ES DEC 09 | Dec 3rd

Pivot Points

Standard (S)	
R3	1131.75
R2	1120.50
R1	1114.25
PP	1109.25
S1	1103.00
S2	1098.00
S3	1086.75

Camarilla (C)	
R4	1114.19
R3	1111.09
R2	1110.06
R1	1109.03
S1	1106.97
S2	1105.94
S3	1104.91
S4	1101.81

Woodie (W)	
R3	1125.13
R2	1120.31
R1	1113.88
PP	1109.06
S1	1102.63
S2	1097.81
S3	1091.38

Floor (F)	
R3	1126.75
R2	1120.50
R1	1114.25
PP	1109.25
S1	1103.00
S2	1098.00
S3	1091.75

DeMark (D)	
R1	1111.75
PP	1108.00
S1	1100.50

Daily Moving Averages

Period	EMA	SMA
10	1100.25	1101.00
20	1092.75	1093.00
50	1071.50	1073.00
100	1035.00	1036.00
200	1003.50	939.50

Prior Day Summary

Open	1108.25
High	1115.50
Low	1104.25
Close	1108.00
Range	11.25

Key News (EST)

7:45	ECB Announcement
8:30	Jobless Claims
8:30	Productivity and Costs
10:00	ISM Non-Mfg Index
10:30	EIA Natural Gas Report

Power Zones Confluence Matrix

Power Zones	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
1032.00-1033.50							◆				
1022.50-1024.00							◆				
1115.50-1117.00						◆					HIGH
1111.75-1113.00					R1		◆				
1108.00-1109.50	PP	R1	PP	PP	PP	◆					OPEN/ CLOSE
1102.75-1104.25	S1						◆	◆			LOW
1094.50-1096.00							◆			Nov 30	
1089.50-1091.00							◆				
1085.00-1086.50							◆				

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

1104.50-1106.00
1097.50-1099.00
1087.50-1089.00
1071.50-1073.00
1062.50-1064.00
1054.50-1056.00
1047.00-1048.50
1040.00-1041.50

TPO/Vol. Value Areas

Area		Volume	TPO
Daily	VAH	1110.25	1110.00
	POC	1108.25	1107.50
	VAL	1105.25	1105.50
5 Day	VAH	1115.50	1113.75
	POC	1107.50	1108.25
	VAL	1091.50	1088.75
20 Day	VAH	1111.00	1110.00
	POC	1107.50	1108.00
	VAL	1087.50	1087.00

IB	High	1115.50	Low	1107.25

VWAP	1107.75

Pivotfarm.com

YM DEC 09 | Dec 3rd

PIVOT FARM

Pivot Points

Standard (S)	
R3	10638
R2	10545
R1	10492
PP	10452
S1	10399
S2	10359
S3	10266

Camarilla (C)	
R4	10490
R3	10465
R2	10456
R1	10448
S1	10430
S2	10422
S3	10413
S4	10388

Woodie (W)	
R3	10596
R2	10550
R1	10503
PP	10457
S1	10410
S2	10364
S3	10317

Floor (F)	
R3	10598
R2	10545
R1	10492
PP	10452
S1	10399
S2	10359
S3	10306

DeMark (D)	
R1	10472
PP	10442
S1	10379

Daily Moving Averages

Period	EMA	SMA
10	10366	10382
20	10265	10270
50	9997	9970
100	9623	9599
200	9321	8732

Prior Day Summary

Open	10456
High	10505
Low	10412
Close	10439
Range	93

Key News (EST)

7:45	ECB Announcement
8:30	Jobless Claims
8:30	Productivity and Costs
10:00	ISM Non-Mfg Index
10:30	EIA Natural Gas Report

Power Zones Confluence Matrix

Power Zones	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
10610-10620											
10550-10557			R2								
10500-10505			R1								HIGH
10475-10480											
10442-10452	PP	R1		PP	PP		◆	◆			
10405-10412		S3	S1								LOW
10350-10360	S2			S2							
10280-10290						◆	◆				
10247-10253											

iMap	CCI	MACD	MOM	STOC	RSI

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
10225-10235
10150-10155
10085-10090
10035-10040
10005-10010

TPO/Vol. Value Areas

Area		Volume	TPO
Daily	VAH	10472	10462
	POC	10437	10432
	VAL	10419	10420
5 Day	VAH	10506	10494
	POC	10452	10458
	VAL	10300	10282
20 Day	VAH	10458	10462
	POC	10267	10347
	VAL	10168	10189

IB	High	10505	Low	10445

VWAP	10455

Pivotfarm.com

NQ DEC 09 | Dec 3rd

Pivot Points

Standard (S)	
R3	1835.67
R2	1815.17
R1	1803.33
PP	1794.67
S1	1782.83
S2	1774.17
S3	1753.67

Camarilla (C)	
R4	1802.78
R3	1797.14
R2	1795.26
R1	1793.38
S1	1789.62
S2	1787.74
S3	1785.86
S4	1780.23

Woodie (W)	
R3	1824.00
R2	1815.25
R1	1803.50
PP	1794.75
S1	1783.00
S2	1774.25
S3	1762.50

Floor (F)	
R3	1827.00
R2	1815.17
R1	1803.33
PP	1794.67
S1	1782.83
S2	1774.17
S3	1762.33

DeMark (D)	
R1	1799.00
PP	1792.50
S1	1778.50

Daily Moving Averages

Period	EMA	SMA
10	1780.75	1781.75
20	1770.00	1772.50
50	1735.00	1738.25
100	1669.50	1677.50
200	1590.25	1504.25

Prior Day Summary

Open	1793.25
High	1806.50
Low	1786.00
Close	1791.50
Range	20.50

Key News (EST)

7:45	ECB Announcement
8:30	Jobless Claims
8:30	Productivity and Costs
10:00	ISM Non-Mfg Index
10:30	EIA Natural Gas Report

Power Zones Confluence Matrix

Power Zones	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
1822.50-1824.00			R3				◆				
1812.50-1814.00											
1806.00-1807.50						◆		◆			HIGH
1799.50-1801.00							◆				
1794.00-1795.50	PP	R2	PP	PP			◆	◆			
1785.00-1786.50		S3									LOW
1779.50-1781.00		S4							10		
1774.50-1776.00							◆				
1768.25-1769.75							◆				
1757.00-1758.50						◆		◆			

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 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
Daily	VAH	1797.75	1797.75
	POC	1790.50	1791.75
	VAL	1787.00	1787.75
5 Day	VAH	1806.50	1798.75
	POC	1791.50	1790.25
	VAL	1764.00	1757.25
20 Day	VAH	1802.75	1802.75
	POC	1791.25	1790.25
	VAL	1756.00	1755.25

IB	High	1806.50	Low	1791.50

VWAP	1794.50

Pivotfarm.com

Glossary/User Info

Pivotfarm.com

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