



Pivot Points

Standard (S) 24h	
R3	1109.50
R2	1100.00
R1	1096.00
PP	1090.50
S1	1086.50
S2	1081.00
S3	1071.50

Daily Moving Averages

Period	EMA	SMA
10	1068.25	1057.50
20	1064.50	1069.25
50	1048.00	1053.50
100	1012.25	1004.75
200	987.50	918.50

Prior Day Summary

Open	1091.50
High	1094.50
Low	1085.00
Close	1092.00
Range	9.50

Key News (EST)	All Day	US Holiday – Veterans day
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Camarilla (C) 24h

R4	1097.23
R3	1094.61
R2	1093.74
R1	1092.87
S1	1091.13
S2	1090.26
S3	1089.39
S4	1086.78

Power Zones

1114.50-1116.00
1103.50-1105.00
1097.50-1099.00
1093.00-1094.50
1088.50-1090.00
1084.00-1085.50
1079.50-1081.00
1073.50-1075.00
1069.00-1070.50
1061.00-1063.00

Power Zones Confluence Matrix

	Pivots					Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
	S	C	W	F	D						
				R3					100		
					R1	◆	◆			Oct 3 '08	
		R2				◆		◆			HIGH
	PP S3			PP S1		◆	◆	◆			
							◆	◆			LOW
	S2		S2	S2			◆				
						◆					
									20/10		
								◆			

Woodie (W) 24h

R3	1105.75
R2	1100.13
R1	1096.25
PP	1090.63
S1	1086.75
S2	1081.13
S3	1077.25

iMap	CCI	MACD	MOM	STOC	RSI
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Floor (F) RTH

R3	1104.00
R2	1100.00
R1	1096.00
PP	1090.50
S1	1086.50
S2	1081.00
S3	1077.00

Fib. Clusters	
1113.00-1114.00	
1107.00-1108.50	
1096.00-1097.00	
1090.50-1091.50	
1085.50-1086.50	
1078.50-1079.50	
1068.50-1069.50	
1058.50-1059.50	

Open Gaps	
Oct 1'08	1161.06*
Oct 3'08	1099.23*
Nov 6	1066.25
Nov 4	1047.00

Vol. Virgin POCs	
Nov 6	1064.00
Sep 3	997.75

Volume Extremes	
1092.00-1093.00	
1087.00-1088.00*	
1083.00-1084.00*	
1071.50-1073.00	
1062.50-1064.00*	
1054.50-1056.00	
1047.00-1048.50*	
1040.00-1041.50	

TPO/Vol. Value Areas			
Area		Volume	TPO
Daily	VAH	1092.25	1091.75
	POC	1090.75	1088.75
	VAL	1087.25	1086.75
5 Day	VAH	1094.50	1073.25
	POC	1089.00	1063.75
	VAL	1056.50	1041.25
20 Day	VAH	1098.50	1097.25
	POC	1087.50	1087.75
	VAL	1054.00	1054.75

