



Pivot Points

Standard (S) 24h

R3	1145.67
R2	1124.42
R1	1115.33
PP	1103.17
S1	1094.08
S2	1081.92
S3	1060.67

Camarilla (C) 24h

R4	1117.94
R3	1112.09
R2	1110.15
R1	1108.20
S1	1104.30
S2	1102.35
S3	1100.41
S4	1094.56

Woodie (W) 24h

R3	1123.88
R2	1118.06
R1	1102.63
PP	1096.81
S1	1081.38
S2	1075.56
S3	1060.13

Floor (F) RTH

R3	1126.25
R2	1119.58
R1	1112.92
PP	1105.58
S1	1098.92
S2	1091.58
S3	1084.92

DeMark (D) 24h

R1	1119.88
PP	1105.44
S1	1098.63

Daily Moving Averages

Period	EMA	SMA
10	1083.75	1078.25
20	1074.75	1071.00
50	1055.00	1061.25
100	1018.50	1012.75
200	991.50	923.75

Prior Day Summary

Open	1092.00
High	1112.25
Low	1091.00
Close	1106.25
Range	21.25

Key News (EST)	Time	Event
	8:30	Producer Price Index
	8:55	Redbook
	9:00	Treasury International Capital
	9:15	Industrial Production
	13:00	Housing Market Index

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						
1032.00-1033.50											
1022.50-1024.00			R3								
1114.50-1116.00	R1										
1111.00-1112.50		R3									HIGH
1107.00-1108.50		R1									
1102.50-1104.00			R1								
1095.00-1096.50											
1090.50-1092.00				S2							LOW/ OPEN
1086.50-1088.00											
1081.50-1083.00	S2										

iMap

CCI

MACD

MOM

STOC

RSI

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	
	Area	Volume	TPO	Area	Volume	TPO
Daily	VAH	1110.00	1110.50	POC	1107.50	1107.50
	VAL	1105.00	1105.50			
5 Day	VAH	1099.75	1098.25	POC	1090.25	1093.75
	VAL	1086.25	1086.75			
20 Day	VAH	1112.00	1102.50	POC	1089.00	1093.00
	VAL	1054.00	1053.50			

IB

High	1109.25	Low	1098.25
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VWAP

1106.50





Pivot Points

Standard (S) 24h

R3	10665
R2	10501
R1	10435
PP	10337
S1	10271
S2	10173
S3	10009

Camarilla (C) 24h

R4	10458
R3	10413
R2	10398
R1	10383
S1	10353
S2	10338
S3	10323
S4	10278

Woodie (W) 24h

R3	10489
R2	10447
R1	10325
PP	10283
S1	10161
S2	10119
S3	9997

Floor (F) RTH

R3	10528
R2	10475
R1	10421
PP	10351
S1	10297
S2	10227
S3	10173

DeMark (D) 24h

R1	10468
PP	10354
S1	10304

Daily Moving Averages

Period	EMA	SMA
10	10137	10090
20	10017	9973
50	9782	9802
100	9436	9360
200	9192	8586

Prior Day Summary

Open	10243
High	10404
Low	10240
Close	10368
Range	164

Key News (EST)	8:30	Producer Price Index
	8:55	Redbook
	9:00	Treasury International Capital
	9:15	Industrial Production
	13:00	Housing Market Index

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						
10525-10535				R3							
10465-10475				R2 R1							
10398-10406		R2									HIGH
10380-10385		R1									
10332-10338	PP	S2									
10271-10280	S1	S4									
10227-10232				S2							
10190-10195											
10134-10140									10		

iMap

CCI

MACD

MOM

STOC

RSI

Fib. Clusters

10590-10600
10510-10520
10450-10460
10390-10400
10270-10280
10190-10200
10100-10110
10065-10075

Open Gaps

Oct 1'08	10831*
Nov 13	10242
Nov 6	9978
Nov 4	9785

Vol. Virgin POCs

Nov 13	10229
Nov 6	9971
Nov 3	9720
Oct 5	9505

Volume Extremes

10375-10380
10325-10335
10225-10235
10170-10180
10150-10155
10085-10090
10035-10040
10005-10010

TPO/Vol. Value Areas

	Area		Volume		TPO	
	Area	Volume	TPO	Area	Volume	TPO
Daily	VAH	10385	10385	POC	10377	10377
	VAL	10343	10343			
5 Day	VAH	10272	10271	POC	10220	10241
	VAL	10164	10161			
20 Day	VAH	10056	10062	POC	9964	9953
	VAL	9704	9700			

IB

High

10379

Low

10280

VWAP

10355



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