ES DEC 09 | Sep 28th

Pivot Points

Standard (S) 24h	
R3	1068.75
R2	1055.50
R1	1048.25
PP	1042.25
S1	1035.00
S2	1029.00
S3	1015.75

Camarilla (C) 24h	
R4	1048.29
R3	1044.64
R2	1043.43
R1	1042.21
S1	1039.79
S2	1038.57
S3	1037.36
S4	1033.71

Woodie (W) 24h	
R3	1063.88
R2	1056.69
R1	1050.63
PP	1043.44
S1	1037.38
S2	1030.19
S3	1024.13

Floor (F) RTH	
R3	1061.75
R2	1054.83
R1	1047.92
PP	1042.08
S1	1035.17
S2	1029.33
S3	1022.42

DeMark (D) 24h	
R1	1045.25
PP	1040.75
S1	1032.00

Daily Moving Averages

Period	EMA	SMA
10	1048.75	1055.00
20	1038.25	1035.00
50	1005.25	1006.50
100	966.00	955.00
200	966.00	886.25

Prior Day Summary

Open	1044.00
High	1049.50
Low	1036.25
Close	1041.00
Range	13.25

Key News Events

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
1064.00-1065.00			R3				◆				
1061.00-1062.50				R3		M POC		◆			
1057.00-1058.00			R2								
1051.50-1052.50							◆	◆			
1048.50-1050.00	R1	R4	R1	R1			◆		10		HIGH
1043.50-1045.00		R3	PP		R1	5D VAL	◆	◆			OPEN
1035.50-1037.00	S1	S3	S1	S1					20		LOW
1029.00-1030.50	S2		S2	S2							
1021.50-1023.00			S3	S3			◆				

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
1042.00-1044.00
1035.00-1036.00
1023.00-1025.00
1019.00-1021.00
1010.50-1012.50

TPO Value Area

Daily	VAH	1045.75
	POC	1042.25
	VAL	1039.75
5 Day	VAH	1075.75
	POC	1067.25
	VAL	1045.75
Monthly	VAH	1071.50
	POC	1059.50
	VAL	1026.50

IB	High	1049.00	Low	1041.00

VWAP	1043.25

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YM DEC 09 | Sep 28th

Pivot Points	
Standard (S) 24h	
R3	9826
R2	9725
R1	9672
PP	9624
S1	9571
S2	9523
S3	9422
Camarilla (C) 24h	
R4	9675
R3	9647
R2	9638
R1	9628
S1	9610
S2	9600
S3	9591
S4	9563
Woodie (W) 24h	
R3	9787
R2	9732
R1	9686
PP	9631
S1	9585
S2	9530
S3	9484
Floor (F) RTH	
R3	9772
R2	9721
R1	9670
PP	9623
S1	9572
S2	9525
S3	9474
DeMark (D) 24h	
R1	9648
PP	9612
S1	9547

Daily Moving Averages

Period	EMA	SMA
10	9647	9680
20	9561	9539
50	9279	9301
100	8943	8826
200	8903	8302

Prior Day Summary

Open	9635
High	9677
Low	9576
Close	9619
Range	101

Key News Events

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 Averages	Open Gaps	Prior Day Summary
9855-9865							◆				
9770-9780				R3			◆	◆			
9700-9710						M POC	◆				
9670-9680	R1	R4	R1	R1				◆	10		HIGH
9645-9650		R3			R1	5D VAH	◆		10		OPEN
9590-9600		S2	S1			D VAL		◆			
9565-9576	S1	S4		S1		5D VAL			20		LOW
9510-9520	S2		S2	S2			◆	◆			
9440-9450							◆				

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 3	9296

Volume Extremes

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

TPO Value Area

Daily	VAH	9651
	POC	9623
	VAL	9607
5 Day	VAH	9751
	POC	9635
	VAL	9579
Monthly	VAH	9792
	POC	9710
	VAL	9462

IB	High	9674	Low	9610

VWAP	9628

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NQ DEC 09 | Sep 28th

Pivot Points

Standard (S) 24h	
R3	1738.75
R2	1718.50
R1	1707.75
PP	1698.25
S1	1687.50
S2	1678.00
S3	1657.75

Camarilla (C) 24h	
R4	1708.14
R3	1702.57
R2	1700.71
R1	1698.86
S1	1695.14
S2	1693.29
S3	1691.43
S4	1685.86

Woodie (W) 24h	
R3	1729.38
R2	1719.19
R1	1709.13
PP	1698.94
S1	1688.88
S2	1678.69
S3	1668.63

Floor (F) RTH	
R3	1729.25
R2	1718.50
R1	1707.75
PP	1698.25
S1	1687.50
S2	1678.00
S3	1667.25

DeMark (D) 24h	
R1	1703.00
PP	1695.88
S1	1682.75

Daily Moving Averages

Period	EMA	SMA
10	1704.00	1712.50
20	1682.75	1674.75
50	1624.50	1630.50
100	1547.50	1532.75
200	1498.25	1378.75

Prior Day Summary

Open	1699.00
High	1709.00
Low	1688.75
Close	1697.00
Range	20.25

Key News Events

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
1730.00-1731.00				R3			◆				
1724.50-1726.00							◆				
1715.00-1716.00											
1711.00-1712.00							◆	◆	10		
1707.50-1709.00	R1	R4		R1							HIGH
1696.00-1697.50	PP	R1	PP	PP	PP	D POC		◆			CLOSE
1692.00-1693.00		S2				D VAL	◆	◆			
1688.00-1689.50	S1		S1	S1		M POC					LOW
1679.50-1681.00	S2		S2								
1671.50-1673.00							◆	◆			

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 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

Daily	VAH	1702.75
	POC	1698.25
	VAL	1693.25
5 Day	VAH	1753.25
	POC	1733.25
	VAL	1701.25
Monthly	VAH	1741.25
	POC	1688.75
	VAL	1653.25

IB	High	1709.00	Low	1695.75

VWAP	1698.50

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

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.