



Pivot Points

Standard (S) 24h	
R3	1.5057
R2	1.4957
R1	1.4901
PP	1.4857
S1	1.4801
S2	1.4757
S3	1.4657

Camarilla (C) 24h

R4	1.4900
R3	1.4873
R2	1.4863
R1	1.4854
S1	1.4836
S2	1.4827
S3	1.4818
S4	1.4790

Woodie (W) 24h

R3	1.5019
R2	1.4966
R1	1.4919
PP	1.4866
S1	1.4819
S2	1.4766
S3	1.4719

Floor (F) 24hr

R3	1.5013
R2	1.4957
R1	1.4901
PP	1.4857
S1	1.4801
S2	1.4757
S3	1.4701

DeMark (D) 24h

R1	1.4879
PP	1.4846
S1	1.4779

Daily Moving Averages

Period	EMA	SMA
10	1.4837	1.4801
20	1.4823	1.4873
50	1.4693	1.4707
100	1.4454	1.4431
200	1.4196	1.3878

Prior Day Summary

Open	1.4869
High	1.4913
Low	1.4813
Close	1.4845
Range	101

Key News (EST)

6:00 German Industrial Production (EUR)

Power Levels

1.5043-1.5047
1.5010-1.5015
1.4982-1.4985
1.4942-1.4946
1.4913-1.4917
1.4882-1.4885
1.4829-1.4833
1.4809-1.4813
1.4772-1.4776
1.4740-1.4744

Power Levels Confluence Matrix

	Pivots					Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Bank Flow	Prior Day Summary
	S	C	W	F	D						
			R3								
			R1								HIGH
		S2									LOW

iMap

CCI	MACD	MOM	STOC	RSI
-----	------	-----	------	-----

Fibonacci Clusters

1.5085-1.5090
1.5058-1.5062
1.4983-1.4988
1.4912-1.4920
1.4844-1.4851
1.4801-1.4805
1.4767-1.4771
1.4692-1.4700

Bank Flow Levels

1.4950-1.4960

Vol. Virgin POCs

Nov 4	1.4750
Nov 3	1.4643
Oct 26	1.5028

Volume Extremes

1.5028-1.5033
1.4990-1.4995
1.4910-1.4915
1.4885-1.4890
1.4820-1.4830
1.4780-1.4790
1.4755-1.4760
1.4715-1.4725

TPO Value Area

Daily	VAH	1.4883
	POC	1.4871
	VAL	1.4841
5 Day	VAH	1.4903
	POC	1.4871
	VAL	1.4751
20 Day	VAH	1.4934
	POC	1.4770
	VAL	1.4710



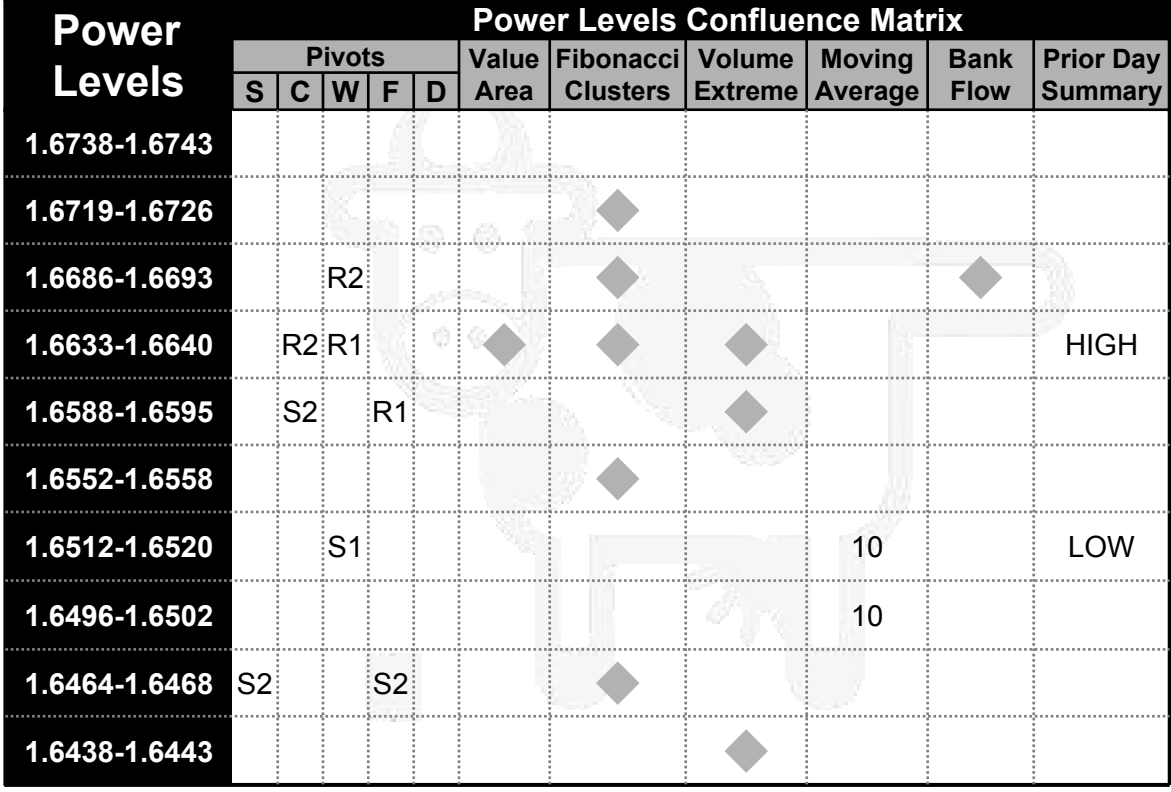
Pivot Points	
Standard (S) 24h	
R3	1.6821
R2	1.6704
R1	1.6658
PP	1.6587
S1	1.6541
S2	1.6470
S3	1.6353

