ES DEC 09 | Sep 25th

Pivot Points	
Standard (S) 24h	
R3	1095.75
R2	1072.75
R1	1058.50
PP	1049.75
S1	1035.50
S2	1026.75
S3	1003.75
Camarilla (C) 24h	
R4	1056.90
R3	1050.58
R2	1048.47
R1	1046.36
S1	1042.14
S2	1040.03
S3	1037.93
S4	1031.60
Woodie (W) 24h	
R3	1093.00
R2	1078.50
R1	1070.00
PP	1055.50
S1	1047.00
S2	1032.50
S3	1024.00
Floor (F) RTH	
R3	1083.00
R2	1070.08
R1	1057.17
PP	1049.08
S1	1036.17
S2	1028.08
S3	1015.17
DeMark (D) 24h	
R1	1054.13
PP	1047.56
S1	1031.13

Daily Moving Averages

Period	EMA	SMA
10	1050.50	1054.50
20	1038.00	1034.25
50	1004.00	1004.25
100	964.50	953.75
200	959.00	885.25

Prior Day Summary

Open	1058.50
High	1064.00
Low	1041.00
Close	1044.25
Range	23.00

Key News Events

8:30	Durable Goods Orders
9:55	Consumer Sentiment
10:00	New 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
1064.00-1065.00							◆				HIGH
1061.00-1062.50								◆			
1057.00-1058.00	R1	R4		R1		M POC	◆				OPEN
1051.00-1052.50	PP	R3					◆	◆	10		
1044.00-1045.50		R1				POC	◆				CLOSE
1040.50-1042.00		S1				VAL		◆			LOW
1037.00-1038.00		S3		S1					20		
1033.00-1034.50	S1		S2						20		
1029.00-1030.50		S4		S2	S1						

Fibonacci Clusters

1075.00-1076.00
1070.50-1071.50
1063.00-1064.00
1053.50-1055.00
1048.00-1049.00
1043.00-1044.00
1022.50-1024.00

Open Gaps

Sep 4	1009.50
Jul 29	970.50

Vol. Virgin POCs

Sep 23	1067.25
Sep 3	997.75
Jul 29	970.00

Volume Extremes

1061.00-1063.00
1051.00-1053.00
1040.00-1042.00
1023.00-1025.00
1019.00-1021.00
1010.50-1012.50
1001.50-1003.50

TPO Value Area

VAH	1049.00
POC	1046.50
VAL	1043.00

Monthly Value Area

VAH	1071.50
POC	1059.50
VAL	1024.00

IB	High	1062.00	Low	1046.00

VWAP	1044.25

YM DEC 09 | Sep 25th

Pivot Points

Standard (S) 24h	
R3	9978
R2	9821
R1	9728
PP	9664
S1	9571
S2	9507
S3	9350

Camarilla (C) 24h	
R4	9721
R3	9678
R2	9664
R1	9649
S1	9621
S2	9606
S3	9592
S4	9549

Woodie (W) 24h	
R3	9949
R2	9853
R1	9792
PP	9696
S1	9635
S2	9539
S3	9478

Floor (F) RTH	
R3	9884
R2	9801
R1	9718
PP	9659
S1	9576
S2	9517
S3	9434

DeMark (D) 24h	
R1	9696
PP	9648
S1	9539

Daily Moving Averages

Period	EMA	SMA
10	9653	9672
20	9555	9534
50	9265	9281
100	8929	8813
200	8896	8297

Prior Day Summary

Open	9713
High	9757
Low	9600
Close	9635
Range	157

Key News Events

8:30	Durable Goods Orders
9:55	Consumer Sentiment
10:00	New 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 Averages	Open Gaps	Prior Day Summary
9855-9865			R2				◆				
9770-9780							◆				
9700-9710			PP	R1	R1	M POC	◆				OPEN
9660-9670	PP	R3		PP		VAH		◆	10/10		
9625-9630		S1	S1				◆				CLOSE
9595-9605		S2						◆			LOW
9565-9572	S1			S1					20		
9510-9520	S2						◆	◆			

Fibonacci Clusters

9855-9865
9785-9795
9755-9765
9695-9705
9635-9650
9515-9525
9425-9435

Open Gaps

Sep 4	9358
Jul 29	8988

Vol. Virgin POCs

Sep 23	9768
Sep 15	9580
Sep 3	9296

Volume Extremes

9740-9765
9660-9680
9600-9610
9530-9540
9400-9410
9300-9320
9255-9265

TPO Value Area

VAH	9659
POC	9641
VAL	9615

Monthly Value Area

VAH	9798
POC	9710
VAL	9442

IB	High	9742	Low	9628

VWAP	9657

NQ DEC 09 | Sep 25th

Pivot Points

Standard (S) 24h	
R3	1792.25
R2	1751.50
R1	1725.50
PP	1710.75
S1	1684.75
S2	1670.00
S3	1629.25

Camarilla (C) 24h	
R4	1721.91
R3	1710.71
R2	1706.97
R1	1703.24
S1	1695.76
S2	1692.03
S3	1688.29
S4	1677.09

Woodie (W) 24h	
R3	1785.38
R2	1761.06
R1	1744.63
PP	1720.31
S1	1703.88
S2	1679.56
S3	1663.13

Floor (F) RTH	
R3	1771.00
R2	1747.17
R1	1723.33
PP	1709.67
S1	1685.83
S2	1672.17
S3	1648.33

DeMark (D) 24h	
R1	1718.13
PP	1707.06
S1	1677.38

Daily Moving Averages

Period	EMA	SMA
10	1705.50	1711.25
20	1681.25	1671.75
50	1621.50	1626.75
100	1544.50	1530.00
200	1496.25	1376.25

Prior Day Summary

Open	1724.25
High	1736.75
Low	1696.00
Close	1699.50
Range	40.75

Key News Events

8:30	Durable Goods Orders
9:55	Consumer Sentiment
10:00	New 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
1730.00-1731.00							◆				
1724.50-1726.00	R1			R1		M POC	◆				OPEN
1720.00-1721.00		R4	PP					◆			
1715.00-1716.00											
1710.50-1712.50	PP			PP		VAH	◆	◆	10		
1706.00-1707.50		R2			PP				10		
1696.00-1697.50		S1						◆		Sep 15	LOW
1692.00-1693.00		S2					◆	◆			

Fibonacci Clusters

1751.00-1752.00
1732.00-1733.00
1723.00-1724.00
1710.00-1711.00
1701.00-1702.00
1691.00-1692.00
1666.00-1668.00

Open Gaps

Sep 15	1695.00
Sep 4	1633.75
Sep 3	1602.00

Vol. Virgin POCs

Sep 23	1738.50
Sep 3	1600.50
Jul 21	1538.50

Volume Extremes

1720.00-1721.50
1710.50-1712.00
1698.00-1699.00
1691.50-1692.50
1683.00-1684.00
1658.00-1659.00
1636.00-1637.00

TPO Value Area

VAH	1710.00
POC	1702.50
VAL	1699.00

Monthly Value Area

VAH	1741.50
POC	1725.25
VAL	1647.50

IB	High	1733.50	Low	1704.00

VWAP	1697.50

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.

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, if the user only requires that particular piece of information. 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

Monthly Value Area

The 'Monthly Value Area' data is a monthly version of the 'TPO Value Area'. It defines the price points between which 70% of price action has occurred in the current month..

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.

VWAP – Volume Weighted Average Price

The 'VWAP' data describes the ratio of the value traded to the total volume traded over a particular time horizon (usually one day). It is a measure of the average price an instrument traded at over that timescale.

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.