ES DEC 09 | Sep 29th

PIVOT FARM

Pivot Points

Standard (S) 24h	
R3	1102.42
R2	1077.17
R1	1068.08
PP	1051.92
S1	1042.83
S2	1026.67
S3	1001.42

Camarilla (C) 24h	
R4	1072.89
R3	1065.94
R2	1063.63
R1	1061.31
S1	1056.69
S2	1054.37
S3	1052.06
S4	1045.11

Woodie (W) 24h	
R3	1080.13
R2	1070.56
R1	1054.88
PP	1045.31
S1	1029.63
S2	1020.06
S3	1004.38

Floor (F) RTH	
R3	1078.25
R2	1071.83
R1	1065.42
PP	1054.58
S1	1048.17
S2	1037.33
S3	1030.92

DeMark (D) 24h	
R1	1072.63
PP	1054.19
S1	1047.38

Daily Moving Averages

Period	EMA	SMA
10	1050.75	1056.50
20	1040.25	1036.75
50	1007.50	1009.00
100	968.00	956.50
200	960.75	887.00

Prior Day Summary

Open	1042.25
High	1061.00
Low	1035.75
Close	1059.00
Range	25.25

Key News Events

9:00	S&P Case-Shiller HPI
10:00	Consumer Confidence
10:00	State Street Investor Confidence

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
1082.50-1084.50											
1077.50-1079.00	R2		R3	R3							
1075.75							◆				
1069.00-1070.50	R1		R2	R2		M VAH	◆				
1064.00-1065.00		R3		R1			◆				
1061.00-1062.50		R1				D VAH		◆			HIGH
1055.00-1056.00		S1	R1	PP	PP	D VAL	◆		10		
1048.00-1049.50				S1	S1		◆		10		
1043.50-1045.00	S1	S4	PP			5D VAL	◆	◆			OPEN
1035.50-1037.00				S2					20		LOW

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 25	1041.00
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	1060.25
	POC	1058.25
	VAL	1054.75
5 Day	VAH	1073.75
	POC	1067.25
	VAL	1045.25
Monthly	VAH	1071.50
	POC	1059.50
	VAL	1029.00

IB	High	1055.50	Low	1043.75

VWAP	1059.50

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YM DEC 09 | Sep 29th

Pivot Points

Standard (S) 24h	
R3	10074
R2	9881
R1	9804
PP	9688
S1	9611
S2	9495
S3	9302

Camarilla (C) 24h	
R4	9834
R3	9781
R2	9763
R1	9746
S1	9710
S2	9693
S3	9675
S4	9622

Woodie (W) 24h	
R3	9912
R2	9838
R1	9719
PP	9645
S1	9526
S2	9452
S3	9333

Floor (F) RTH	
R3	9894
R2	9839
R1	9783
PP	9709
S1	9653
S2	9579
S3	9523

DeMark (D) 24h	
R1	9843
PP	9707
S1	9650

Daily Moving Averages

Period	EMA	SMA
10	9661	9698
20	9577	9552
50	9296	9323
100	8958	8840
200	8912	8308

Prior Day Summary

Open	9622
High	9764
Low	9571
Close	9728
Range	193

Key News Events

9:00	S&P Case-Shiller HPI
10:00	Consumer Confidence
10:00	State Street Investor Confidence

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 Averages	Open Gaps	Prior Day Summary
9855-9865							◆				
9755-9765		R2				5D VAH	◆	◆			HIGH
9700-9710		S1	R1	PP	PP		◆		10		
9670-9680	PP	S3						◆	10		
9630-9635		S4	PP			5D POC	◆				OPEN
9590-9600	S1			S2		5D VAL		◆			
9565-9576									20		LOW

Fibonacci Clusters

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

Open Gaps

Sep 25	9619
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	9758
	POC	9740
	VAL	9714
5 Day	VAH	9751
	POC	9635
	VAL	9593
Monthly	VAH	9796
	POC	9736
	VAL	9464

IB	High	9730	Low	9634

VWAP	9707

NQ DEC 09 | Sep 29th

Pivot Points

Standard (S) 24h	
R3	1803.42
R2	1758.92
R1	1740.83
PP	1714.42
S1	1696.33
S2	1669.92
S3	1625.42

Camarilla (C) 24h	
R4	1747.23
R3	1734.99
R2	1730.91
R1	1726.83
S1	1718.67
S2	1714.59
S3	1710.51
S4	1698.28

Woodie (W) 24h	
R3	1763.75
R2	1748.13
R1	1719.25
PP	1703.63
S1	1674.75
S2	1659.13
S3	1630.25

Floor (F) RTH	
R3	1764.25
R2	1750.42
R1	1736.58
PP	1718.67
S1	1704.83
S2	1686.92
S3	1673.08

DeMark (D) 24h	
R1	1749.88
PP	1718.94
S1	1705.38

Daily Moving Averages

Period	EMA	SMA
10	1707.25	1716.00
20	1686.50	1678.75
50	1628.50	1634.25
100	1551.00	1535.75
200	1502.75	1381.25

Prior Day Summary

Open	1697.00
High	1732.50
Low	1688.00
Close	1722.75
Range	44.50

Key News Events

9:00	S&P Case-Shiller HPI
10:00	Consumer Confidence
10:00	State Street Investor Confidence

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
1738.50-1740.00	R1					M VAH					
1732.00-1733.00		R2				D VAH	◆				HIGH
1724.50-1726.00		R1				D POC	◆				
1719.00-1720.00		S1	R1	PP	PP	D VAL		◆			
1714.00-1715.50	PP	S2							10		
1707.50-1709.00		S3					◆	◆	10		
1696.00-1697.50	S2	S4						◆		Sep 25	OPEN
1691.50-1692.50							◆	◆			

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 25	1697.00
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

Daily	VAH	1631.75
	POC	1723.25
	VAL	1720.25
5 Day	VAH	1730.00
	POC	1699.50
	VAL	1689.00
Monthly	VAH	1741.50
	POC	1723.50
	VAL	1660.00

IB	High	1724.25	Low	1700.75

VWAP	1722.75

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.