3	9486

Floor (F) 24hr	
R3	10188
R2	10013
R1	9839
PP	9735
S1	9561
S2	9457
S3	9283

DeMark (D) 24h	
R1	9787
PP	9710
S1	9509

Daily Moving Averages

Period	EMA	SMA
10	9828	9883
20	9809	9836
50	9615	9655
100	9280	9178
200	9096	8467

Prior Day Summary

Open	9903
High	9910
Low	9632
Close	9664
Range	278

Key News (EST)

10:00	ISM Manufacturing Index
10:00	Construction Spending
10:00	Pending homes Sales

S/R Level Confluences

S/R Levels	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
9915-9925							◆				HIGH
9850-9860											
9810-9815		R4				5D POC			20		
9785-9795					R1			◆			
9745-9755		R3				5D VAL	◆				
9705-9716		R2			PP						
9625-9635						D VAL	◆				LOW
9565-9575	S1			S1			◆				
9480-9490			S2				◆				
9420-9430											
9375-9385											

Fibonacci Clusters

9970-9980
9920-9930
9880-9890
9730-9740
9630-9640
9550-9560
9470-9480

Open Gaps

Oct 5	9546

Vol. Virgin POCs

Oct 22	10051
Oct 5	9505

Volume Extremes

9785-9795
9730-9740
9675-9685
9645-9655
9590-9600
9530-9540
9400-9410

TPO Value Area

Daily	VAH	9814
	POC	9680
	VAL	9634
5 Day	VAH	9905
	POC	9817
	VAL	9747
20 Day	VAH	10033
	POC	9943
	VAL	9735

IB	High	9910	Low	9813

VPOC	9672

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NQ DEC 09 | Nov 2nd

Pivot Points

Standard (S) 24h	
R3	1782.58
R2	1730.83
R1	1698.17
PP	1679.08
S1	1646.42
S2	1627.33
S3	1575.58

Camarilla (C) 24h	
R4	1693.96
R3	1679.73
R2	1674.99
R1	1670.24
S1	1660.76
S2	1656.01
S3	1651.27
S4	1637.04

Woodie (W) 24h	
R3	1784.63
R2	1748.19
R1	1732.88
PP	1696.44
S1	1681.13
S2	1644.69
S3	1629.38

Floor (F) 24hr	
R3	1763.50
R2	1730.83
R1	1698.17
PP	1679.08
S1	1646.42
S2	1627.33
S3	1594.67

DeMark (D) 24h	
R1	1688.63
PP	1674.31
S1	1636.88

Daily Moving Averages

Period	EMA	SMA
10	1714.50	1729.75
20	1717.75	1725.25
50	1685.75	1693.25
100	1615.50	1608.25
200	1547.75	1442.25

Prior Day Summary

Open	1707.00
High	1711.75
Low	1660.00
Close	1665.50
Range	51.75

Key News (EST)

10:00	ISM Manufacturing Index
10:00	Construction Spending
10:00	Pending homes Sales

S/R Level Confluences

S/R Levels	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
1711.50-1713.00								◆			HIGH
1705.50-1707.00						5D POC	◆	◆			OPEN
1698.50-1700.00	R1			R1							
1686.00-1687.50								◆	50		
1676.50-1678.00											
1658.50-1660.00						5D VAL		◆			LOW
1652.50-1654.00							◆				
1646.00-1647.50	S1			S1							
1640.00-1641.50							◆				
1629.00-1630.50			S3								

Fibonacci Clusters

1714.50-1715.50
1706.00-1707.00
1692.00-1694.00
1684.00-1685.00
1651.00-1653.00
1642.00-1643.00
1635.50-1636.50

Open Gaps

Oct 27	1719.75
Sep 4	1638.07*

Vol. Virgin POCs

Sep 4	1633.50

Volume Extremes

1721.00-1722.00
17011.00-1712.00
1704.00-1705.00
1688.00-1689.00
1672.00-1673.00
1658.00-1659.00
1636.00-1637.00

TPO Value Area

Daily	VAH	1693.75
	POC	1671.25
	VAL	1661.25
5 Day	VAH	1732.25
	POC	1706.25
	VAL	1659.75
20 Day	VAH	1770.75
	POC	1748.00
	VAL	1708.00

IB	High	1711.75	Low	1698.50

VPOC	1671.25

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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 Value Area

The 'TPO Value Area' 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, 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.

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 Density 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

5/20 Day Value Area

The '5/20 Day Value Area' data is a version of the 'TPO Value Area'. It defines the price points between which 70% of price action has occurred in that time frame.

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.

VPOC

The 'VPOC' data describes the Volume Point of Control for the previous trading day. The VPOC is the price point at which the highest amount of volume was traded that day.

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.