



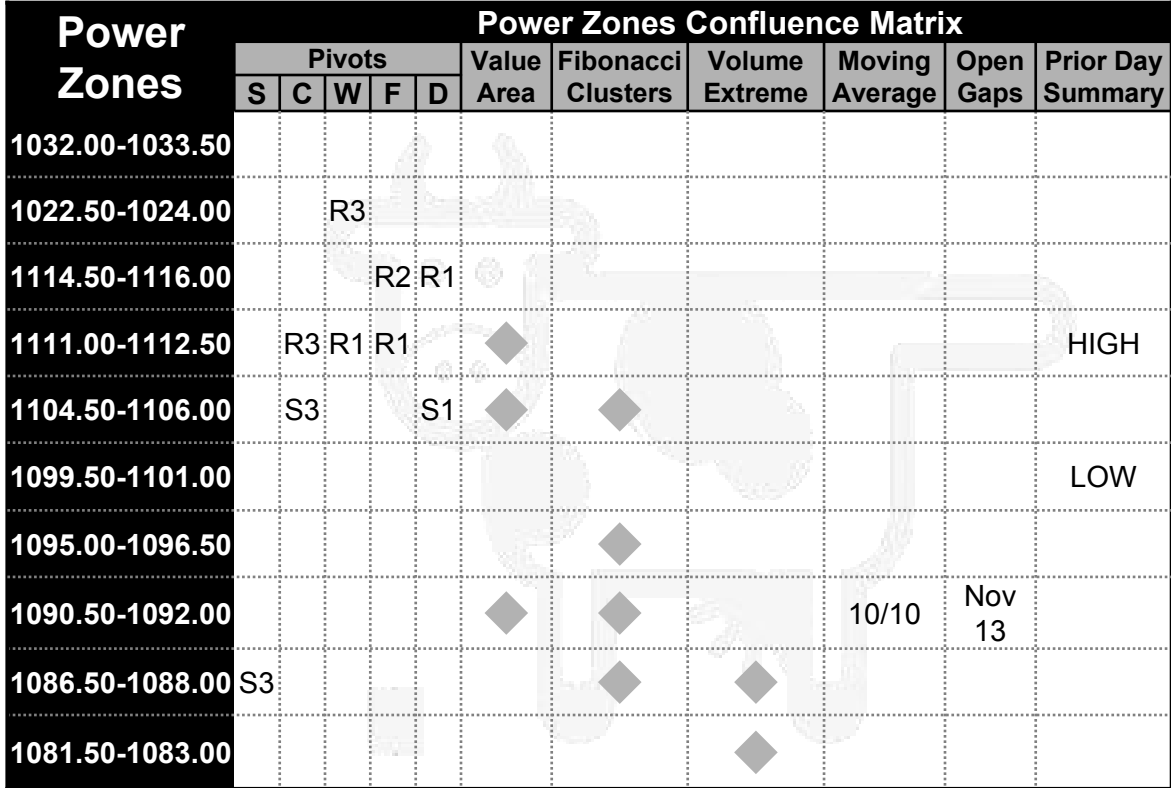
Pivot Points	
Standard (S) 24h	
R3	1126.67
R2	1116.67
R1	1112.58
PP	1106.67
S1	1102.58
S2	1096.67
S3	1086.67

Daily Moving Averages		
Period	EMA	SMA
10	1091.75	1091.00
20	1080.75	1073.25
50	1059.00	1064.75
100	1022.00	1016.75
200	994.00	926.50

Prior Day Summary	
Open	1107.50
High	1110.75
Low	1100.75
Close	1108.50
Range	10.00

Key News (EST)	8:30	Jobless Claims
	8:30	Leading Indicators
	10:00	Philadelphia Fed Survey
	10:30	EIA Natural Gas Report

Camarilla (C) 24h	
R4	1114.00
R3	1111.25
R2	1110.33
R1	1109.42
S1	1107.58
S2	1106.67
S3	1105.75
S4	1103.00



Woodie (W) 24h	
R3	1122.50
R2	1116.63
R1	1112.50
PP	1106.63
S1	1102.50
S2	1096.63
S3	1092.50

iMap	CCI	MACD	MOM	STOC	RSI
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Floor (F) RTH	
R3	1118.25
R2	1115.00
R1	1111.75
PP	1106.25
S1	1103.00
S2	1097.50
S3	1094.25

Fib. Clusters	
1136.00-1137.00	
1127.50-1129.00	
1118.00-1119.00	
1111.00-1112.00	
1103.00-1104.50	
1096.00-1097.00	
1090.50-1091.50	
1085.50-1086.50	

Open Gaps	
Oct 1'08	1161.06*
Nov 13	1091.50
Nov 6	1066.25
Nov 4	1047.00

Vol. Virgin POCs	
Nov 13	1090.25
Nov 6	1064.00
Sep 3	997.75

Volume Extremes	
1107.00-1108.50	
1102.50-1104.00	
1087.00-1088.00	
1083.00-1084.00	
1071.50-1073.00	
1062.50-1064.00	
1054.50-1056.00	
1047.00-1048.50	

