



Pivot Points	
Standard (S) 24h	
R3	1084.25
R2	1066.50
R1	1056.75
PP	1048.75
S1	1039.00
S2	1031.00
S3	1013.25

Daily Moving Averages		
Period	EMA	SMA
10	1052.50	1055.50
20	1057.00	1067.25
50	1042.50	1049.00
100	1006.75	998.00
200	984.00	913.25

Prior Day Summary	
Open	1041.75
High	1058.50
Low	1040.75
Close	1047.00
Range	17.75

Key News (EST)	7:00	BOE Announcement
	7:45	ECB Announcement
	8:30	Jobless Claims
	8:30	Productivity Costs
	9:00	RBC CASH Index
	10:30	EIA Natural Gas Report
	15:00	Treasury STRIPS

Camarilla (C) 24h	
R4	1056.76
R3	1051.88
R2	1050.25
R1	1048.63
S1	1045.37
S2	1043.75
S3	1042.12
S4	1037.24

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						
1069.00-1070.50												
1064.00-1065.50				R2		20D POC	◆	◆				
1057.50-1059.00							◆	◆	20		HIGH	
1049.50-1051.00		R2	R1	PP	PP	5D VAH			50			
1041.50-1043.00		S3				5D POC	◆		50		OPEN	
1035.50-1037.00		S4						◆				
1030.00-1031.50	S2			S2		5D VAL	◆	◆				
1025.00-1026.50								◆				
1019.50-1021.00							◆					
1015.00-1016.50			S3									
1011.50-1013.00	S3						◆	◆			Sep 4*	

Woodie (W) 24h	
R3	1068.38
R2	1063.44
R1	1050.63
PP	1045.69
S1	1032.88
S2	1027.94
S3	1015.13

Floor (F) RTH	
R3	1075.50
R2	1066.00
R1	1056.50
PP	1049.00
S1	1039.50
S2	1032.00
S3	1022.50

Fibonacci Clusters	
1072.50-1074.00	
1063.00-1064.00	
1056.00-1058.00	
1046.00-1048.00	
1041.00-1042.00	
1030.00-1031.50	
1021.00-1022.00	

Open Gaps	
Sep 4	1016.40*

Vol. Virgin POCs	
Nov 3	1039.00
Sep 3	997.75

Volume Extremes	
1071.50-1073.00	
1062.50-1064.00	
1054.50-1056.00	
1047.00-1048.50	
1040.50-1041.50	
1035.00-1037.00	
1029.00-1030.00	

TPO Value Area		
Daily	VAH	1056.75
	POC	1052.25
	VAL	1048.75
5 Day	VAH	1050.00
	POC	1041.50
	VAL	1030.00
20 Day	VAH	1095.00
	POC	1064.00
	VAL	1056.00

IB	High	1057.00	Low	1047.75
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VPOC	1052.25
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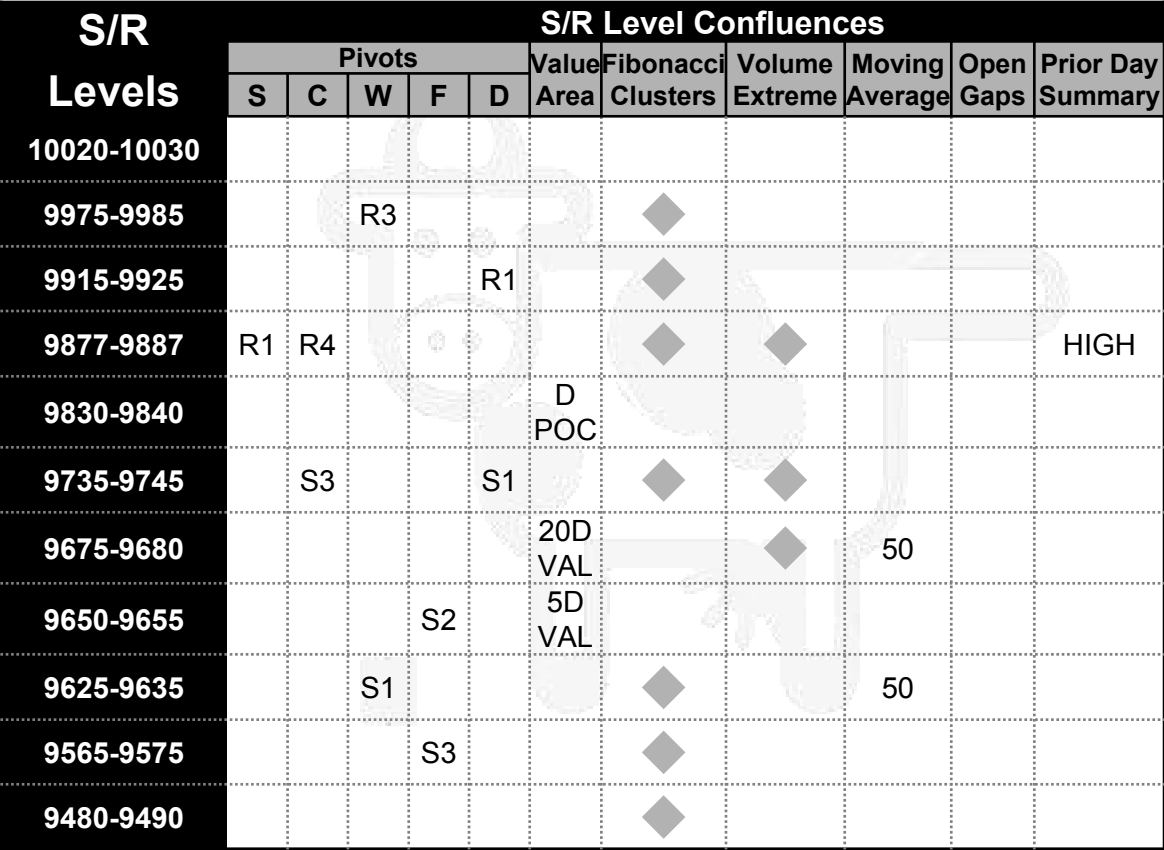
Pivot Points	
Standard (S) 24h	
R3	10145
R2	9970
R1	9877
PP	9795
S1	9702
S2	9620
S3	9445

