ES DEC 09 | Oct 27th

Pivot Points

Standard (S) 24h	
R3	1126.58
R2	1099.33
R1	1082.92
PP	1072.08
S1	1055.67
S2	1044.83
S3	1017.58

Camarilla (C) 24h	
R4	1081.49
R3	1073.99
R2	1071.50
R1	1069.00
S1	1064.00
S2	1061.50
S3	1059.01
S4	1051.51

Woodie (W) 24h	
R3	1117.38
R2	1102.94
R1	1090.13
PP	1075.69
S1	1062.88
S2	1048.44
S3	1035.63

Floor (F) 24hr	
R3	1115.75
R2	1099.33
R1	1082.92
PP	1072.08
S1	1055.67
S2	1044.83
S3	1028.42

DeMark (D) 24h	
R1	1077.50
PP	1069.38
S1	1050.25

Daily Moving Averages

Period	EMA	SMA
10	1077.00	1082.00
20	1069.25	1066.00
50	1041.50	1042.75
100	1000.75	989.75
200	980.00	905.75

Prior Day Summary

Open	1076.50
High	1088.50
Low	1061.25
Close	1066.50
Range	27.25

Key News (EST)

8:55	Redbook
9:00	S&P Case-Shiller HPI
10:00	Consumer Confidence
10:00	State Street Investor Confidence
16:00	Timothy Geithner Speaks

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
1092.00-1093.50						5D VAH		◆			
1087.50-1089.00							◆				HIGH
1081.00-1082.50	R1	R4		R1			◆	◆	10		
1069.00-1070.50		R1			PP				20		
1061.00-1062.50		S2	S1			D VAL	◆	◆			LOW
1053.00-1054.50						20D VAL		◆		Oct 7	
1047.00-1048.50							◆	◆			
1041.50-1043.00									50/50		

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 7	1053.50
Oct 5	1036.50

Vol. Virgin POCs

Oct 7	1051.00
Oct 5	1037.25

Volume Extremes

1092.00-1093.00
1083.00-1084.00
1076.00-1078.00
1072.00-1073.00
1062.50-1064.00
1054.50-1056.00
1047.00-1048.50

TPO Value Area

Daily	VAH	1078.75
	POC	1065.75
	VAL	1061.75
5 Day	VAH	1091.75
	POC	1077.25
	VAL	1074.75
20 Day	VAH	1095.75
	POC	1078.25
	VAL	1054.75

IB	High	1088.50	Low	1077.25

VPOC	1065.75

YM DEC 09 | Oct 27th

Pivot Points

Standard (S) 24h	
R3	10350
R2	10118
R1	9980
PP	9886
S1	9748
S2	9654
S3	9422

Camarilla (C) 24h	
R4	9969
R3	9905
R2	9884
R1	9862
S1	9820
S2	9798
S3	9777
S4	9713

Woodie (W) 24h	
R3	10273
R2	10149
R1	10041
PP	9917
S1	9809
S2	9685
S3	9577

Floor (F) 24hr	
R3	10257
R2	10118
R1	9980
PP	9886
S1	9748
S2	9654
S3	9516

DeMark (D) 24h	
R1	9933
PP	9863
S1	9701

Daily Moving Averages

Period	EMA	SMA
10	9902	9937
20	9827	9792
50	9587	9607
100	9238	9132
200	9070	8434

Prior Day Summary

Open	9925
High	10025
Low	9793
Close	9841
Range	232

Key News (EST)

8:55	Redbook
9:00	S&P Case-Shiller HPI
10:00	Consumer Confidence
10:00	State Street Investor Confidence
16:00	Timothy Geithner Speaks

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	◆				
10020-10030											HIGH
9975-9985	R1			R1			◆				
9930-9940					R1	20D POC	◆	◆	10		OPEN
9885-9895	PP	R2		PP			◆	◆			
9850-9860		R1			PP						
9790-9800		S2				D VAL		◆	20		LOW
9755-9765											
9708-9718		S4									
9670-9680			S2			20D VAL		◆		Oct 7	

Fibonacci Clusters

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

Open Gaps

Oct 7	9673
Oct 5	9546

Vol. Virgin POCs

Oct 22	10051
Oct 7	9648

Volume Extremes

10010-10020
9935-9945
9875-9885
9785-9795
9730-9740
9670-9680
9630-9640

TPO Value Area

Daily	VAH	9942
	POC	9838
	VAL	9800
5 Day	VAH	10048
	POC	9964
	VAL	9920
20 Day	VAH	10064
	POC	9943
	VAL	9679

IB	High	10025	Low	9934

VPOC	9831

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NQ DEC 09 | Oct 27th

PIVOT FARM

Pivot Points

Standard (S) 24h	
R3	1833.75
R2	1794.00
R1	1771.00
PP	1754.25
S1	1731.25
S2	1714.50
S3	1674.75

Camarilla (C) 24h	
R4	1769.86
R3	1758.93
R2	1755.29
R1	1751.64
S1	1744.36
S2	1740.71
S3	1737.07
S4	1726.14

Woodie (W) 24h	
R3	1810.63
R2	1793.94
R1	1770.88
PP	1754.19
S1	1731.13
S2	1714.44
S3	1691.38

Floor (F) 24hr	
R3	1817.00
R2	1794.00
R1	1771.00
PP	1754.25
S1	1731.25
S2	1714.50
S3	1691.50

DeMark (D) 24h	
R1	1762.63
PP	1750.06
S1	1722.88

Daily Moving Averages

Period	EMA	SMA
10	1745.00	1748.00
20	1730.75	1724.75
50	1684.50	1684.75
100	1609.25	1600.25
200	1542.00	1432.00

Prior Day Summary

Open	1751.00
High	1777.25
Low	1737.50
Close	1748.00
Range	39.75

Key News (EST)

8:55	Redbook
9:00	S&P Case-Shiller HPI
10:00	Consumer Confidence
10:00	State Street Investor Confidence
16:00	Timothy Geithner Speaks

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							◆				
1776.50-1778.00							◆				HIGH
1769.50-1771.00	R1	R4	R1	R1							
1760.00-1761.50						D VAH					
1754.00-1755.50	PP	R2	PP	PP		5D POC					
1746.00-1747.50							◆	◆	10		CLOSE
1742.50-1744.00		S1				5D VAL					
1737.50-1739.00		S3				D VAL		◆			LOW
1729.50-1731.00	S1		S1	S1					20		
1723.50-1725.00					S1		◆		20		

Fibonacci Clusters

1784.00-1785.00
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

1748.00-1749.00
1736.50-1738.00
1721.00-1722.00
1709.00-1710.00
1701.00-1702.00

TPO Value Area

Daily	VAH	1761.75
	POC	1745.75
	VAL	1739.25
5 Day	VAH	1764.25
	POC	1755.75
	VAL	1743.75
20 Day	VAH	1772.00
	POC	1749.50
	VAL	1712.75

IB	High	1777.25	Low	1752.25

VPOC	1744.50

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.