ES DEC 09 | Nov 4th

Pivot Points

Standard (S) 24h	
R3	1072.42
R2	1054.92
R1	1048.33
PP	1037.42
S1	1030.83
S2	1019.92
S3	1002.42

Camarilla (C) 24h	
R4	1051.38
R3	1046.56
R2	1044.96
R1	1043.35
S1	1040.15
S2	1038.54
S3	1036.94
S4	1032.13

Woodie (W) 24h	
R3	1065.50
R2	1054.75
R1	1048.00
PP	1037.25
S1	1030.50
S2	1019.75
S3	1013.00

Floor (F) 24hr	
R3	1055.25
R2	1050.75
R1	1046.25
PP	1038.50
S1	1034.00
S2	1026.25
S3	1021.75

DeMark (D) 24h	
R1	1051.63
PP	1039.06
S1	1034.13

Daily Moving Averages

Period	EMA	SMA
10	1053.75	1058.75
20	1058.25	1067.50
50	1042.50	1048.50
100	1005.75	996.50
200	983.25	912.00

Prior Day Summary

Open	1039.25
High	1044.00
Low	1026.50
Close	1041.75
Range	17.50

Key News (EST)

8:15	ADP Employment Report
9:00	Treasury Refunding Announcement
10:00	ISM Non-Manufacturing Index
10:30	EIA Petroleum Status Report
14:15	FOMC Meeting Announcement

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	◆	◆			
1049.50-1051.00		R4		R2		5D VAH					
1041.50-1043.00		R1					◆		50		CLOSE
1035.50-1037.00	PP	S3	PP			D POC		◆			
1030.00-1031.50	S1		S1			5D VAL	◆	◆			
1025.00-1026.50				S2				◆			LOW
1019.50-1021.00	S2		S2				◆				
1015.00-1016.50											
1011.50-1013.00			S3				◆	◆		Sep 4*	
1004.00-1005.50							◆		100		
997.00-998.50									100/200		

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	1040.00
	POC	1037.00
	VAL	1033.50
5 Day	VAH	1050.50
	POC	1038.00
	VAL	1029.50
20 Day	VAH	1095.50
	POC	1064.00
	VAL	1056.50

IB	High	1040.50	Low	1030.75

VPOC	1039.00

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YM DEC 09 | Nov 4th

Pivot Points

Standard (S) 24h	
R3	10002
R2	9854
R1	9786
PP	9706
S1	9638
S2	9558
S3	9410

Camarilla (C) 24h	
R4	9798
R3	9758
R2	9744
R1	9731
S1	9703
S2	9690
S3	9676
S4	9636

Woodie (W) 24h	
R3	9962
R2	9869
R1	9814
PP	9721
S1	9666
S2	9573
S3	9518

Floor (F) 24hr	
R3	9826
R2	9790
R1	9753
PP	9703
S1	9666
S2	9616
S3	9579

DeMark (D) 24h	
R1	9746
PP	9687
S1	9598

Daily Moving Averages

Period	EMA	SMA
10	9794	9827
20	9794	9849
50	9624	9667
100	9297	9199
200	9106	8485

Prior Day Summary

Open	9740
High	9775
Low	9627
Close	9717
Range	148

Key News (EST)

8:15	ADP Employment Report
9:00	Treasury Refunding Announcement
10:00	ISM Non-Manufacturing Index
10:30	EIA Petroleum Status Report
14:15	FOMC Meeting Announcement

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							◆				
9850-9860	R2								20		
9810-9815			R1			20D POC					
9735-9745		R2		R1	R1		◆	◆			OPEN
9675-9680		S3				5D VAH		◆			
9650-9655						5D VAL					
9625-9635	S1	S4					◆		20		LOW
9565-9575			S2	S3			◆				
9480-9490							◆				
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	9724
	POC	9716
	VAL	9680
5 Day	VAH	9805
	POC	9705
	VAL	9655
20 Day	VAH	9937
	POC	9817
	VAL	9641

IB	High	9739	Low	9654

VPOC	9719

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NQ DEC 09 | Nov 4th

Pivot Points

Standard (S) 24h	
R3	1721.00
R2	1694.50
R1	1685.00
PP	1668.00
S1	1658.50
S2	1641.50
S3	1615.00

Camarilla (C) 24h	
R4	1690.08
R3	1682.79
R2	1680.36
R1	1677.93
S1	1673.07
S2	1670.64
S3	1668.21
S4	1660.93

Woodie (W) 24h	
R3	1710.50
R2	1694.00
R1	1684.00
PP	1667.50
S1	1657.50
S2	1641.00
S3	1631.00

Floor (F) 24hr	
R3	1697.00
R2	1689.83
R1	1682.67
PP	1670.33
S1	1663.17
S2	1650.83
S3	1643.67

DeMark (D) 24h	
R1	1689.75
PP	1670.38
S1	1663.25

Daily Moving Averages

Period	EMA	SMA
10	1700.75	1713.25
20	1709.50	1723.75
50	1684.75	1694.75
100	1617.75	1612.00
200	1549.50	1447.25

Prior Day Summary

Open	1670.75
High	1677.50
Low	1651.00
Close	1675.50
Range	26.50

Key News (EST)

8:15	ADP Employment Report
9:00	Treasury Refunding Announcement
10:00	ISM Non-Manufacturing Index
10:30	EIA Petroleum Status Report
14:15	FOMC Meeting Announcement

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
1705.50-1707.00							◆	◆			
1698.50-1700.00									10		
1687.00-1688.50								◆			
1682.00-1683.50		R3	R1	R1			◆				
1676.50-1677.00											HIGH
1667.00-1668.50	PP	S3	PP								
1658.00-1659.50	S1		S1					◆			
1649.50-1651.00				S2			◆				LOW
1646.00-1647.50											
1640.00-1641.50	S2		S2				◆				
1635.50-1637.00								◆		Sep 4*	

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

Oct 27	1718.75
Sep 4	1633.50

Volume Extremes

1721.00-1722.00
1711.00-1712.00
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	1671.75
	POC	1667.75
	VAL	1660.25
5 Day	VAH	1697.50
	POC	1671.50
	VAL	1655.50
20 Day	VAH	1771.75
	POC	1748.00
	VAL	1706.75

IB	High	1672.00	Low	1658.00

VPOC	1668.00

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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.