Daily Moving Averages		
Period	EMA	SMA
10	9792	9816
20	9793	9854
50	9630	9673
100	9307	9212
200	9113	8494

Prior Day Summary	
Open	9716
High	9887
Low	9712
Close	9785
Range	175

Key News (EST)	7:00	BOE Announcement
	7:45	ECB Announcement
	8:30	Jobless Claims
	8:30	Productivity Costs
	9:00	RBC CASH Index
	10:30	EIA Natural Gas Report
	15:00	Treasury STRIPS

Camarilla (C) 24h	
R4	9881
R3	9833
R2	9817
R1	9801
S1	9769
S2	9753
S3	9737
S4	9689



Woodie (W) 24h	
R3	9979
R2	9933
R1	9804
PP	9758
S1	9629
S2	9583
S3	9454

Floor (F) RTH	
R3	10036
R2	9952
R1	9869
PP	9803
S1	9720
S2	9654
S3	9571

Fibonacci Clusters	
10090-10100	
10040-10050	
9970-9980	
9920-9930	
9880-9890	
9730-9740	
9630-9640	

Open Gaps	
Nov 3	9717
Oct 5	9546
Vol. Virgin POCs	
Nov 3	9720
Oct 22	10051
Oct 5	9505

Volume Extremes	
10005-10010	
9940-9950	
9870-9880	
9795-9805	
9720-9730	
9665-9675	
9595-9605	

TPO Value Area		
Daily	VAH	9872
	POC	9842
	VAL	9794
5 Day	VAH	9823
	POC	9703
	VAL	9653
20 Day	VAH	9945
	POC	9817
	VAL	9671



