



Pivot Points

Standard (S)	
R3	1123.00
R2	1113.75
R1	1108.75
PP	1104.50
S1	1099.50
S2	1095.25
S3	1086.00

Camarilla (C)

R4	1108.84
R3	1106.29
R2	1105.45
R1	1104.60
S1	1102.90
S2	1102.05
S3	1101.21
S4	1098.66

Woodie (W)

R3	1118.88
R2	1114.19
R1	1109.63
PP	1104.94
S1	1100.38
S2	1095.69
S3	1091.13

Floor (F)

R3	1118.75
R2	1113.75
R1	1108.75
PP	1104.50
S1	1099.50
S2	1095.25
S3	1090.25

DeMark (D)

R1	1106.63
PP	1103.44
R2	1097.38

Daily Moving Averages

Period	EMA	SMA
10	1099.50	1099.00
20	1094.75	1097.75
50	1076.75	1079.25
100	1041.75	1046.00
200	1007.25	951.50

Prior Day Summary

Open	1105.00
High	1109.50
Low	1100.25
Close	1103.75
Range	9.25

Key News (EST)

08:30	Consumer Price Index
08:30	Housing Starts
08:30	Current Account
10:30	EIA Petroleum Status Report
14:15	FOMC Meeting Announcement

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						
1129.50-1131.00											
1120.00-1121.50							◆				
1114.00-1115.50				R2			◆				
1109.00-1110.50				R1							
1104.00-1105.50	PP	R2	PP	PP						Dec 13	
1099.50-1100.50	S1		S1	S1			◆				
1094.50-1096.00	S2		S2	S2							
1091.00-1092.00				S3			◆			Dec 9	
1085.00-1086.00	S3						◆				
1080.50-1081.50							◆				

iMap

CCI

MACD

MOM

STOC

RSI

Fib. Clusters

1127.00-1128.50
1120.00-1121.50
1115.50-1117.00
1107.00-1108.00
1099.00-1100.50
1092.00-1093.00
1086.00-1087.50
1080.50-1081.50

Open Gaps

Dec 9	1091.00
Oct 1'08	1161.06*
Nov 6	1061.50

Naked VPOCs

Dec 7	1106.75
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
		Volume	TPO	
Daily	VAH	1107.00	1107.75	
	POC	1005.50	1105.25	
	VAL	1102.00	1103.75	
5 Day	VAH	1109.75	1109.50	
	POC	1109.25	1108.50	
	VAL	1095.75	1094.00	
20 Day	VAH	1110.50	1110.50	
	POC	1107.50	1108.00	
	VAL	1093.00	1093.00	

IB

High

1107.50

Low

1103.25

VWAP

1105.00



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Pivot Points

Standard (S)

R3	10542
R2	10471
R1	10434
PP	10400
S1	10363
S2	10329
S3	10258

Camarilla (C)

R4	10437
R3	10418
R2	10411
R1	10405

Woodie (W)

R3	10515
R2	10475
R1	10444
PP	10404
S1	10373
S2	10333
S3	10302

Floor (F)

R3	10507
R2	10471
R1	10434
PP	10400
S1	10363
S2	10329
S3	10292

DeMark (D)

R1	10417
PP	10391
R2	10346

Daily Moving Averages

Period	EMA	SMA
10	10352	10341
20	10290	10329
50	10059	10051
100	9690	9692
200	9351	8825

Prior Day Summary

Open	10408
High	10436
Low	10365
Close	10398
Range	71

Key News (EST)	08:30	Consumer Price Index
	08:30	Housing Starts
	08:30	Current Account
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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						
10660-10670											
10615-10625											
10545-10555											
10500-10510				R3							
10450-10460											
10415-10420		R3			R1						
10392-10397		S1			PP						CLOSE
10355-10365		S4									LOW
10316-10324											
10273-10280											

iMap

CCI

MACD

MOM

STOC

RSI

Fib. Clusters

10680-10690
10610-10620
10510-10520
10440-10450
10380-10390
10320-10330
10200-10210
10120-10130

Open Gaps

Dec 10	10342
Dec 9	10269
Oct 1'08	10831*
Nov 6	9917

Naked VPOCs

Dec 10	10348
Dec 9	10273
Dec 7	10404

Volume Extremes

10433-10438
10377-10382
10325-10335
10260-10270
10110-10120
10085-10090
10035-10040
10005-10010

TPO/Vol. Value Areas

	Area		TPO
	Volume	Value	
Daily	VAH	10427	10426
	POC	10405	10404
	VAL	10395	10396
5 Day	VAH	10452	10447
	POC	10402	10401
	VAL	10320	10293
20 Day	VAH	10464	10466
	POC	10435	10398
	VAL	10307	10308

IB

High

10428

Low

10392

VWAP

10405



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Pivot Points

Standard (S)

R3	1840.50
R2	1820.00
R1	1807.50
PP	1799.50
S1	1787.00
S2	1779.00
S3	1758.50

Camarilla (C)

R4	1806.28
R3	1800.64
R2	1798.76
R1	1796.88
S1	1793.12
S2	1791.24
S3	1789.36
S4	1783.73

Woodie (W)

R3	1832.00
R2	1822.00
R1	1811.50
PP	1801.50
S1	1791.00
S2	1781.00
S3	1770.50

Floor (F)

R3	1832.50
R2	1820.00
R1	1807.50
PP	1799.50
S1	1787.00
S2	1779.00
S3	1766.50

DeMark (D)

R1	1803.50
PP	1797.50
R2	1783.00

Daily Moving Averages

Period	EMA	SMA
10	1790.50	1789.25
20	1781.75	1785.25
50	1750.25	1753.00
100	1687.50	1698.75
200	1605.25	1531.75

Prior Day Summary

Open	1801.25
High	1812.00
Low	1791.50
Close	1795.00
Range	20.50

Key News (EST)	08:30	Consumer Price Index
	08:30	Housing Starts
	08:30	Current Account
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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						
1838.00-1839.50											
1832.50-1834.00				R3							
1822.00-1823.50											
1812.00-1813.50											HIGH
1807.75-1808.75											
1801.50-1803.00				PP							
1791.50-1793.00											LOW
1785.50-1787.00	S1			S1							
1782.50-1784.50		S4			R2						
1776.00-1777.50											

iMap

CCI

MACD

MOM

STOC

RSI

Fib. Clusters

1834.50-1836.00
1826.00-1827.50
1815.00-1816.50
1806.00-1807.50
1794.00-1795.50
1787.00-1788.00
1776.00-1777.00
1768.00-1769.00

Open Gaps

Sep 3'08	1833.00*
Nov 6	1727.75

Naked VPOCs

Dec 11	1790.00
Dec 9	1772.50
Dec 4	1811.75
Nov 4	1694.25

Volume Extremes

1806.00-1807.50
1791.50-1793.00
1776.50-1778.00
1768.00-1769.50
1763.00-1764.50
1756.00-1757.50
1745.00-1746.00
1736.00-1737.00

TPO/Vol. Value Areas

		Area	Volume	TPO
Daily	VAH	1806.25	1808.75	
	POC	1803.75	1803.25	
	VAL	1793.75	1797.25	
5 Day	VAH	1808.75	1808.50	
	POC	1803.25	1802.50	
	VAL	1786.75	1789.50	
20 Day	VAH	1809.00	1808.50	
	POC	1792.50	1790.50	
	VAL	1775.50	1772.50	

IB

High

1804.50

Low

1795.75

VWAP

1804.00



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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