



Pivot Points

Standard (S)

R3	1143.17
R2	1123.67
R1	1110.83
PP	1104.17
S1	1091.33
S2	1084.67
S3	1065.17

Camarilla (C)

R4	1108.73
R3	1103.36
R2	1101.58
R1	1099.79

Woodie (W)

R3	1139.75
R2	1128.38
R1	1120.25
PP	1108.88
S1	1100.75
S2	1089.38
S3	1081.25

Floor (F)

R3	1136.50
R2	1123.67
R1	1110.83
PP	1104.17
S1	1091.33
S2	1084.67
S3	1071.83

DeMark (D)

R1	1107.50
PP	1102.50
S1	1088.00

Daily Moving Averages

Period	EMA	SMA
10	1099.75	1100.00
20	1093.25	1095.50
50	1072.50	1074.00
100	1035.25	1038.00
200	1005.50	941.00

Prior Day Summary

Open	1110.50
High	1117.00
Low	1097.50
Close	1098.00
Range	19.50

Key News (EST)

8:30	Non-Farm Payroll
10:00	Charles Plosser Speaks
10:00	Factory Orders
13:15	James Bullard Speaks
15:00	Treasury STRIPS

Power Zones

Power Zones Confluence Matrix

		Pivots					Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
		S	C	W	F	D						
1022.50-1024.00	R2											
1115.50-1117.00												HIGH
1109.50-1111.00	R1											OPEN
1104.00-1105.50	PP											
1096.50-1098.00												LOW/ CLOSE
1089.50-1091.00												
1085.00-1086.50												
1077.00-1078.50												
1066.50-1068.00												

iMap

CCI

MACD

MOM

STOC

RSI

Fib. Clusters

1133.00-1134.50
1124.00-1125.00
1119.50-1121.00
1111.00-1112.00
1103.00-1104.50
1096.00-1097.00
1090.50-1091.50
1085.50-1086.50

Open Gaps

Nov 30	1094.75
Oct 1'08	1161.06*
Nov 6	1066.25

Naked VPOCs

Nov 30	1094.50
Nov 6	1064.00
Sep 3	997.75

Volume Extremes

1106.50-1108.00
1097.00-1098.00
1087.50-1089.00
1071.50-1073.00
1061.50-1063.00
1054.50-1056.00
1047.00-1048.50
1040.00-1041.50

TPO/Vol. Value Areas

		Area	Volume	TPO
Daily	VAH	1114.00	1111.50	
	POC	1109.00	1109.50	
	VAL	1105.50	1105.50	
5 Day	VAH	1115.75	1115.25	
	POC	1108.25	1108.25	
	VAL	1093.75	1090.75	
20 Day	VAH	1111.00	1110.50	
	POC	1107.50	1108.00	
	VAL	1088.50	1088.50	

IB

High

1117.00

Low

1105.50

VWAP

1107.50



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Pivot Points	
Standard (S)	
R3	10718
R2	10557
R1	10455
PP	10396
S1	10294
S2	10235
S3	10074

Camarilla (C)	
R4	10441
R3	10396
R2	10382
R1	10367
S1	10337
S2	10322
S3	10308
S4	10263

Woodie (W)	
R3	10704
R2	10601
R1	10543
PP	10440
S1	10382
S2	10279
S3	10221

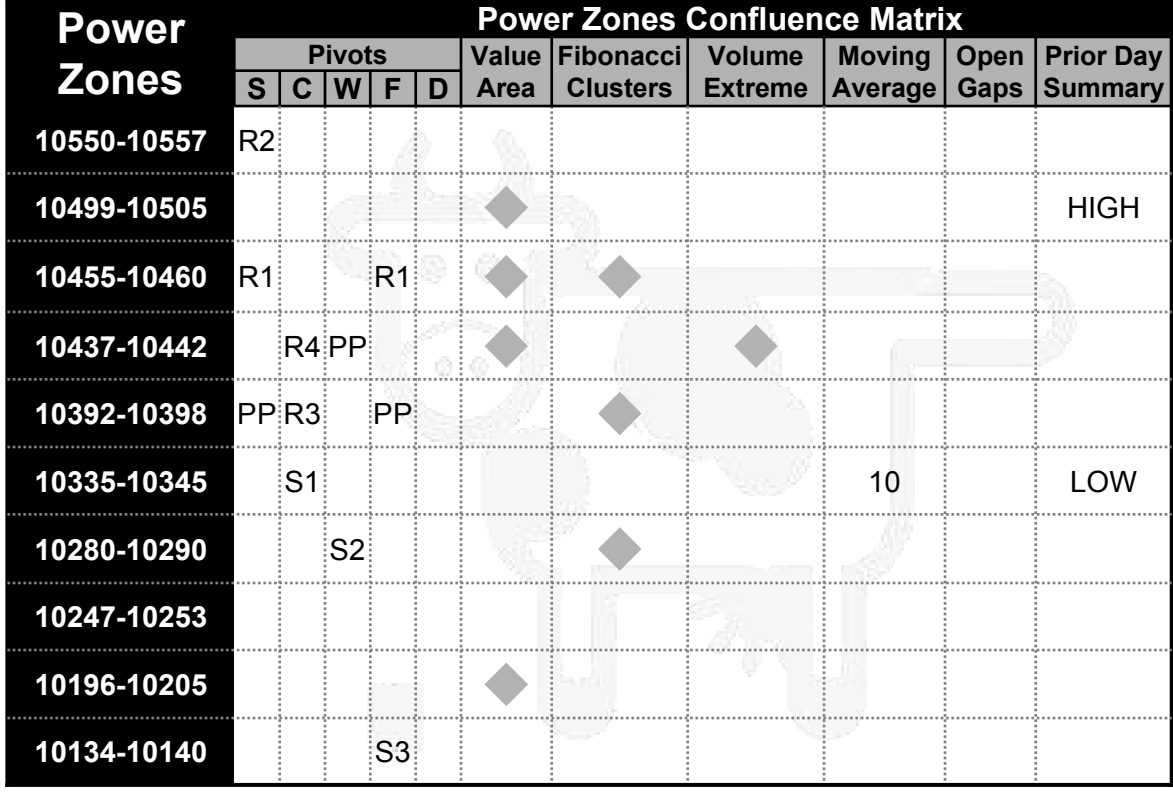
Floor (F)	
R3	10660
R2	10557
R1	10455
PP	10396
S1	10294
S2	10235
S3	10133