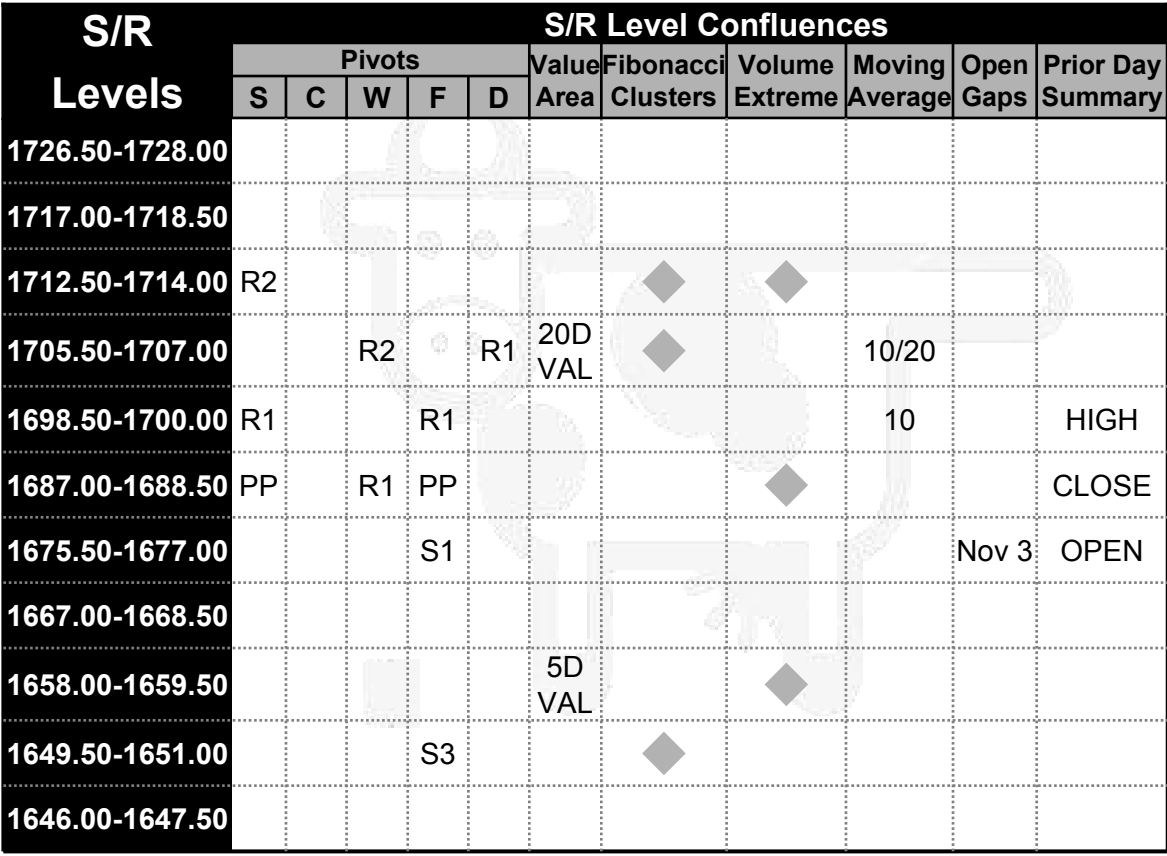
Pivot Points	
Standard (S) 24h	
R3	1739.75
R2	1713.25
R1	1700.00
PP	1686.75
S1	1673.50
S2	1660.25
S3	1633.75

Daily Moving Averages		
Period	EMA	SMA
10	1698.25	1706.75
20	1707.25	1722.75
50	1684.75	1695.75
100	1619.25	1614.25
200	1550.75	1449.75

Prior Day Summary	
Open	1675.00
High	1700.00
Low	1673.50
Close	1686.75
Range	26.50

Key News (EST)	7:00	BOE Announcement
	7:45	ECB Announcement
	8:30	Jobless Claims
	8:30	Productivity Costs
	9:00	RBC CASH Index
	10:30	EIA Natural Gas Report
	15:00	Treasury STRIPS

Camarilla (C) 24h	
R4	1701.33
R3	1694.04
R2	1691.61
R1	1689.18
S1	1684.32
S2	1681.89
S3	1679.46
S4	1672.18



Woodie (W) 24h	
R3	1714.75
R2	1707.38
R1	1688.25
PP	1680.88
S1	1661.75
S2	1654.38
S3	1635.25

Floor (F) RTH	
R3	1724.25
R2	1711.75
R1	1699.25
PP	1687.50
S1	1675.00
S2	1663.25
S3	1650.75

DeMark (D) 24h	
R1	1706.63
PP	1690.06
S1	1680.13

Fibonacci Clusters	
1719.50-1021.00	
1714.50-1715.50	
1706.00-1707.00	
1692.00-1694.00	
1684.00-1685.00	
1651.00-1653.00	
1642.00-1643.00	

Open Gaps	
Nov 3	1675.50
Oct 27	1719.75
Sep 4	1638.07*

Vol. Virgin POCs	
Nov 3	1668.25
Oct 27	1718.75
Sep 4	1633.50

Volume Extremes	
1736.00-1737.00	
1721.00-1722.00	
1711.00-1712.00	
1703.00-1704.50	
1688.00-1689.00	
1672.50-1673.50	
1658.00-1659.00	

TPO Value Area		
Daily	VAH	1697.00
	POC	1691.00
	VAL	1684.50
5 Day	VAH	1691.50
	POC	1671.50
	VAL	1658.00
20 Day	VAH	1771.75
	POC	1748.00
	VAL	1705.50

IB	High	1696.25	Low	1680.00
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VPOC	1692.75
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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.