



Pivot Points	
Standard (S) 24h	
R3	1085.17
R2	1061.67
R1	1050.33
PP	1038.17
S1	1026.83
S2	1014.67
S3	991.17

Daily Moving Averages		
Period	EMA	SMA
10	1056.50	1063.50
20	1059.75	1068.00
50	1042.50	1048.00
100	1005.25	995.50
200	982.75	910.75

Prior Day Summary	
Open	1031.25
High	1049.50
Low	1026.00
Close	1039.00
Range	23.50

Key News (EST)	8:55	
	Redbook	
10:00		Factory Orders

Camarilla (C) 24h	
R4	1051.93
R3	1045.46
R2	1043.31
R1	1041.15
S1	1036.85
S2	1034.69
S3	1032.54
S4	1026.08

S/R Levels	S/R	S/R Level Confluences										
		Pivots					Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
		S	C	W	F	D						
1056.00-1057.50			R2		R1	20D VAL	◆	◆	10			
1049.50-1051.00	R1			R1							HIGH	
1039.50-1041.00		R1			PP		◆				CLOSE	
1029.00-1031.50						5D VAL	◆	◆			OPEN	
1025.00-1026.50	S1	S4		S1				◆			LOW	
1019.50-1021.00			S1				◆					
1015.00-1016.50	S2			S2								
1011.50-1013.00			S2				◆	◆				
1004.00-1005.50							◆		100			
997.00-998.50												

Woodie (W) 24h	
R3	1066.50
R2	1058.00
R1	1043.00
PP	1034.50
S1	1019.50
S2	1011.00
S3	996.00

Floor (F) 24hr	
R3	1073.00
R2	1061.67
R1	1050.33
PP	1038.17
S1	1026.83
S2	1014.67
S3	1003.33
DeMark (D) 24h	
R1	1056.00
PP	1041.00
S1	1032.50

Fibonacci Clusters
1056.00-1058.00
1046.00-1048.00
1041.00-1042.00
1030.00-1031.50
1021.00-1022.00
1013.00-1014.00
1005.00-1006.00

Open Gaps	
Sep 4	1016.40*
Vol. Virgin POCs	
Sep 3	997.75

Volume Extremes
1062.50-1064.00
1054.50-1056.00
1047.00-1048.50
1035.00-1037.00
1029.00-1030.00
1023.00-1024.50
1011.00-1012.50

TPO Value Area		
Daily	VAH	1042.00
	POC	1034.50
	VAL	1027.50
5 Day	VAH	1059.50
	POC	1038.00
	VAL	1031.50
20 Day	VAH	1095.00
	POC	1064.00
	VAL	1056.50



