



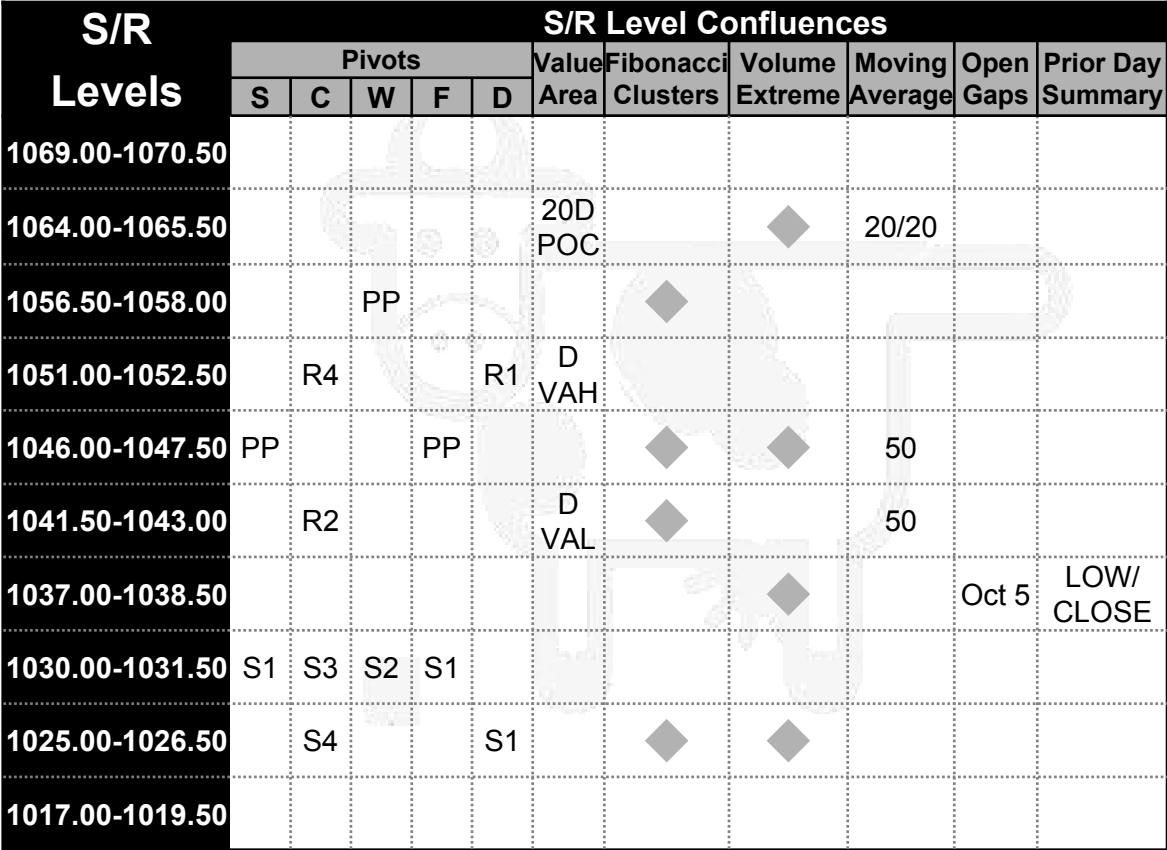
Pivot Points	
Standard (S) 24h	
R3	1096.50
R2	1071.50
R1	1055.00
PP	1046.50
S1	1030.00
S2	1021.50
S3	996.50

Daily Moving Averages		
Period	EMA	SMA
10	1067.50	1076.25
20	1065.50	1065.50
50	1042.25	1045.50
100	1002.75	992.25
200	981.25	907.50

Prior Day Summary	
Open	1061.00
High	1063.00
Low	1038.00
Close	1038.50
Range	25.00

Key News (EST)	Time	Event
	8:30	GDP
	8:30	Jobless Claims
	9:30	Tim Geithner Speaks
10:30	EIA Natural Gas Report	

Camarilla (C) 24h	
R4	1052.25
R3	1045.38
R2	1043.08
R1	1040.79
S1	1036.21
S2	1033.92
S3	1031.63
S4	1024.75



Woodie (W) 24h	
R3	1098.50
R2	1080.75
R1	1073.50
PP	1055.75
S1	1048.50
S2	1030.75
S3	1023.50

Floor (F) 24hr	
R3	1082.50
R2	1067.83
R1	1053.17
PP	1045.58
S1	1030.92
S2	1023.33
S3	1008.67