DeMark (D)	
R1	10426
PP	10382
S1	10265

Daily Moving Averages		
Period	EMA	SMA
10	10363	10377
20	10273	10298
50	10011	9983
100	9638	9620
200	9331	8747

Prior Day Summary	
Open	10462
High	10499
Low	10338
Close	10352
Range	161

Key News (EST)	8:30	Non-Farm Payroll
	10:00	Charles Plosser Speaks
	10:00	Factory Orders
	13:15	James Bullard Speaks
	15:00	Treasury STRIPS



iMap	CCI	MACD	MOM	STOC	RSI
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Fib. Clusters	
10775-10785	
10690-10705	
10590-10600	
10510-10520	
10450-10460	
10390-10400	
10270-10280	
10190-10200	

Open Gaps	
Nov 30	10334
Oct 1'08	10831*
Nov 6	9978

Naked VPOCs	
Nov 30	10288
Nov 6	9971

Volume Extremes	
10435-10445	
10375-10380	
10325-10335	
10260-10270	
10110-10120	
10085-10090	
10035-10040	
10005-10010	

TPO/Vol. Value Areas			
	Area	Volume	TPO
Daily	VAH	10463	10463
	POC	10440	10439
	VAL	10400	10405
5 Day	VAH	10505	10500
	POC	10447	10458
	VAL	10319	10296
20 Day	VAH	10473	10465
	POC	10436	10347
	VAL	10201	10206

IB	High	10499	Low	10396
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VWAP	10427
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Pivot Points

Standard (S)

R3	1846.25
R2	1817.25
R1	1798.75
PP	1788.25
S1	1769.75
S2	1759.25
S3	1730.25

Camarilla (C)

R4	1796.20
R3	1788.23
R2	1785.57
R1	1782.91

Woodie (W)

R3	1840.00
R2	1823.38
R1	1811.00
PP	1794.38
S1	1782.00
S2	1765.38
S3	1753.00

Floor (F)

R3	1835.75
R2	1817.25
R1	1798.75
PP	1788.25
S1	1769.75
S2	1759.25
S3	1740.75

DeMark (D)

R1	1793.50
PP	1785.63
S1	1764.50

Daily Moving Averages

Period	EMA	SMA
10	1780.50	1779.75
20	1771.00	1777.25
50	1736.75	1739.25
100	1671.50	1681.00
200	1592.25	1507.00

Prior Day Summary

Open	1796.50
High	1806.75
Low	1777.75
Close	1780.25
Range	29.00

Key News (EST)	8:30	Non-Farm Payroll
	10:00	Charles Plosser Speaks
	10:00	Factory Orders
	13:15	James Bullard Speaks
	15:00	Treasury STRIPS

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						
1822.50-1824.00			R2				◆				
1812.50-1814.00											
1806.00-1807.50								◆			HIGH
1799.50-1801.00						◆	◆				
1794.00-1795.50				PP			◆	◆			
1785.00-1786.50		R2			PP						
1777.00-1778.50			S1				◆		20		LOW
1769.50-1771.00	S1			S1			◆		20		
1757.00-1758.50											
1749.50-1751.00											

iMap

CCI

MACD

MOM

STOC

RSI

Fib. Clusters

1830.50-1832.00
1821.00-1822.50
1809.00-1810.50
1799.00-1800.00
1794.00-1795.50
1787.00-1788.00
1776.00-1777.00
1768.00-1769.00

Open Gaps

Nov 30	1767.50
Sep 3'08	1833.00*
Nov 6	1729.75

Naked VPOCs

Nov 30	1768.25
Nov 27	1774.00
Nov 4	1694.25
Nov 3	1667.50

Volume Extremes

1806.00-1807.50
1793.00-1794.50
1763.00-1764.50
1756.00-1757.50
1745.00-1746.00
1736.00-1737.00
1719.50-1721.00
1711.00-1712.00

TPO/Vol. Value Areas

	Area	Volume		TPO
		Volume	TPO	
Daily	VAH	1801.00	1800.50	
	POC	1797.75	1796.50	
	VAL	1792.50	1792.50	
5 Day	VAH	1806.50	1802.25	
	POC	1792.50	1790.25	
	VAL	1767.00	1764.25	
20 Day	VAH	1801.75	1801.75	
	POC	1792.25	1792.25	
	VAL	1760.25	1760.75	

IB

High

1806.75

Low

1791.75

VWAP

1795.25



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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

Naked VPOCs

The 'Naked VPOCs' 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 PowerZones are the key data described in these data sheets, they are based upon analysis of swing lows across multiple time frames and volume based analysis.

The sheet is structured around a central 'PowerZones Confluence Matrix' encircled by multiple peripheral data tables which feed into the central table. The peripheral tables help traders to add probability to potential price based PowerZones. 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.

PowerZones Confluence Matrix

The 'PowerZones Confluences Matrix' 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 PowerZones 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