



Pivot Points

Standard (S) 24h

R3	1123.50
R2	1114.50
R1	1111.00
PP	1105.50
S1	1102.00
S2	1096.50
S3	1087.50

Camarilla (C) 24h

R4	1112.45
R3	1109.98
R2	1109.15
R1	1108.33
S1	1106.68
S2	1105.85
S3	1105.03
S4	1102.55

Woodie (W) 24h

R3	1119.75
R2	1114.38
R1	1110.75
PP	1105.38
S1	1101.75
S2	1096.38
S3	1092.75

Floor (F) RTH

R3	1118.00
R2	1114.50
R1	1111.00
PP	1105.50
S1	1102.00
S2	1096.50
S3	1093.00

DeMark (D) 24h

R1	1112.75
PP	1106.38
S1	1103.75

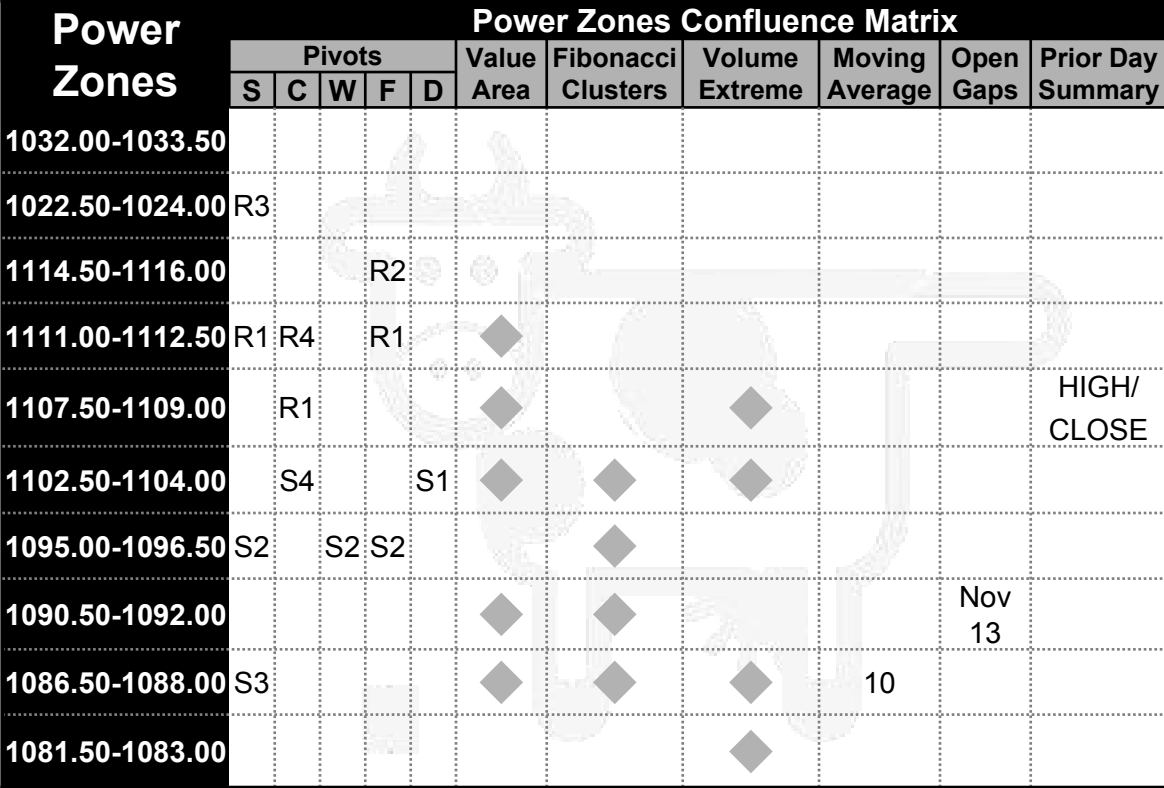
Daily Moving Averages

Period	EMA	SMA
10	1088.00	1085.00
20	1078.00	1071.75
50	1057.00	1063.00
100	1020.25	1014.75
200	992.75	925.25

