



Pivot Points

Standard (S)

R3	1.4515
R2	1.4410
R1	1.4342
PP	1.4305

S1 1.4237

S2 1.4200

S3 1.4095

Camarilla (C)

R4 1.4333

R3 1.4304

R2 1.4294

R1 1.4285

S1 1.4265

S2 1.4256

S3 1.4246

S4 1.4217

Woodie (W)

R3 1.4465

R2 1.4418

R1 1.4360

PP 1.4313

S1 1.4255

S2 1.4208

S3 1.4150

Floor (F)

R3 1.4477

R2 1.4410

R1 1.4342

PP 1.4305

S1 1.4237

S2 1.4200

S3 1.4132

DeMark (D)

R1 1.4324

PP 1.4295

R2 1.4219

Daily Moving Averages

Period	EMA	SMA
10	1.4480	1.4502
20	1.4628	1.4736
50	1.4722	1.4834
100	1.4601	1.4651
200	1.4354	1.4192

Prior Day Summary

Open	1.4307
High	1.4372
Low	1.4267
Close	1.4275
Range	0.0105

Key News (EST)	02:00	GfK Ger. Consumer Climate (EUR)
	08:30	GDP (USD)
	09:00	Belgium NBB Bus. Climate (EUR)
	10:00	Existing Home Sales (USD)

Power Zones

1.4534-1.4538

1.4501-1.4505

1.4405-1.4410

1.4372

1.4345-1.4349

1.4300-1.4305

1.4280-1.4285

1.4258-1.4262

1.4233-1.4237

1.4190-1.4195

Power Zones Confluence Matrix

Pivots	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Bank Flow	Prior Day Summary
				10		
R2						HIGH
PP R3						OPEN
S1						
				200		

iMap

CCI

MACD

MOM

STOC

RSI

Fibonacci Clusters

1.4585-1.4590

1.4535-1.4545

1.4440-1.4445

1.4395-1.4400

1.4345-1.4350

1.4255-1.4260

1.4190-1.4195

1.4135-1.4140

Bank Flow Levels

Naked VPOCs

Dec 18	1.4386
Dec 16	1.4538
Sep 4	1.4251

Volume Extremes

1.4625-1.4630
1.4590-1.4495
1.4538-1.4543
1.4445-1.4450
1.4335-1.4340
1.4315-1.4320
1.4270-1.4275
1.4220-1.4225

TPO Value Area

Daily	VAH	1.4352
	POC	1.4330
	VAL	1.4304
5 Day	VAH	1.4532
	POC	1.4344
	VAL	1.4258
20 Day	VAH	1.5133
	POC	1.5080
	VAL	1.4699



Pivot Points

Standard (S)

R3	1.6344
R2	1.6210
R1	1.6123
PP	1.6076
S1	1.5989
S2	1.5942
S3	1.5808

Camarilla (C)

R4	1.6109
R3	1.6072
R2	1.6060
R1	1.6047
S1	1.6023
S2	1.6010
S3	1.5998
S4	1.5961

Woodie (W)

R3	1.6325
R2	1.6245
R1	1.6191
PP	1.6111
S1	1.6057
S2	1.5977
S3	1.5923

Floor (F)

R3	1.6298
R2	1.6210
R1	1.6123
PP	1.6076
S1	1.5989
S2	1.5942
S3	1.5855

DeMark (D)

R1	1.6100
PP	1.6065
R2	1.5966

Daily Moving Averages

Period	EMA	SMA
10	1.6207	1.6209
20	1.6311	1.6361
50	1.6381	1.6457
100	1.6320	1.6383
200	1.6234	1.6011

Prior Day Summary

Open	1.6124
High	1.6164
Low	1.6030
Close	1.6035
Range	0.0134

Key News (EST)	04:30	Current Account (GBP)
	04:30	Final GDP (GPB)
	08:30	GDP (USD)
	10:00	Existing Home Sales (USD)

Power Zones

1.6297-1.6302
1.6227-1.6232
1.6192-1.6198
1.6158-1.6164
1.6132-1.6138
1.6090
1.6076-1.6082
1.6025-1.6035
1.5919
1.5875-1.5882

Power Zones Confluence Matrix

Pivots	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Bank Flow	Prior Day Summary
R3				200		
R1						HIGH
PP						LOW/CLOSE

iMap

CCI

MACD

MOM

STOC

RSI

Fibonacci Clusters

1.6545-1.6550
1.6473-1.6480
1.6395-1.6405
1.6270-1.6280
1.6195-1.6205
1.6105-1.6110
1.6035-1.6045
1.5905-1.5910

Bank Flow Levels

Volume Extremes

1.6630-1.6640
1.6555-1.6565
1.6445-1.6455
1.6340-1.6350
1.6250-1.6260
1.6125-1.6135
1.6030-1.6040
1.5950-1.5960

TPO Value Area

Daily	VAH	1.6138
	POC	1.6124
	VAL	1.6074
5 Day	VAH	1.6279
	POC	1.6239
	VAL	1.6099
20 Day	VAH	1.6588
	POC	1.6247
	VAL	1.6194

Naked VPOCs

Dec 18	1.6174
Dec 16	1.6366
Dec 4	1.6541



Pivot Points

Standard (S)

R3	92.84
R2	91.86
R1	91.51
PP	90.88

S1	90.53
S2	89.90
S3	88.92

Camarilla (C)

R4	91.71
R3	91.44
R2	91.35
R1	91.26
S1	91.08
S2	90.99
S3	90.90
S4	90.63

Woodie (W)

R3	91.78
R2	91.50
R1	90.80
PP	90.52
S1	89.82
S2	89.54
S3	88.84

Floor (F)

R3	92.20
R2	91.86
R1	91.51
PP	90.88
S1	90.53
S2	89.90
S3	89.55
DeMark (D)	
R1	91.69
PP	90.96
R2	90.71

Daily Moving Averages

Period	EMA	SMA
10	89.96	89.60
20	89.44	88.68
50	89.66	89.61
100	90.82	90.97
200	92.86	93.80

Prior Day Summary

Open	90.31
High	91.22
Low	90.24
Close	91.17
Range	0.98

Key News (EST)	All Day	Bank Holiday (JPY)
	08:30	GDP (USD)
	10:00	Existing Home Sales (USD)

Power Zones

92.16-92.19
91.89-91.92
91.70-91.73
91.57-91.60
91.45-91.48
91.20-91.23
90.88-90.91
90.60-90.63
90.26-90.29
89.90-89.95

Power Zones Confluence Matrix

Pivots					Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Bank Flow	Prior Day Summary
S	C	W	F	D						
			R3							
	R4			R1						
		R3								
										HIGH
PP				PP						
		S4			◆					
S2					◆			10		

iMap

CCI

MACD

MOM

STOC

RSI

Fibonacci Clusters

92.55-92.60
91.98-92.03
91.32-91.37
90.77-90.82
90.21-90.25
88.67-88.73
88.30-88.34
87.92-87.95

Bank Flow Levels

Naked VPOCs

Dec 14	88.53
Dec 10	88.24
Oct 27	92.04

Volume Extremes

92.08-92.13
91.63-91.68
90.78-90.83
90.47-90.52
89.80-89.85
89.25-89.30
89.05-89.10
88.85-88.90

TPO Value Area

Daily	VAH	90.74
	POC	90.45
	VAL	90.29
5 Day	VAH	90.21
	POC	89.58
	VAL	89.42
20 Day	VAH	90.59
	POC	88.89
	VAL	87.43

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

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, Naked 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.