DeMark (D) 24h	
R1	1050.75
PP	1044.38
S1	1025.75

Fibonacci Clusters
1062.00-1063.00
1056.00-1058.00
1046.00-1048.00
1041.00-1042.00
1033.00-1035.00
1027.00-1028.00
1021.00-1022.00

Open Gaps	
Oct 27	1060.50
Oct 5	1036.50
Sep 4	1013.25*

Vol. Virgin POCs	
Oct 27	1063.00
Oct 5	1037.25

Volume Extremes
1072.00-1073.00
1062.50-1064.00
1054.50-1056.00
1047.00-1048.50
1035.00-1037.00
1023.00-1024.50
1011.00-1012.50

TPO Value Area		
Daily	VAH	1052.75
	POC	1048.75
	VAL	1042.75
5 Day	VAH	1095.25
	POC	1078.25
	VAL	1063.75
20 Day	VAH	1096.50
	POC	1064.00
	VAL	1055.50

IB	High	1060.25	Low	1051.00
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VPOC	1048.00
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Pivot Points

Standard (S) 24h	
R3	10066
R2	9912
R1	9812
PP	9758
S1	9658
S2	9604
S3	9450

Daily Moving Averages

Period	EMA	SMA
10	9857	9915
20	9816	9803
50	9601	9633
100	9259	9155
200	9082	8449

Prior Day Summary

Open	9840
High	9859
Low	9705
Close	9711
Range	154

Key News (EST)	8:30	GDP
	8:30	Jobless Claims
	9:30	Tim Geithner Speaks
	10:30	EIA Natural Gas Report

Camarilla (C) 24h

R4	9796
R3	9753
R2	9739
R1	9725
S1	9697
S2	9683
S3	9669
S4	9626

S/R

Levels

9930-9940

9895-9905

9873-9878

9850-9855

9800-9810

9755-9765

9705-9715

9670-9680

9620-9630

9555-9565

S/R Level Confluences

Pivots	Pivots					Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
	S	C	W	F	D						
						20D POC	◆				
				R2			◆				
						5D POC			10		HIGH
	R1	R4	PP	R1			◆		20		
	PP	R3	S1	PP		D VAL					LOW/CLOSE
		S3					◆			Oct 7	
		S4			S1		◆	◆	50		

Woodie (W) 24h

R3	10071
R2	9965
R1	9917
PP	9811
S1	9763
S2	9657
S3	9609

Floor (F) 24hr

R3	9999
R2	9903
R1	9807
PP	9756
S1	9660
S2	9609
S3	9513

DeMark (D) 24h

R1	9785
PP	9745
S1	9631

Fibonacci Clusters

9970-9980
9920-9930
9880-9890
9730-9740
9635-9645
9570-9575
9505-9515

Open Gaps

Oct 7	9673
Oct 5	9546
Vol. Virgin POCs	
Oct 22	10051
Oct 7	9648
Oct 5	9505

Volume Extremes

9785-9795
9730-9740
9670-9680
9630-9640
9595-9605
9530-9540
9575-9585

TPO Value Area

Daily	VAH	9826
	POC	9784
	VAL	9754
5 Day	VAH	9971
	POC	9849
	VAL	9785
20 Day	VAH	10057
	POC	9943
	VAL	9694

IB High 9852 Low 9784

VPOC 9795



Pivot Points

Standard (S) 24h	
R3	1784.92
R2	1739.17
R1	1709.58
PP	1693.42
S1	1663.83
S2	1647.67
S3	1601.92

Daily Moving Averages

Period	EMA	SMA
10	1729.50	1740.50
20	1725.00	1723.25
50	1685.75	1689.75
100	1612.75	1604.50
200	1545.00	1437.00

