ES DEC 09 | Nov 6th

Pivot Points

Standard (S) 24h	
R3	1105.42
R2	1080.42
R1	1071.83
PP	1055.42
S1	1046.83
S2	1030.42
S3	1005.42

Camarilla (C) 24h	
R4	1077.00
R3	1070.13
R2	1067.83
R1	1065.54
S1	1060.96
S2	1058.67
S3	1056.38
S4	1049.50

Woodie (W) 24h	
R3	1084.25
R2	1074.13
R1	1059.25
PP	1049.13
S1	1034.25
S2	1024.13
S3	1009.25

Floor (F) RTH	
R3	1078.50
R2	1073.42
R1	1068.33
PP	1058.92
S1	1053.83
S2	1044.42
S3	1039.33

DeMark (D) 24h	
R1	1076.13
PP	1057.56
S1	1051.13

Daily Moving Averages

Period	EMA	SMA
10	1054.50	1052.75
20	1057.75	1067.25
50	1043.50	1049.75
100	1007.75	999.50
200	984.75	914.50

Prior Day Summary

Open	1046.75
High	1064.00
Low	1039.00
Close	1063.25
Range	25.00

Key News (EST)

N/A	Timothy Geithner Speaks
8:30	Non-Farm Payroll
10:00	Wholesale Trade
15:00	Consumer Credit

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
1087.50-1089.00											
1081.00-1082.50											
1076.50-1078.00		R4		R3	R1	20D POC					
1069.00-1070.50		R3									
1064.00-1065.50		R1					◆	◆			HIGH
1057.50-1059.00		S2	R1	PP		D VAL	◆		20		
1049.50-1051.00		S4			S1	5D VAH			50		
1041.50-1043.00							◆	◆	50	Nov 4	
1035.50-1037.00								◆			
1030.00-1031.50	S2						◆	◆			
1025.00-1026.50											

Fibonacci Clusters

1072.50-1074.00
1063.00-1064.00
1056.00-1058.00
1046.00-1048.00
1041.00-1042.00
1030.00-1031.50
1021.00-1022.00

Open Gaps

Nov 4	1041.50
Sep 4	1016.40*

Vol. Virgin POCs

Nov 3	1039.00
Sep 3	997.75

Volume Extremes

1071.50-1073.00
1062.50-1064.00
1054.50-1056.00
1047.00-1048.50
1040.50-1041.50
1035.00-1037.00
1029.00-1030.00

TPO Value Area

Daily	VAH	1062.75
	POC	1060.25
	VAL	1056.75
5 Day	VAH	1049.50
	POC	1038.00
	VAL	1030.00
20 Day	VAH	1095.75
	POC	1078.25
	VAL	1053.75

IB	High	1058.50	Low	1049.00

VPOC	1060.25

YM DEC 09 | Nov 6th

Pivot Points

Standard (S) 24h	
R3	10378
R2	10130
R1	10042
PP	9882
S1	9794
S2	9634
S3	9386

Camarilla (C) 24h	
R4	10090
R3	10022
R2	9999
R1	9977
S1	9931
S2	9909
S3	9886
S4	9818

Woodie (W) 24h	
R3	10157
R2	10064
R1	9909
PP	9816
S1	9661
S2	9568
S3	9413

Floor (F) RTH	
R3	10113
R2	10060
R1	10007
PP	9917
S1	9864
S2	9774
S3	9721

DeMark (D) 24h	
R1	10086
PP	9904
S1	9838

Daily Moving Averages

Period	EMA	SMA
10	9822	9807
20	9808	9865
50	9643	9683
100	9320	9227
200	9121	8505

Prior Day Summary

Open	9785
High	9970
Low	9722
Close	9954
Range	248

Key News (EST)

N/A	Timothy Geithner Speaks
8:30	Non-Farm Payroll
10:00	Wholesale Trade
15:00	Consumer Credit

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
10060-10070			R2								
10020-10030		R3									
9970-9980	PP	R1				20D VAH	◆			Nov 4	HIGH
9935-9940		S1				20D POC	◆				
9900-9905					PP						
9877-9887							◆	◆			
9825-9835					S1				10		
9735-9745						20D VAL	◆	◆			
9675-9680								◆	50		
9650-9655						5D VAL					
9625-9635	S2						◆				

Fibonacci Clusters

10090-10100
10040-10050
9970-9980
9920-9930
9880-9890
9730-9740
9630-9640

Open Gaps

Nov 4	9785
Nov 3	9717
Oct 5	9546

Vol. Virgin POCs

Nov 3	9720
Oct 22	10051
Oct 5	9505

Volume Extremes

10040-10045
10005-10010
9940-9950
9870-9880
9795-9805
9720-9730
9665-9675

TPO Value Area

Daily	VAH	9962
	POC	9926
	VAL	9910
5 Day	VAH	9839
	POC	9707
	VAL	9651
20 Day	VAH	9983
	POC	9943
	VAL	9739

IB	High	9914	Low	9827

VPOC	9946

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NQ DEC 09 | Nov 6th

Pivot Points

Standard (S) 24h	
R3	1805.25
R2	1754.75
R1	1737.00
PP	1704.25
S1	1686.50
S2	1653.75
S3	1603.25

Camarilla (C) 24h	
R4	1747.03
R3	1733.14
R2	1728.51
R1	1723.88
S1	1714.62
S2	1709.99
S3	1705.36
S4	1691.48

Woodie (W) 24h	
R3	1762.50
R2	1742.25
R1	1712.00
PP	1691.75
S1	1661.50
S2	1641.25
S3	1611.00

Floor (F) RTH	
R3	1748.00
R2	1738.42
R1	1728.83
PP	1712.42
S1	1702.83
S2	1686.42
S3	1676.83

DeMark (D) 24h	
R1	1745.88
PP	1708.69
S1	1695.38

Daily Moving Averages

Period	EMA	SMA
10	1702.00	1702.25
20	1708.50	1722.75
50	1686.00	1697.50
100	1621.25	1617.00
200	1552.50	1452.50

Prior Day Summary

Open	1686.75
High	1722.00
Low	1671.50
Close	1719.50
Range	50.50

Key News (EST)

N/A	Timothy Geithner Speaks
8:30	Non-Farm Payroll
10:00	Wholesale Trade
15:00	Consumer Credit

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
1750.00-1751.50											
1746.00-1747.50		R3		R3	R1	20D POC					
1737.50-1739.00	R1			R2				◆			
1728.50-1730.00		R2		R1			◆				
1721.00-1722.50							◆	◆	20		HIGH
1711.00-1712.50			R1	PP		D VAL		◆			
1705.50-1707.00		S3					◆				
1698.50-1700.00						20D VAL					OPEN
1687.00-1688.50	S1			S2		5D VAH		◆		Nov 4	
1675.50-1677.00				S3						Nov 3	
1667.00-1668.50											

Fibonacci Clusters

1734.00-1735.00
1727.50-1729.00
1719.50-1021.00
1714.50-1715.50
1706.00-1707.00
1692.00-1694.00
1684.00-1685.00

Open Gaps

Nov 4	1686.75
Nov 3	1675.50
Oct 27	1719.75

Vol. Virgin POCs

Nov 3	1668.25
Oct 27	1718.75
Sep 4	1633.50

Volume Extremes

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 Value Area

Daily	VAH	1720.25
	POC	1715.25
	VAL	1712.25
5 Day	VAH	1688.00
	POC	1671.50
	VAL	1657.00
20 Day	VAH	1772.00
	POC	1748.00
	VAL	1700.00

IB	High	1713.00	Low	1696.00

VPOC	1715.25

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 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.