ES DEC 09 | Oct 30th

Pivot Points

Standard (S) 24h	
R3	1107.75
R2	1081.00
R1	1071.25
PP	1054.25
S1	1044.50
S2	1027.50
S3	1000.75

Camarilla (C) 24h	
R4	1076.21
R3	1068.86
R2	1066.40
R1	1063.95
S1	1059.05
S2	1056.60
S3	1054.14
S4	1046.79

Woodie (W) 24h	
R3	1078.88
R2	1071.44
R1	1052.13
PP	1044.69
S1	1025.38
S2	1017.94
S3	998.63

Floor (F) 24hr	
R3	1083.25
R2	1076.00
R1	1068.75
PP	1056.75
S1	1049.50
S2	1037.50
S3	1030.25

DeMark (D) 24h	
R1	1076.13
PP	1056.69
S1	1049.38

Daily Moving Averages

Period	EMA	SMA
10	1066.50	1073.50
20	1065.00	1067.25
50	1043.00	1047.00
100	1004.00	993.50
200	982.00	908.75

Prior Day Summary

Open	1038.75
High	1064.00
Low	1037.25
Close	1061.50
Range	26.75

Key News (EST)

8:30	Personal Income and Outlays
8:30	Employment Cost Index
9:45	Chicago PMI
9:55	Consumer Sentiment
15:00	Farm Prices

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
1082.00-1083.50				R3			◆				
1077.50-1079.00			R3								
1069.00-1070.50		R3		R1			◆				
1064.00-1065.50		R1				20D POC		◆	20		HIGH
1057.50-1059.00		S1				20D VAL	◆				
1049.00-1050.50				S1	S1			◆			
1044.00-1045.50	S1		PP								
1037.00-1038.50				S2		5D VAL		◆		Oct 28	LOW/ OPEN

Fibonacci Clusters

1083.50-1085.00
1075.00-1076.00
1069.00-1070.00
1062.00-1063.00
1056.00-1058.00
1046.00-1048.00
1041.00-1042.00

Open Gaps

Oct 28	1038.50
Oct 5	1036.50
Sep 4	1013.25*

Vol. Virgin POCs

Oct 5	1037.25

Volume Extremes

1083.00-1084.00
1072.00-1073.00
1062.50-1064.00
1054.50-1056.00
1047.00-1048.50
1035.00-1037.00
1023.00-1024.50

TPO Value Area

Daily	VAH	1064.00
	POC	1059.00
	VAL	1052.50
5 Day	VAH	1075.50
	POC	1065.00
	VAL	1037.50
20 Day	VAH	1096.00
	POC	1064.00
	VAL	1058.00

IB	High	1054.25	Low	1044.75

VPOC	1059.00

YM DEC 09 | Oct 30th

Pivot Points

Standard (S) 24h	
R3	10282
R2	10062
R1	9983
PP	9842
S1	9763
S2	9622
S3	9402

Camarilla (C) 24h	
R4	10024
R3	9964
R2	9943
R1	9923
S1	9883
S2	9863
S3	9843
S4	9782

Woodie (W) 24h	
R3	10043
R2	9983
R1	9823
PP	9763
S1	9603
S2	9543
S3	9383

Floor (F) 24hr	
R3	10093
R2	10030
R1	9966
PP	9859
S1	9795
S2	9688
S3	9624

DeMark (D) 24h	
R1	10023
PP	9862
S1	9803

Daily Moving Averages

Period	EMA	SMA
10	9865	9909
20	9825	9825
50	9613	9647
100	9272	9167
200	9090	8459

Prior Day Summary

Open	9713
High	9922
Low	9702
Close	9903
Range	220

Key News (EST)

8:30	Personal Income and Outlays
8:30	Employment Cost Index
9:45	Chicago PMI
9:55	Consumer Sentiment
15:00	Farm Prices

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
10050-10060	R2					20D VAH	◆				
10020-10030		R4		R2	R1						
9980-9990	R1		R2				◆				
9920-9930		R1				D VAH	◆				HIGH
9875-9885		S1				D POC	◆	◆			
9845-9855	PP	S3									
9815-9825			R1			5D POC			20/20		
9785-9795		S4		S1							
9745-9755						20D VAL					

Fibonacci Clusters

10095-10100
10050-10060
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
Oct 5	9505

Volume Extremes

10005-10015
9940-9950
9870-9880
9785-9795
9730-9740
9670-9680
9630-9640

TPO Value Area

Daily	VAH	9922
	POC	9880
	VAL	9812
5 Day	VAH	9941
	POC	9817
	VAL	9769
20 Day	VAH	10052
	POC	9943
	VAL	9749

IB	High	9818	Low	9751

VPOC	9880

NQ DEC 09 | Oct 30th

Pivot Points

Standard (S) 24h	
R3	1770.75
R2	1735.00
R1	1721.25
PP	1699.25
S1	1685.50
S2	1663.50
S3	1627.75

Camarilla (C) 24h	
R4	1727.16
R3	1717.33
R2	1714.05
R1	1710.78
S1	1704.22
S2	1700.95
S3	1697.67
S4	1687.84

Woodie (W) 24h	
R3	1734.38
R2	1723.69
R1	1698.63
PP	1687.94
S1	1662.88
S2	1652.19
S3	1627.13

Floor (F) 24hr	
R3	1739.25
R2	1728.67
R1	1718.08
PP	1702.42
S1	1691.83
S2	1676.17
S3	1665.58

DeMark (D) 24h	
R1	1728.13
PP	1702.69
S1	1692.38

Daily Moving Averages

Period	EMA	SMA
10	1725.50	1736.25
20	1723.25	1725.00
50	1686.50	1692.00
100	1614.50	1606.50
200	1546.50	1439.75

Prior Day Summary

Open	1680.75
High	1713.00
Low	1677.25
Close	1707.50
Range	35.75

Key News (EST)

8:30	Personal Income and Outlays
8:30	Employment Cost Index
9:45	Chicago PMI
9:55	Consumer Sentiment
15:00	Farm Prices

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
1740.00-1741.50						5D POC					
1726.50-1728.00		R4			R1						
1717.00-1718.50		R3		R1							
1712.50-1714.00		R2					◆				HIGH
1703.00-1704.50		S1			PP	D POC					
1699.00-1700.50	PP	S2	R1			D VAL					
1686.00-1687.50		S4	PP					◆	50		
1676.50-1678.00				S2							LOW

Fibonacci Clusters

1737.00-1738.00
1729.00-1730.00
1721.50-1723.00
1714.50-1715.50
1706.00-1707.00
1692.00-1694.00
1684.00-1685.00

Open Gaps

Oct 27	1719.75
Oct 5	1674.00
Sep 4	1636.00*

Vol. Virgin POCs

Oct 27	1718.75
Oct 5	1674.00

Volume Extremes

1749.00-1750.00
1736.00-1738.00
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	1710.75
	POC	1703.25
	VAL	1700.25
5 Day	VAH	1777.00
	POC	1742.00
	VAL	1708.50
20 Day	VAH	1770.75
	POC	1748.50
	VAL	1708.75

IB	High	1704.50	Low	1686.75

VPOC	1705.50

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.