ES DEC 09 | Oct 23rd

Pivot Points

Standard (S) 24h	
R3	1128.42
R2	1106.42
R1	1098.58
PP	1084.42
S1	1076.58
S2	1062.42
S3	1040.42

Camarilla (C) 24h	
R4	1102.85
R3	1096.80
R2	1094.78
R1	1092.77
S1	1088.73
S2	1086.72
S3	1084.70
S4	1078.65

Woodie (W) 24h	
R3	1109.50
R2	1100.88
R1	1087.50
PP	1078.88
S1	1065.50
S2	1056.88
S3	1043.50

Floor (F) RTH	
R3	1114.25
R2	1106.42
R1	1098.58
PP	1084.42
S1	1076.58
S2	1062.42
S3	1054.58

DeMark (D) 24h	
R1	1102.50
PP	1086.38
S1	1080.50

Daily Moving Averages

Period	EMA	SMA
10	1079.75	1081.75
20	1068.75	1063.75
50	1039.00	1040.00
100	998.00	987.00
200	978.00	903.75

Prior Day Summary

Open	1076.50
High	1092.25
Low	1070.25
Close	1090.75
Range	22.00

Key News (EST)

8:30	Ben Bernanke Speaks
10:00	Existing home 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
1097.50-1099.00	R1			R1			◆				
1092.00-1093.50		R1						◆			HIGH
1086.75-1088.25		S2	R1		PP	20D POC		◆			
1081.00-1082.50					S1	5D VAL	◆		10		
1076.00-1077.50	S1			S1				◆			OPEN
1070.00-1071.50											LOW
1066.00-1067.50							◆				
1062.00-1063.50	S2			S2				◆	20		
1056.50-1058.00			S2					◆			

Fibonacci Clusters

1110.00-1112.00
1104.00-1105.00
1096.00-1097.00
1089.00-1091.00
1081.00-1082.00
1072.00-1074.00
1065.00-1066.00

Open Gaps

Oct 13	1068.75
Oct 7	1053.50
Oct 5	1036.50

Vol. Virgin POCs

Oct 21	1094.75
Oct 13	1069.00
Oct 7	1051.00

Volume Extremes

1092.00-1093.00
1086.50-1088.00
1076.00-1078.00
1061.50-1063.00
1055.00-1056.00
1047.00-1048.50
1040.00-1041.00

TPO Value Area

Daily	VAH	1085.75
	POC	1079.25
	VAL	1072.25
5 Day	VAH	1096.00
	POC	1087.50
	VAL	1080.50
20 Day	VAH	1096.50
	POC	1087.50
	VAL	1049.00

IB	High	1080.50	Low	1070.25

VPOC	1088.00

YM DEC 09 | Oct 23rd

Pivot Points

Standard (S) 24h	
R3	10375
R2	10180
R1	10109
PP	9985
S1	9914
S2	9790
S3	9595

Camarilla (C) 24h	
R4	10145
R3	10092
R2	10074
R1	10056
S1	10020
S2	10002
S3	9984
S4	9931

Woodie (W) 24h	
R3	10182
R2	10119
R1	9987
PP	9924
S1	9792
S2	9729
S3	9597

Floor (F) RTH	
R3	10248
R2	10178
R1	10108
PP	9986
S1	9916
S2	9794
S3	9724

DeMark (D) 24h	
R1	10145
PP	10003
S1	9950

Daily Moving Averages

Period	EMA	SMA
10	9912	9922
20	9814	9771
50	9563	9583
100	9212	9106
200	9053	8420

Prior Day Summary

Open	9889
High	10056
Low	9861
Close	10038
Range	195

Key News (EST)

8:30	Ben Bernanke Speaks
10:00	Existing home 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
10060-10070		R2				5D VAH					HIGH
10010-10020		S1		R1		D VAH		◆			
9960-9970						D POC	◆	◆			
9930-9940		S4	PP			5D VAL					
9825-9835											
9800-9810								◆	20	Oct 13	
9755-9765							◆				
9708-9718											

Fibonacci Clusters

10180-10190
10110-10120
10040-10050
9970-9980
9910-9920
9830-9840
9750-9760

Open Gaps

Oct 13	9809
Oct 7	9673
Oct 5	9546

Vol. Virgin POCs

Oct 13	9816
Oct 7	9648
Oct 5	9505

Volume Extremes

10010-10020
9950-9960
9875-9885
9785-9795
9730-9740
9670-9680
9630-9640

TPO Value Area

Daily	VAH	10011
	POC	9965
	VAL	9875
5 Day	VAH	10054
	POC	10036
	VAL	9936
20 Day	VAH	9915
	POC	9636
	VAL	9407

IB	High	9945	Low	9864

VPOC	10023

Pivotfarm.com

NQ DEC 09 | Oct 23rd

Pivot Points

Standard (S) 24h	
R3	1812.92
R2	1784.17
R1	1773.33
PP	1755.42
S1	1744.58
S2	1726.67
S3	1697.92

Camarilla (C) 24h	
R4	1778.31
R3	1770.41
R2	1767.77
R1	1765.14
S1	1759.86
S2	1757.23
S3	1754.59
S4	1746.69

Woodie (W) 24h	
R3	1792.63
R2	1779.44
R1	1763.88
PP	1750.69
S1	1735.13
S2	1721.94
S3	1706.38

Floor (F) RTH	
R3	1795.00
R2	1784.17
R1	1773.33
PP	1755.42
S1	1744.58
S2	1726.67
S3	1715.83

DeMark (D) 24h	
R1	1778.75
PP	1758.13
S1	1750.00

Daily Moving Averages

Period	EMA	SMA
10	1742.75	1743.25
20	1726.50	1720.75
50	1679.00	1679.75
100	1603.50	1594.75
200	1537.50	1426.75

Prior Day Summary

Open	1749.50
High	1766.25
Low	1737.50
Close	1762.50
Range	28.75

Key News (EST)

8:30	Ben Bernanke Speaks
10:00	Existing home 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
1784.50-1786.00	R2			R2							
1178.50-1180.00		R4	R2		R1		◆				
1773.50-1775.00	R1			R1			◆				
1765.50-1767.00		R1						◆			HIGH
1758.00-1759.50		S1			PP						
1754.00-1755.50	PP	S3		PP			◆				
1747.50-1749.00						20D POC		◆			OPEN
1743.00-1744.50	S1			S1			◆		10/10		
1737.50-1739.00						5D VAL		◆			LOW
1729.50-1731.00											
1723.50-1725.00											

Fibonacci Clusters

1787.00-1788.00
1779.00-1780.00
1774.00-1775.00
1768.00-1769.00
1761.00-1762.00
1754.00-1755.00
1745.00-1746.00

Open Gaps

Oct 5	1674.00
Sep 4	1633.75
Sep 3	1602.00

Vol. Virgin POCs

Oct 7	1704.00
Oct 5	1674.00

Volume Extremes

1764.50-1765.50
1749.00-1750.00
1740.50-1742.00
1736.50-1738.00
1721.00-1722.00
1709.00-1710.00
1701.00-1702.00

TPO Value Area

Daily	VAH	1757.25
	POC	1747.25
	VAL	1739.75
5 Day	VAH	1764.50
	POC	1749.50
	VAL	1738.50
20 Day	VAH	1769.75
	POC	1748.50
	VAL	1703.25

IB	High	1755.00	Low	1737.50

VPOC	1747.25

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.

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.