TPO/Vol. Value Areas			
	Area	Volume	TPO
Daily	VAH	1106.75	1107.00
	POC	1105.75	1005.00
	VAL	1102.75	1103.00
5 Day	VAH	1111.25	1110.50
	POC	1106.25	1105.00
	VAL	1092.75	1092.50
20 Day	VAH	1112.25	1111.00
	POC	1090.25	1091.50
	VAL	1053.25	1054.50

IB	High	1109.50	Low	1100.75
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VWAP	1105.50
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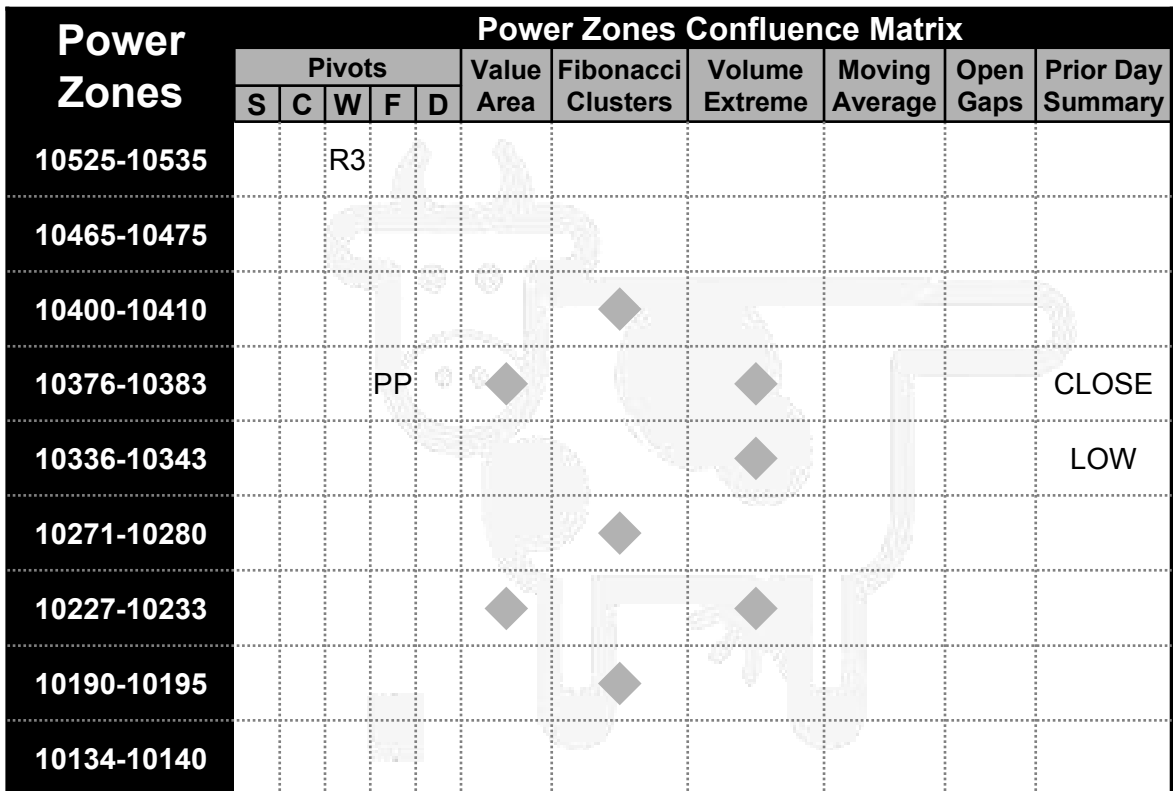
Pivot Points	
Standard (S) 24h	
R3	10568
R2	10479
R1	10441
PP	10390
S1	10352
S2	10301
S3	10212

Daily Moving Averages		
Period	EMA	SMA
10	10225	10220
20	10087	10018
50	9830	9840
100	9474	9401
200	9217	8612

Prior Day Summary	
Open	10395
High	10427
Low	10338
Close	10404
Range	89

Key News (EST)	8:30	
	Jobless Claims	
	Leading Indicators	
	Philadelphia Fed Survey	
10:00	Philadelphia Fed Survey	
10:30	EIA Natural Gas Report	

Camarilla (C) 24h	
R4	10453
R3	10428
R2	10420
R1	10412
S1	10396
S2	10388
S3	10380
S4	10355



Woodie (W) 24h	
R3	10529
R2	10478
R1	10440
PP	10389
S1	10351
S2	10300
S3	10262

iMap	CCI	MACD	MOM	STOC	RSI
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Floor (F) RTH	
R3	10478
R2	10453
R1	10429
PP	10383
S1	10359
S2	10313
S3	10289

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	10389	10387
10450-10460		Nov 6	9978	10225-10235			POC	10378	10377
10390-10400		Nov 4	9785	10170-10180			VAL	10354	10353
10270-10280		<b>Vol. Virgin POCs</b>		10150-10155		5 Day	VAH	10411	10423
10190-10200		Nov 13	10229	10085-10090			POC	10377	10377
10100-10110		Nov 6	9971	10035-10040			VAL	10235	10233
10065-10075		Nov 3	9720	10005-10010		20 Day	VAH	10049	10103
		Oct 5	9505				POC	9849	9951
							VAL	9654	9629