Prior Day Summary

Open	1106.25
High	1109.00
Low	1100.00
Close	1107.50
Range	9.00

Key News (EST)	8:30	Consumer Price Index
	8:30	Housing Starts
	10:30	EIA Petroleum Status Reports



iMap	CCI	MACD	MOM	STOC	RSI
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Fib. Clusters		Open Gaps		Volume Extremes		TPO/Vol. Value Areas			
1136.00-1137.00		Oct 1'08	1161.06*	1107.00-1108.50		Area	Volume	TPO	
1127.50-1129.00		Nov 13	1091.50	1102.50-1104.00		Daily	VAH	1108.00	1107.25
1118.00-1119.00		Nov 6	1066.25	1087.00-1088.00			POC	1105.75	1005.25
1111.00-1112.00		Nov 4	1047.00	1083.00-1084.00			VAL	1103.25	1102.75
1103.00-1104.50		Vol. Virgin POCs		1071.50-1073.00		5 Day	VAH	1109.25	1103.00
1096.00-1097.00		Nov 13	1090.25	1062.50-1064.00			POC	1107.25	1091.50
1090.50-1091.50		Nov 6	1064.00	1054.50-1056.00			VAL	1091.75	1087.00
1085.50-1086.50		Sep 3	997.75	1047.00-1048.50		20 Day	VAH	1112.25	1111.00
							POC	1090.25	1088.50
							VAL	1053.75	1055.00

IB	High	1107.50	Low	1102.50	VWAP	1105.00	Pivotfarm.com
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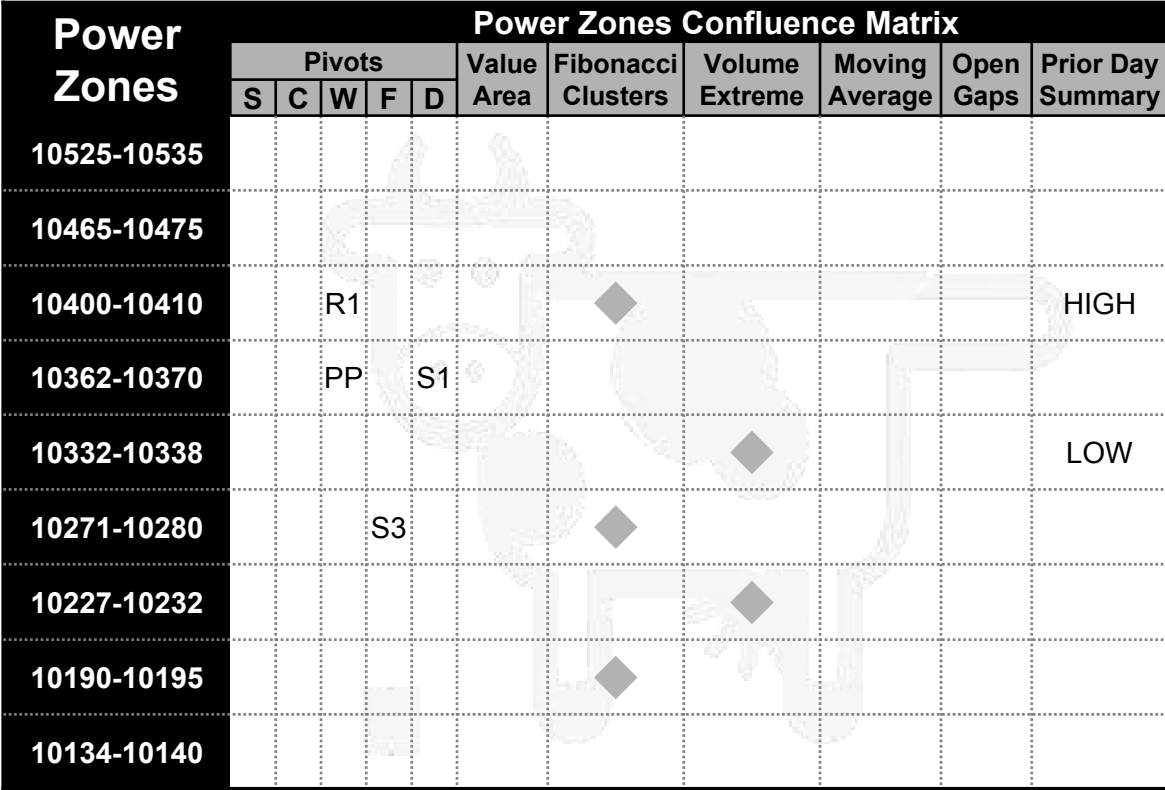
Pivot Points	
Standard (S) 24h	
R3	10541
R2	10460
R1	10429
PP	10379
S1	10348
S2	10298
S3	10217

Daily Moving Averages		
Period	EMA	SMA
10	10184	10158
20	10054	9992
50	9806	9821
100	9455	9381
200	9205	8599

Prior Day Summary	
Open	10364
High	10410
Low	10329
Close	10398
Range	81

Key News (EST)	8:30 Consumer Price Index	
	8:30	Housing Starts
	10:30	EIA Petroleum Status Reports