DeMark (D) 24h

R1	1098.00
PP	1091.50
S1	1088.50

IB	High	1094.00	Low	1087.75
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VWAP	1089.75
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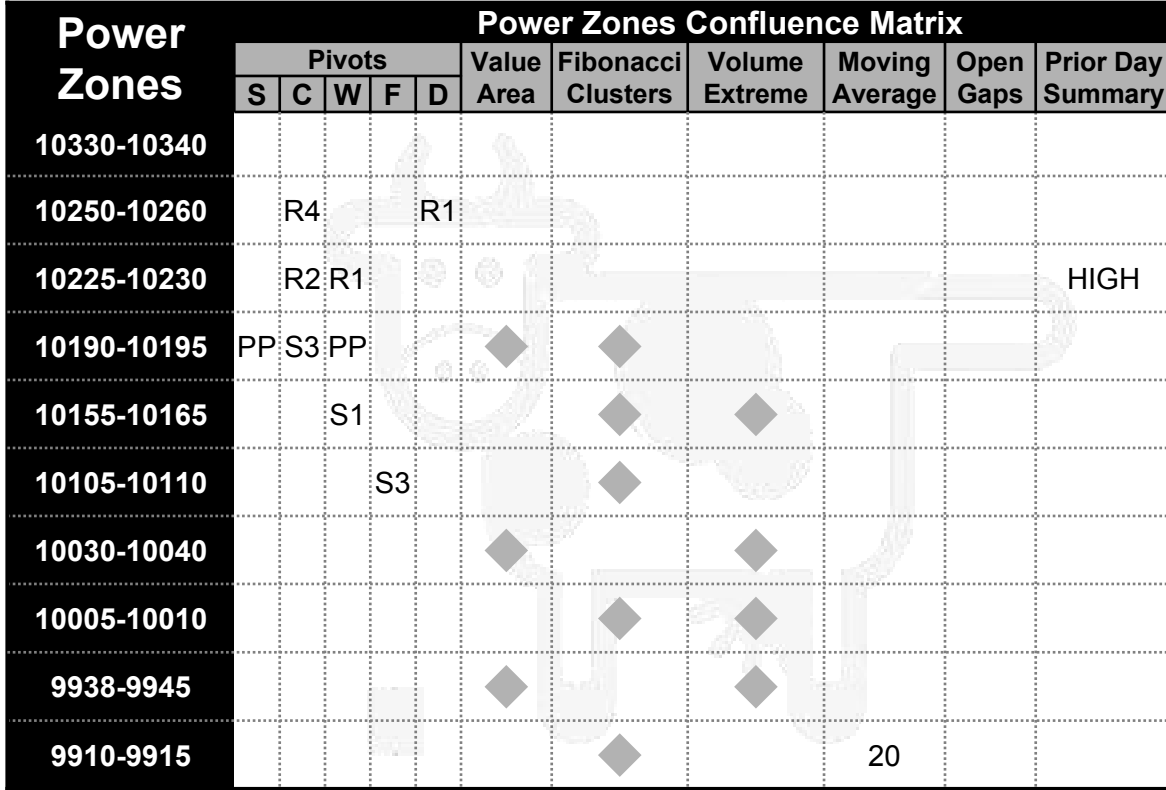
Pivot Points	
Standard (S) 24h	
R3	10347
R2	10273
R1	10245
PP	10199
S1	10171
S2	10125
S3	10051

Daily Moving Averages		
Period	EMA	SMA
10	9967	9885
20	9893	9912
50	9698	9723
100	9367	9279
200	9150	8538

Prior Day Summary	
Open	10192
High	10227
Low	10153
Close	10217
Range	74

Key News (EST)	All Day	US Holiday – Veterans day
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Camarilla (C) 24h	
R4	10258
R3	10237
R2	10231
R1	10224
S1	10210
S2	10203
S3	10197
S4	10176



Woodie (W) 24h	
R3	10303
R2	10265
R1	10229
PP	10191
S1	10155
S2	10117
S3	10081

Floor (F) RTH	
R3	10293
R2	10268
R1	10242
PP	10202
S1	10176
S2	10136
S3	10110

DeMark (D) 24h	
R1	10259
PP	10206
S1	10185

iMap	CCI	MACD	MOM	STOC	RSI
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Fib. Clusters
10390-10400
10270-10280
10190-10200
10100-10110
10065-10075
10005-10010
9905-9915
9850-9860

Open Gaps	
Oct 1'08	10831*
Oct 3'08	10325*
Nov 6	9978
Nov 4	9785

Vol. Virgin POCs	
Nov 6	9971
Nov 3	9720
Oct 5	9505

Volume Extremes
10170-10180
10150-10155
10085-10090
10035-10040
10005-10010
9940-9950
9870-9880
9795-9805

TPO/Vol. Value Areas			
	Area	Volume	TPO
Daily	VAH	10210	10212
	POC	10182	10190
	VAL	10174	10174
5 Day	VAH	10060	10050
	POC	9962	9950
	VAL	9972	9738
20 Day	VAH	10031	10040
	POC	9944	9952
	VAL	9770	9770