DeMark (D) 24h	
R1	10460
PP	10399
S1	10371

IB	High	10408	Low	10338	VWAP	10377	Pivotfarm.com
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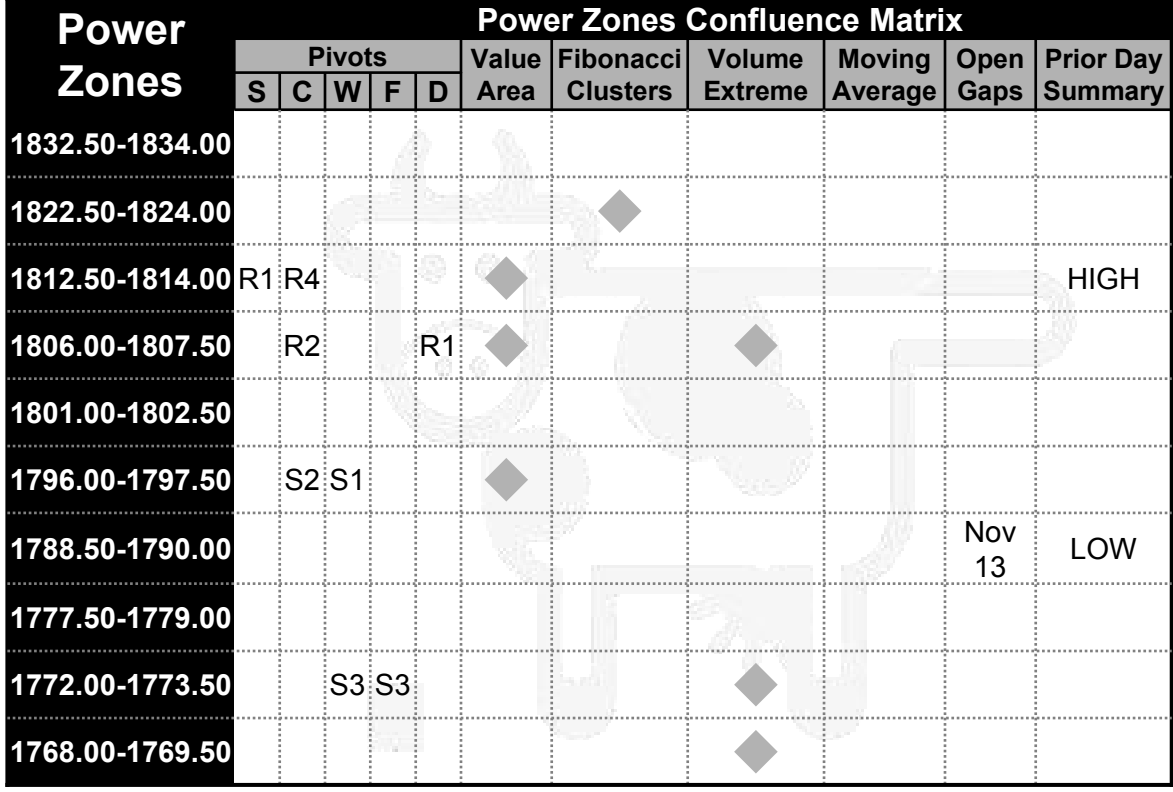
Pivot Points	
Standard (S) 24h	
R3	1849.83
R2	1825.33
R1	1812.92
PP	1800.83
S1	1788.42
S2	1776.33
S3	1751.83

Daily Moving Averages		
Period	EMA	SMA
10	1775.75	1774.75
20	1754.50	1740.75
50	1715.25	1725.25
100	1647.75	1646.50
200	1571.75	1479.25

Prior Day Summary	
Open	1808.75
High	1813.25
Low	1788.75
Close	1800.50
Range	24.50

Key News (EST)	8:30	Jobless Claims
	8:30	Leading Indicators
	10:00	Philadelphia Fed Survey
	10:30	EIA Natural Gas Report

Camarilla (C) 24h	
R4	1813.98
R3	1807.24
R2	1804.99
R1	1802.75
S1	1798.25
S2	1796.01
S3	1793.76
S4	1787.03



Woodie (W) 24h	
R3	1845.50
R2	1829.38
R1	1821.00
PP	1804.88
S1	1796.50
S2	1780.38
S3	1772.00

iMap	CCI	MACD	MOM	STOC	RSI
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Floor (F) RTH	
R3	1824.75
R2	1816.67
R1	1808.58
PP	1798.67
S1	1790.58
S2	1780.67
S3	1772.58

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
Daily	VAH	1798.75	1799.75
	POC	1796.75	1796.25
	VAL	1791.75	1792.75
5 Day	VAH	1811.75	1812.25
	POC	1807.25	1797.25
	VAL	1784.75	1785.25
20 Day	VAH	1812.00	1812.50
	POC	1747.25	1847.25
	VAL	1703.00	1703.00

IB	High	1806.75	Low	1790.00
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VWAP	1797.75
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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/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