ES DEC 09 | Oct 28th

PIVOT FARM

Pivot Points

Standard (S) 24h	
R3	1087.92
R2	1075.17
R1	1067.83
PP	1062.42
S1	1055.08
S2	1049.67
S3	1036.92

Camarilla (C) 24h	
R4	1067.51
R3	1064.01
R2	1062.84
R1	1061.67
S1	1059.33
S2	1058.16
S3	1056.99
S4	1053.49

Woodie (W) 24h	
R3	1085.38
R2	1077.56
R1	1072.63
PP	1064.81
S1	1059.88
S2	1052.06
S3	1047.13

Floor (F) 24hr	
R3	1081.50
R2	1074.50
R1	1067.50
PP	1062.25
S1	1055.25
S2	1050.00
S3	1043.00

DeMark (D) 24h	
R1	1065.13
PP	1061.06
S1	1052.38

Daily Moving Averages

Period	EMA	SMA
10	1074.00	1081.25
20	1068.25	1066.25
50	1042.25	1044.50
100	1002.00	991.00
200	980.50	906.75

Prior Day Summary

Open	1066.25
High	1069.75
Low	1057.00
Close	1060.50
Range	12.75

Key News (EST)

8:30	Durable Goods Orders
10:00	New Home Sales
10:30	EIA Petroleum Status Report

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								◆			
1087.50-1089.00	R3						◆				
1081.00-1082.50				R3				◆	10		
1076.50-1078.00			R2			5D POC		◆			
1069.00-1070.50											HIGH
1064.00-1065.50		R3	PP		R1	20D POC		◆			
1056.50-1058.00		S3					◆				LOW
1053.00-1054.50	S1	S4						◆		Oct 7	
1046.50-1048.00			S3				◆	◆			
1041.50-1043.00				S3					50		
1037.00-1038.50	S3									Oct 5	

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	1066.00
	POC	1064.00
	VAL	1059.50
5 Day	VAH	1094.75
	POC	1077.25
	VAL	1072.75
20 Day	VAH	1096.00
	POC	1064.00
	VAL	1055.50

IB	High	1068.75	Low	1057.00

VPOC	1064.00

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YM DEC 09 | Oct 28th

Pivot Points

Standard (S) 24h	
R3	10064
R2	9952
R1	9894
PP	9840
S1	9782
S2	9728
S3	9616

Camarilla (C) 24h	
R4	9897
R3	9866
R2	9856
R1	9845
S1	9825
S2	9814
S3	9804
S4	9773

Woodie (W) 24h	
R3	10006
R2	9953
R1	9894
PP	9841
S1	9782
S2	9729
S3	9670

Floor (F) 24hr	
R3	10011
R2	9952
R1	9894
PP	9840
S1	9782
S2	9728
S3	9670

DeMark (D) 24h	
R1	9867
PP	9827
S1	9755

Daily Moving Averages

Period	EMA	SMA
10	9889	9939
20	9827	9800
50	9597	9622
100	9250	9144
200	9076	8442

Prior Day Summary

Open	9838
High	9899
Low	9787
Close	9835
Range	112

Key News (EST)

8:30	Durable Goods Orders
10:00	New Home Sales
10:30	EIA Petroleum Status Report

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	R3						◆				
10020-10030											
9975-9985							◆				
9930-9940							◆	◆	10		
9895-9905			R1	R1			◆	◆			HIGH
9873-9878											
9815-9825		S2				PP			20		
9785-9795	S1		S1	S1				◆			LOW
9755-9765						S1					
9708-9718											
9670-9680			S3	S3				◆		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	9874
	POC	9842
	VAL	9824
5 Day	VAH	10048
	POC	9964
	VAL	9866
20 Day	VAH	10061
	POC	9943
	VAL	9689

IB	High	9880	Low	9787

VPOC	9856

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NQ DEC 09 | Oct 28th

Pivot Points

Standard (S) 24h	
R3	1805.67
R2	1766.92
R1	1743.33
PP	1728.17
S1	1704.58
S2	1689.42
S3	1650.67

Camarilla (C) 24h	
R4	1741.06
R3	1730.41
R2	1726.85
R1	1723.30
S1	1716.20
S2	1712.65
S3	1709.09
S4	1698.44

Woodie (W) 24h	
R3	1805.63
R2	1778.69
R1	1766.88
PP	1739.94
S1	1728.13
S2	1701.19
S3	1689.38

Floor (F) 24hr	
R3	1788.00
R2	1765.25
R1	1742.50
PP	1727.75
S1	1705.00
S2	1690.25
S3	1667.50

DeMark (D) 24h	
R1	1735.75
PP	1724.38
S1	1697.00

Daily Moving Averages

Period	EMA	SMA
10	1740.50	1747.25
20	1729.75	1725.00
50	1686.00	1688.00
100	1611.25	1602.50
200	1543.50	1434.50

Prior Day Summary

Open	1747.50
High	1751.75
Low	1713.00
Close	1719.75
Range	38.75

Key News (EST)

8:30	Durable Goods Orders
10:00	New Home Sales
10:30	EIA Petroleum Status Report

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
1760.00-1761.50											
1754.00-1755.50											
1750.00-1751.50											HIGH
1746.00-1747.50						5D POC	◆	◆	10		OPEN
1737.50-1739.00								◆			
1728.50-1730.00	PP	R3	S1	PP					20		
1712.50-1714.00		S2				20D VAL	◆				LOW
1706.50-1708.00							◆				
1696.00-1697.50					S1						
1685.00-1686.50							◆		50		

Fibonacci Clusters

1757.00-1758.00
1746.00-1747.00
1721.50-1723.00
1714.50-1715.50
1706.00-1707.00
1692.00-1694.00
1684.00-1685.00

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

1748.00-1749.00
1736.50-1738.00
1721.00-1722.00
1709.00-1710.00
1701.00-1702.00
1688.00-1689.00
1672.00-1673.00

TPO Value Area

Daily	VAH	1735.25
	POC	1720.75
	VAL	1715.25
5 Day	VAH	1766.25
	POC	1748.25
	VAL	1741.25
20 Day	VAH	1770.75
	POC	1748.50
	VAL	1712.75

IB	High	1750.50	Low	1718.00

VPOC	1720.75

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.

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.