



Pivot Points	
Standard (S) 24h	
R3	1.4901
R2	1.4734
R1	1.4655
PP	1.4567
S1	1.4488
S2	1.4400
S3	1.4233

Daily Moving Averages		
Period	EMA	SMA
10	1.4617	1.4652
20	1.4581	1.4623
50	1.4418	1.4397
100	1.4189	1.4201
200	1.4001	1.3684

Prior Day Summary	
Open	1.4542
High	1.4647
Low	1.4480
Close	1.4575
Range	167

Key News (EST)	Retail Sales	
	5:00	
10:00	USD ISM Non-Manufacturing PMI	

Camarilla (C) 24h	
R4	1.4667
R3	1.4621
R2	1.4606
R1	1.4590
S1	1.4560
S2	1.4544
S3	1.4529
S4	1.4483

S/R Levels	S/R Level Confluences										
	Pivots					Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Bank Flow	Prior Day Summary
	S	C	W	F	D						
1.4718-1.4723			R3								
1.4667-1.4674		R4				M POC	◆	◆			
1.4608-1.4618		R2				5D POC		◆	20		
1.4562-1.4566	PP	S1		PP			◆				
1.4513-1.4520						D VAL		◆			
1.4475-1.4480		S4					◆	◆			LOW
1.4406-1.4412	S2			S2			◆	◆	50	◆	

Woodie (W) 24h	
R3	1.4793
R2	1.4720
R1	1.4626
PP	1.4553
S1	1.4459
S2	1.4386
S3	1.4292

Floor (F) 24hr	
R3	1.4814
R2	1.4734
R1	1.4655
PP	1.4567
S1	1.4488
S2	1.4400
S3	1.4321
DeMark (D) 24h	
R1	1.4695
PP	1.4587
S1	1.4528

Fibonacci Clusters
1.4835-1.4845
1.4655-1.4665
1.4555-1.4565
1.4560-1.4575
1.4475-1.4485
1.4410-1.4420
1.4340-1.4350
1.4315-1.4325

Bank Flow Levels	
1.4550	
1.4400-1.4430	
Vol. Virgin POCs	
24 Sep	1.4753
4 Sep	1.4265
19 Aug	1.4104

Volume Extremes
1.4785-1.4790
1.4750-1.4760
1.4675-1.4685
1.4620-1.4630
1.4510-1.4520
1.4480-1.4490
1.4445-1.4455
1.4395-1.4405

TPO Value Area		
Daily	VAH	1.4588
	POC	1.4538
	VAL	1.4508
5 Day	VAH	1.4640
	POC	1.4624
	VAL	1.4542
Monthly	VAH	1.4790
	POC	1.4676
	VAL	1.4432

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.

Bank Flow Levels

The 'Bank Flow Levels' describe data where bank and institutional activity is likely. The data we describe in the Bank flow levels table is gathered from sources within banking circles. We cannot guarantee the accuracy of this data, as such it should be used as a guide/reference area.

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 Day/ 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.