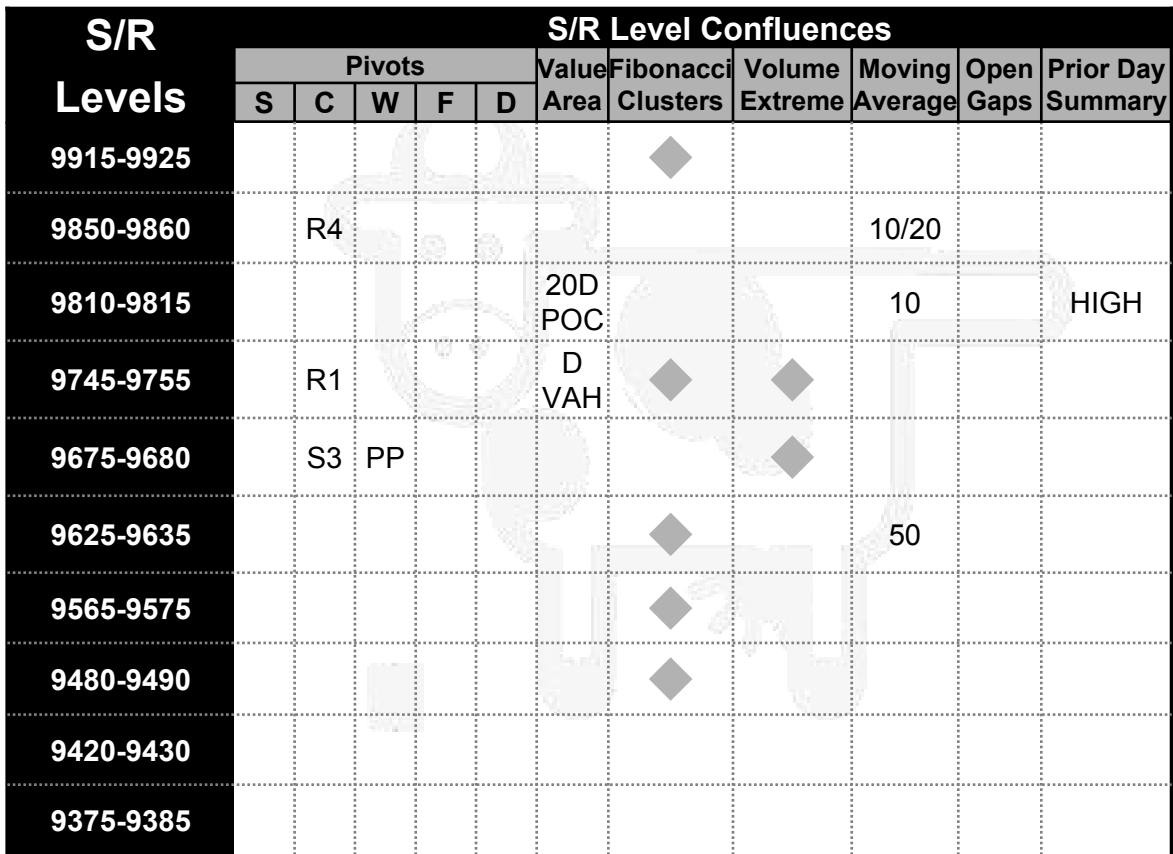
Pivot Points	
Standard (S) 24h	
R3	10146
R2	9930
R1	9833
PP	9714
S1	9617
S2	9498
S3	9282

Daily Moving Averages		
Period	EMA	SMA
10	9811	9855
20	9802	9845
50	9620	9661
100	9289	9189
200	9101	8476

Prior Day Summary	
Open	9658
High	9812
Low	9596
Close	9735
Range	216

Key News (EST)	8:55	
		Redbook
10:00		Factory Orders

Camarilla (C) 24h	
R4	9854
R3	9794
R2	9775
R1	9755
S1	9715
S2	9695
S3	9676
S4	9616



Woodie (W) 24h	
R3	9982
R2	9897
R1	9766
PP	9681
S1	9550
S2	9465
S3	9334

Fibonacci Clusters	
9970-9980	
9920-9930	
9880-9890	
9730-9740	
9630-9640	
9550-9560	
9470-9480	

Open Gaps	
Oct 5	9546
Vol. Virgin POCs	
Oct 22	10051
Oct 5	9505

Volume Extremes	
9785-9795	
9730-9740	
9675-9685	
9645-9655	
9590-9600	
9530-9540	
9400-9410	

TPO Value Area		
Daily	VAH	9755
	POC	9703
	VAL	9647
5 Day	VAH	9891
	POC	9817
	VAL	9723
20 Day	VAH	10007
	POC	9817
	VAL	9721