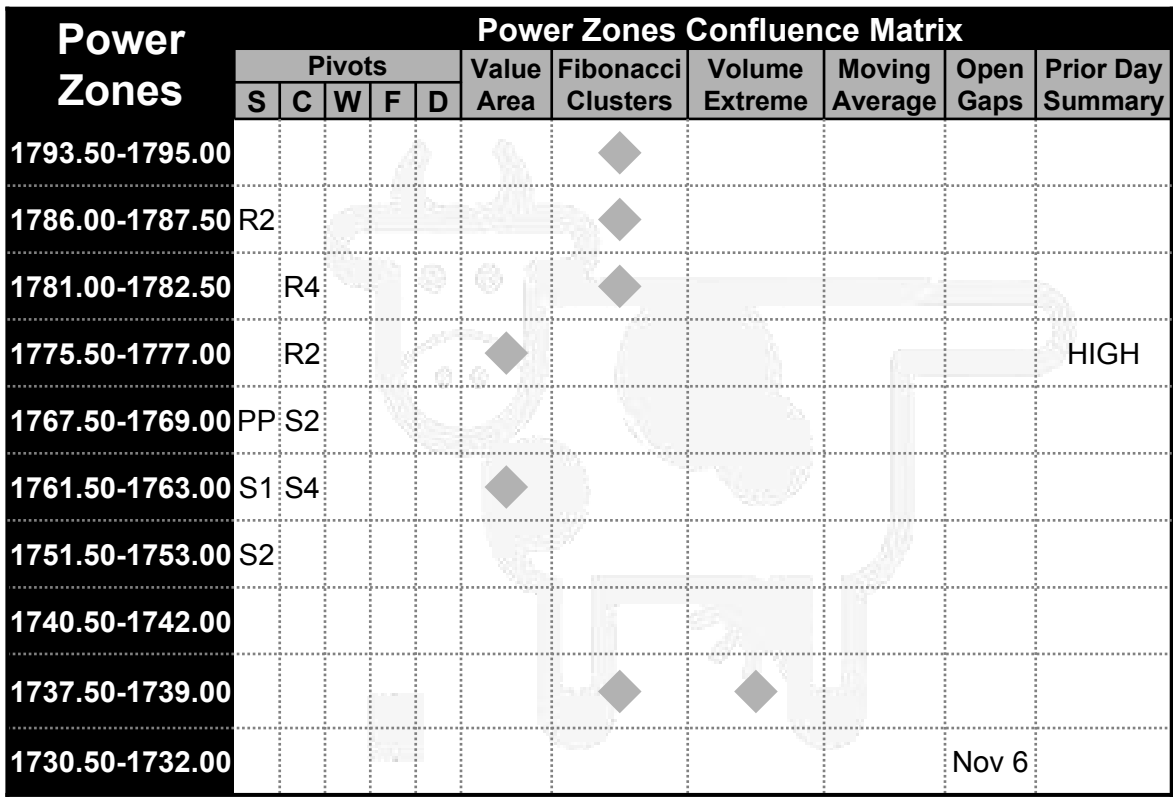
Pivot Points	
Standard (S) 24h	
R3	1804.33
R2	1786.83
R1	1779.67
PP	1769.33
S1	1762.17
S2	1751.83
S3	1734.33

Daily Moving Averages		
Period	EMA	SMA
10	1727.75	1707.25
20	1721.25	1727.25
50	1694.00	1704.75
100	1629.00	1626.00
200	1558.00	1461.25

Prior Day Summary	
Open	1766.00
High	1776.50
Low	1759.00
Close	1772.50
Range	17.50

Key News (EST)	All Day	US Holiday – Veterans day
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Camarilla (C) 24h	
R4	1782.13
R3	1777.31
R2	1775.71
R1	1774.10



Woodie (W) 24h	
R3	1792.25
R2	1784.38
R1	1774.75
PP	1766.88
S1	1757.25
S2	1749.38
S3	1739.75

Floor (F) RTH	
R3	1790.75
R2	1784.67
R1	1778.58
PP	1770.42
S1	1764.33
S2	1756.17
S3	1750.08

iMap	CCI	MACD	MOM	STOC	RSI
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Fib. Clusters
1794.00-1795.50
1787.00-1788.00
1781.00-1782.00
1769.50-1770.50
1756.00-1757.50
1747.50-1749.00
1736.00-1737.00
1728.50-1729.50

Open Gaps	
Sep 3'08	1833.00*
Nov 6	1729.75
Nov 4	1686.75
Nov 3	1675.50

Vol. Virgin POCs	
Nov 9	1758.00
Nov 4	1694.25
Nov 3	1667.50
Sep 4	1633.50

Volume Extremes
1764.50-1766.00
1757.00-1758.00
1748.50-1750.00
1736.00-1737.00
1719.50-1721.00
1711.00-1712.00
1703.00-1704.50
1688.00-1689.00

TPO/Vol. Value Areas			
	Area	Volume	TPO
Daily	VAH	1774.50	1772.25
	POC	1771.50	1768.75
	VAL	1766.00	1763.25
5 Day	VAH	1753.75	1776.75
	POC	1717.25	1719.25
	VAL	1675.75	1697.75
20 Day	VAH	1775.75	1775.25
	POC	1745.25	1748.00
	VAL	1703.25	1702.50

IB	High	1776.50	Low	1763.25
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VWAP	1769.25
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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/Vol. Value Areas

The 'TPO/Vol. Value Areas' 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 (TPO) OR Volume, 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. Described in the sheets are 1day, 5day and 20day Volume/TPO Value areas.

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 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

iMap

The 'iMap' describes the directional bias of a set of indicators based on the daily chart. Red denotes Sell side bias, Blue a Neutral side bias and Green a Buy side bias.

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

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. The sheets describe the VWAP at close of trading.

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. (*) Volume Peak