ES DEC 09 | Oct 26th

Pivot Points

Standard (S) 24h	
R3	1128.75
R2	1105.00
R1	1091.00
PP	1081.25
S1	1067.25
S2	1057.50
S3	1033.75

Camarilla (C) 24h	
R4	1090.06
R3	1083.53
R2	1081.35
R1	1079.18
S1	1074.82
S2	1072.65
S3	1070.47
S4	1063.94

Woodie (W) 24h	
R3	1126.13
R2	1110.69
R1	1102.38
PP	1086.94
S1	1078.63
S2	1063.19
S3	1054.88

Floor (F) 24hr	
R3	1114.50
R2	1102.00
R1	1089.50
PP	1080.50
S1	1068.00
S2	1059.00
S3	1046.50

DeMark (D) 24h	
R1	1086.13
PP	1078.81
S1	1062.38

Daily Moving Averages

Period	EMA	SMA
10	1079.25	1082.50
20	1069.50	1065.50
50	1040.50	1041.50
100	999.50	988.50
200	979.00	904.75

Prior Day Summary

Open	1090.50
High	1095.25
Low	1071.50
Close	1077.00
Range	23.75

Key News (EST)

No Major Scheduled Events

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							◆				
1092.00-1093.50								◆			
1086.75-1088.25			PP		R1	20D POC		◆			
1081.00-1082.50	PP	R2		PP		5D VAL	◆		10		
1076.00-1077.50						D POC		◆			CLOSE
1070.00-1071.50		S3							20		LOW
1066.00-1067.50	S1										
1062.00-1063.50		S4	S2		S1		◆	◆			
1056.50-1058.00	S2							◆			

Fibonacci Clusters

1105.00-1107.00
1095.00-1097.50
1089.00-1090.00
1079.50-1080.50
1062.00-1063.00
1056.00-1058.00
1046.00-1048.00

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	1082.50
	POC	1077.00
	VAL	1073.00
5 Day	VAH	1096.50
	POC	1087.50
	VAL	1081.00
20 Day	VAH	1096.50
	POC	1087.50
	VAL	1052.00

IB	High	1093.00	Low	1083.25

VPOC	1076.50

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YM DEC 09 | Oct 26th

Pivot Points

Standard (S) 24h	
R3	10332
R2	10146
R1	10039
PP	9960
S1	9853
S2	9774
S3	9588

Camarilla (C) 24h	
R4	10033
R3	9982
R2	9965
R1	9948
S1	9914
S2	9897
S3	9880
S4	9829

Woodie (W) 24h	
R3	10320
R2	10194
R1	10134
PP	10008
S1	9948
S2	9822
S3	9762

Floor (F) 24hr	
R3	10216
R2	10121
R1	10026
PP	9954
S1	9859
S2	9787
S3	9692

DeMark (D) 24h	
R1	10000
PP	9941
S1	9814

Daily Moving Averages

Period	EMA	SMA
10	9915	9934
20	9825	9786
50	9577	9595
100	9226	9120
200	9062	8427

Prior Day Summary

Open	10041
High	10068
Low	9882
Close	9931
Range	186

Key News (EST)

No Major Scheduled Events

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						20D VAH					HIGH
10010-10020			PP	R2				◆			
9975-9985		R3				D VAH	◆				
9935-9945		R1	S1		PP	20D POC	◆	◆	10		CLOSE
9875-9885		S3					◆	◆			LOW
9830-9840		S4									
9800-9810					S1					Oct 13	
9755-9765			S3								
9708-9718											

Fibonacci Clusters

10150-10160
10065-10075
9970-9980
9920-9930
9880-9890
9730-9740
9635-9645

Open Gaps

Oct 13	9809
Oct 7	9673
Oct 5	9546

Vol. Virgin POCs

Oct 22	10051
Oct 13	9816
Oct 7	9648

Volume Extremes

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

TPO Value Area

Daily	VAH	9977
	POC	9931
	VAL	9897
5 Day	VAH	10053
	POC	10043
	VAL	9943
20 Day	VAH	10065
	POC	9943
	VAL	9655

IB	High	10049	Low	9976

VPOC	9931

Pivotfarm.com

NQ DEC 09 | Oct 26th

Pivot Points

Standard (S) 24h	
R3	1822.00
R2	1790.50
R1	1771.25
PP	1759.00
S1	1739.75
S2	1727.50
S3	1696.00

Camarilla (C) 24h	
R4	1769.33
R3	1760.66
R2	1757.78
R1	1754.89
S1	1749.11
S2	1746.23
S3	1743.34
S4	1734.68

Woodie (W) 24h	
R3	1809.50
R2	1793.88
R1	1778.00
PP	1762.38
S1	1746.50
S2	1730.88
S3	1715.00

Floor (F) 24hr	
R3	1804.25
R2	1786.83
R1	1769.42
PP	1758.08
S1	1740.67
S2	1729.33
S3	1711.92

DeMark (D) 24h	
R1	1765.13
PP	1755.94
S1	1733.63

Daily Moving Averages

Period	EMA	SMA
10	1744.50	1745.75
20	1728.75	1723.50
50	1682.00	1682.25
100	1606.50	1597.50
200	1539.75	1429.25

Prior Day Summary

Open	1762.25
High	1778.25
Low	1746.75
Close	1752.00
Range	31.50

Key News (EST)

No Major Scheduled Events

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
1784.50-1786.00							◆				
1778.50-1780.00			R1				◆				HIGH
1774.00-1775.50											
1765.50-1767.00					R1	5D VAH		◆			
1759.50-1761.00	PP	R3				D VAH					
1754.00-1755.50						D POC					
1746.00-1747.50			S1			D VAL	◆		10		LOW
1742.50-1744.00		S3									
1737.50-1739.00				S2				◆			
1729.50-1731.00			S2								
1723.50-1725.00							◆		20		

Fibonacci Clusters

1084.00-1085.00
1777.50-1779.00
1757.00-1758.00
1746.00-1747.00
1721.50-1723.00
1714.50-1715.50

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	1760.75
	POC	1755.75
	VAL	1747.75
5 Day	VAH	1765.75
	POC	1749.75
	VAL	1745.25
20 Day	VAH	1771.75
	POC	1748.50
	VAL	1708.75

IB	High	1775.50	Low	1760.25

VPOC	1753.25

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.