Floor (F) 24hr	
R3	9994
R2	9908
R1	9821
PP	9726
S1	9639
S2	9544
S3	9457



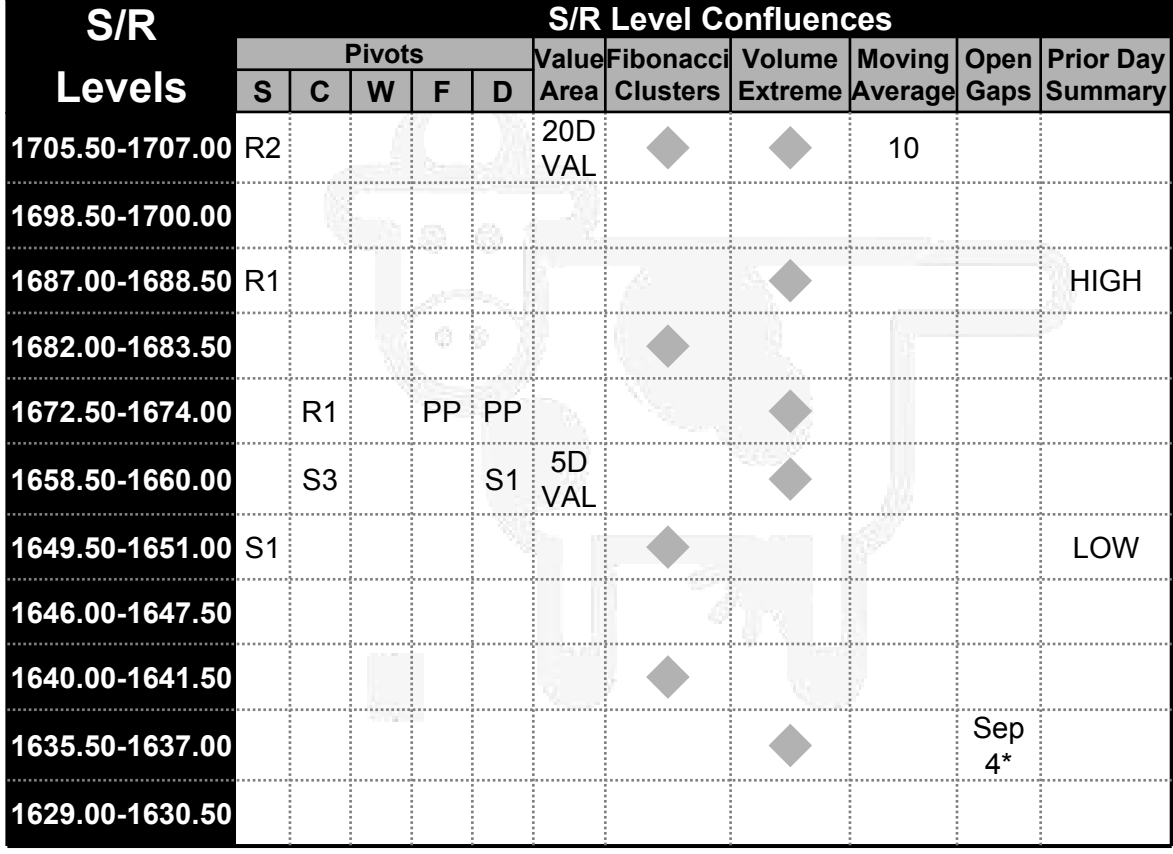
Pivot Points	
Standard (S) 24h	
R3	1744.00
R2	1706.50
R1	1687.75
PP	1669.00
S1	1650.25
S2	1631.50
S3	1594.00

Daily Moving Averages		
Period	EMA	SMA
10	1706.25	1721.50
20	1713.00	1725.00
50	1685.00	1693.75
100	1616.75	1610.00
200	1548.75	1444.50

Prior Day Summary	
Open	1661.00
High	1687.75
Low	1650.25
Close	1669.00
Range	37.50

Key News (EST)	8:55	
		Redbook
10:00		Factory Orders

Camarilla (C) 24h	
R4	1689.63
R3	1679.31
R2	1675.88
R1	1672.44
S1	1665.56
S2	1662.13
S3	1658.69
S4	1648.38



Woodie (W) 24h	
R3	1717.25
R2	1702.50
R1	1679.75
PP	1665.00
S1	1642.25
S2	1627.50
S3	1604.75

Floor (F) 24hr	
R3	1714.50
R2	1703.67
R1	1692.83
PP	1674.17
S1	1663.33
S2	1644.67
S3	1633.83
DeMark (D) 24h	
R1	1697.13
PP	1673.69
S1	1659.63

Fibonacci Clusters	
1714.50-1715.50	
1706.00-1707.00	
1692.00-1694.00	
1684.00-1685.00	
1651.00-1653.00	
1642.00-1643.00	
1635.50-1636.50	

Open Gaps	
Oct 27	1719.75
Sep 4	1638.07*

Volume Extremes	
1721.00-1722.00	
1711.00-1712.00	
1704.00-1705.00	
1688.00-1689.00	
1672.00-1673.00	
1658.00-1659.00	
1636.00-1637.00	

Vol. Virgin POCs	
Oct 27	1718.75
Sep 4	1633.50

TPO Value Area		
Daily	VAH	1675.25
	POC	1665.75
	VAL	1654.75
5 Day	VAH	1711.00
	POC	1705.50
	VAL	1659.50
20 Day	VAH	1770.75
	POC	1748.00
	VAL	1706.75

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.

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. (*) Cash Market

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.