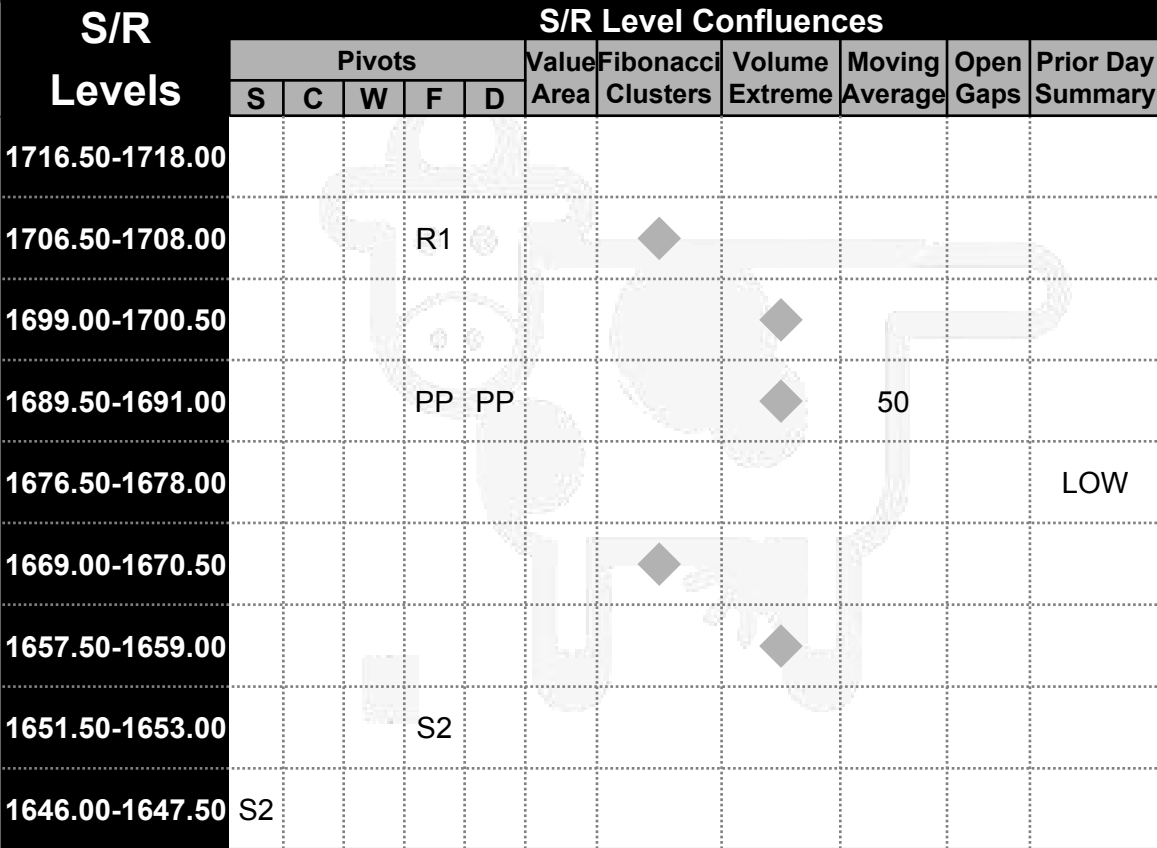
Prior Day Summary

Open	1719.50
High	1723.00
Low	1677.25
Close	1680.00
Range	45.75

Key News (EST)	8:30	GDP
	8:30	Jobless Claims
	9:30	Tim Geithner Speaks
	10:30	EIA Natural Gas Report

Camarilla (C) 24h

R4	1705.16
R3	1692.58
R2	1688.39
R1	1684.19
S1	1675.81
S2	1671.61
S3	1667.42
S4	1654.84



Woodie (W) 24h

R3	1788.13
R2	1755.56
R1	1742.38
PP	1709.81
S1	1696.63
S2	1664.06
S3	1650.88

Floor (F) 24hr

R3	1758.25
R2	1732.17
R1	1706.08
PP	1691.67
S1	1665.58
S2	1651.17
S3	1625.08

Fibonacci Clusters

1721.50-1723.00
1714.50-1715.50
1706.00-1707.00
1692.00-1694.00
1684.00-1685.00
1670.00-1671.00
1664.00-1665.00

Open Gaps

Oct 5	1674.00
Sep 4	1636.00*
Sep 3	1604.00*

Volume Extremes

1721.00-1722.00
1709.00-1710.00
1701.00-1702.00
1688.00-1689.00
1672.00-1673.00
1658.00-1659.00
1636.00-1637.50

TPO Value Area

Daily	VAH	1702.50
	POC	1693.00
	VAL	1681.50
5 Day	VAH	1777.00
	POC	1747.00
	VAL	1723.50
20 Day	VAH	1770.75
	POC	1748.50
	VAL	1709.75

Vol. Virgin POCs

Oct 27	1718.75
Oct 5	1674.00

DeMark (D) 24h

R1	1701.50
PP	1689.38
S1	1655.75

IB	High	1717.75	Low	1705.50
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VPOC	1681.75
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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.

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.