Daily Moving Averages		
Period	EMA	SMA
10	1.6516	1.6498
20	1.6421	1.6408
50	1.6333	1.6288
100	1.6220	1.6372
200	1.6159	1.5668

Prior Day Summary	
Open	1.6579
High	1.6634
Low	1.6517
Close	1.6611
Range	117

Key News (EST)	Key News	
	19:01	BRC Retail Sales Monitor y/y (GBP)
19:01	RICS House Price Balance (GBP)	

Camarilla (C) 24h	
R4	1.6675
R3	1.6643
R2	1.6632
R1	1.6622
S1	1.6600
S2	1.6590
S3	1.6579
S4	1.6547



Woodie (W) 24h	
R3	1.6755
R2	1.6694
R1	1.6638
PP	1.6577
S1	1.6521
S2	1.6460
S3	1.6404

iMap	CCI	MACD	MOM	STOC	RSI
------	-----	------	-----	------	-----

Floor (F) 24hr	
R3	1.6751
R2	1.6704
R1	1.6658
PP	1.6587
S1	1.6541
S2	1.6470
S3	1.6424

DeMark (D) 24h	
R1	1.6681
PP	1.6599
S1	1.6564

Fibonacci Clusters
1.6920-1.6935
1.6775-1.6785
1.6720-1.6730
1.6680-1.6695
1.6633-1.6638
1.6545-1.6550
1.6460-1.6470
1.6250-1.6260

Bank Flow Levels
1.6670-1.6700
1.6220-1.6230

Vol. Virgin POCs	
Oct 13	1.5782

Volume Extremes
1.6750-1.6760
1.6700-1.6710
1.6635-1.6645
1.6595-1.6005
1.6445-1.6455
1.6405-1.6410
1.6365-1.6375
1.6345-1.6350

TPO Value Area		
Daily	VAH	1.6616
	POC	1.6604
	VAL	1.6576
5 Day	VAH	1.6630
	POC	1.6574
	VAL	1.6394
20 Day	VAH	1.6606
	POC	1.6369
	VAL	1.6247



Pivot Points	
Standard (S) 24h	
R3	92.62
R2	91.37
R1	90.62
PP	90.12
S1	89.37
S2	88.87
S3	87.62

Daily Moving Averages		
Period	EMA	SMA
10	90.48	90.59
20	90.57	90.71
50	91.19	90.78
100	92.43	92.78
200	94.26	94.75

Prior Day Summary	
Open	90.74
High	90.86
Low	89.61
Close	89.88
Range	125

Key News (EST)	No Major Scheduled Events	
-----------------------	---------------------------	--

Camarilla (C) 24h	
R4	90.57
R3	90.22
R2	90.11
R1	89.99
S1	89.77
S2	89.65
S3	89.54
S4	89.19

Power Levels	Power Level Confluence Matrix										
	Pivots					Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Bank Flow	Prior Day Summary
	S	C	W	F	D						
91.40-91.42											
91.27-91.31							◆				
90.83-90.86							◆				HIGH
90.73-90.75									20		OPEN
90.55-90.58							◆		10/20		
90.40-90.42											
90.22-90.24							◆				
90.38-90.40											
89.99-90.01		R1			PP	◆			◆		
89.60-89.62											LOW

Woodie (W) 24h	
R3	92.62
R2	91.74
R1	91.37
PP	90.49
S1	90.12
S2	89.24
S3	88.87

iMap	CCI	MACD	MOM	STOC	RSI
-------------	-----	------	-----	------	-----

Floor (F) 24hr	
R3	92.11
R2	91.37
R1	90.62
PP	90.12
S1	89.37
S2	88.87
S3	88.12

Fibonacci Clusters
91.77-91.80
91.31-91.35
90.87-90.90
90.58-90.62
90.18-90.21
89.68-89.70
89.40-89.43
88.94-88.98

Bank Flow Levels
91.00

Vol. Virgin POCs	
Oct 27	92.02

Volume Extremes
93.30-93.35
92.65-92.70
92.10-92.15
91.60-91.65
90.92-90.97
90.45-90.50
90.00-90.05
89.75-89.85

TPO Value Area		
Daily	VAH	90.48
	POC	89.85
	VAL	89.77
5 Day	VAH	90.65
	POC	90.19
	VAL	89.98
20 Day	VAH	91.13
	POC	90.70
	VAL	89.84

Glossary/User Info



Pivotfarm.com

Copyright © 2008-2009

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.