Camarilla (C) 24h	
R4	10443
R3	10420
R2	10413
R1	10405
S1	10391
S2	10383
S3	10376
S4	10353



Woodie (W) 24h	
R3	10486
R2	10448
R1	10405
PP	10367
S1	10324
S2	10286
S3	10243

iMap	CCI	MACD	MOM	STOC	RSI
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Floor (F) RTH	
R3	10487
R2	10457
R1	10428
PP	10380
S1	10351
S2	10303
S3	10274

Fib. Clusters		Open Gaps		Volume Extremes		TPO/Vol. Value Areas			
10590-10600		Oct 1'08	10831*	10375-10380		Area	Volume	TPO	
10510-10520		Nov 13	10242	10325-10335		Daily	VAH	10388	10391
10450-10460		Nov 6	9978	10225-10235			POC	10374	10377
10390-10400		Nov 4	9785	10170-10180			VAL	10348	10351
10270-10280		Vol. Virgin POCs		10150-10155		5 Day	VAH	10345	10320
10190-10200		Nov 13	10229	10085-10090			POC	10241	10234
10100-10110		Nov 6	9971	10035-10040			VAL	10157	10160
10065-10075		Nov 3	9720	10005-10010		20 Day	VAH	10049	10065
		Oct 5	9505				POC	9849	9950
							VAL	9682	9676

DeMark (D) 24h	
R1	10445
PP	10387
S1	10364

IB	High	10387	Low	10338	VWAP	10370	Pivotfarm.com
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Pivot Points

Standard (S) 24h

R3	1838.25
R2	1821.75
R1	1815.25
PP	1805.25
S1	1798.75
S2	1788.75
S3	1772.25

Camarilla (C) 24h

R4	1817.83
R3	1813.29
R2	1811.78
R1	1810.26
S1	1807.24
S2	1805.73
S3	1804.21
S4	1799.68

Woodie (W) 24h

R3	1827.50
R2	1819.63
R1	1811.00
PP	1803.13
S1	1794.50
S2	1786.63
S3	1778.00

Floor (F) RTH

R3	1826.50
R2	1820.58
R1	1814.67
PP	1805.83
S1	1799.92
S2	1791.08
S3	1785.17

DeMark (D) 24h

R1	1818.50
PP	1806.88
S1	1802.00

Daily Moving Averages

Period	EMA	SMA
10	1770.25	1763.25
20	1749.50	1738.25
50	1712.00	1722.50
100	1644.50	1643.25
200	1569.50	1476.25

Prior Day Summary

Open	1802.75
High	1811.75
Low	1795.25
Close	1808.75
Range	16.50

Key News (EST)	8:30	Consumer Price Index
	8:30	Housing Starts
	10:30	EIA Petroleum Status Reports

Power Zones

Power Zones Confluence Matrix

Power Zones	Pivots					Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
	S	C	W	F	D						
1832.50-1834.00											
1822.50-1824.00											
1812.50-1814.00			R3								
1804.50-1806.00	R1	S3		PP							
1799.50-1801.00		S4		S1							
1792.00-1793.50											
1786.50-1788.00				S2						Nov 13	
1777.50-1779.00				S3							
1772.00-1773.50	S3										
1768.00-1769.50											

iMap

CCI

MACD

MOM

STOC

RSI

Fib. Clusters

1837.00-1838.50
1829.00-1830.00
1822.00-1823.00
1811.00-1812.00
1804.00-1805.50
1794.00-1795.50
1787.00-1788.00
1781.00-1782.00

Open Gaps

Sep 3'08	1833.00*
Nov 13	1788.25
Nov 6	1729.75
Nov 4	1686.75

Vol. Virgin POCs

Nov 13	1782.50
Nov 9	1758.00
Nov 4	1694.25
Nov 3	1667.50

Volume Extremes

1806.00-1807.50
1793.00-1794.50
1773.00-1774.50
1767.00-1768.00
1757.00-1758.00
1748.50-1750.00
1736.00-1737.00
1719.50-1721.00

TPO/Vol. Value Areas

	Area		Volume	TPO
	Area	Volume		
Daily	VAH	1809.00	1808.75	
	POC	1805.50	1807.25	
	VAL	1801.00	1801.25	
5 Day	VAH	1801.25	1799.00	
	POC	1779.25	1778.50	
	VAL	1768.75	1771.00	
20 Day	VAH	1793.25	1793.25	
	POC	1763.00	1748.25	
	VAL	1690.50	1685.50	

IB

High

1809.25

Low

1799.75

VWAP

1804.50



Pivotfarm.com

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