



**Pivot Points**

**Standard (S)**

R3	1154.92
R2	1131.17
R1	1119.58
PP	1107.42
S1	1095.83
S2	1083.67
S3	1059.92

**Camarilla (C)**

R4	1121.06
R3	1114.53
R2	1112.35
R1	1110.18
S1	1105.82
S2	1103.65
S3	1101.47
S4	1094.94

**Woodie (W)**

R3	1148.88
R2	1133.94
R1	1125.13
PP	1110.19
S1	1101.38
S2	1086.44
S3	1077.63

**Floor (F)**

R3	1142.75
R2	1131.17
R1	1119.58
PP	1107.42
S1	1095.83
S2	1083.67
S3	1072.08

**DeMark (D)**

R1	1113.50
PP	1104.38
S1	1089.75

**Daily Moving Averages**

Period	EMA	SMA
10	1101.25	1101.25
20	1094.25	1097.75
50	1074.00	1075.25
100	1037.75	1039.75
200	1005.25	942.75

**Prior Day Summary**

Open	1113.25
High	1119.00
Low	1095.25
Close	1108.00
Range	23.75

<b>Key News (EST)</b>	12:00	Ben Bernanke Speaks
	15:00	Consumer Credit

**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											
1125.00-1126.50			R1								
1118.50-1120.00	R1			R1							HIGH
1114.00-1115.50		R3									
1108.50-1110.00											
1104.00-1105.50					PP						
1095.00-1096.50	S1			S1						Nov 30	LOW
1089.50-1091.00					S1						
1085.00-1086.50			S2								
1077.00-1078.50			S3								

**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**

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
Daily	VAH	1111.25	1108.25	
	POC	1105.25	1102.75	
	VAL	1095.25	1095.75	
5 Day	VAH	1115.25	1114.75	
	POC	1108.25	1108.25	
	VAL	1100.25	1096.75	
20 Day	VAH	1111.00	1110.00	
	POC	1107.50	1108.00	
	VAL	1089.50	1089.50	

**IB**

High	1119.00	Low	1111.50
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**VWAP**

1106.50
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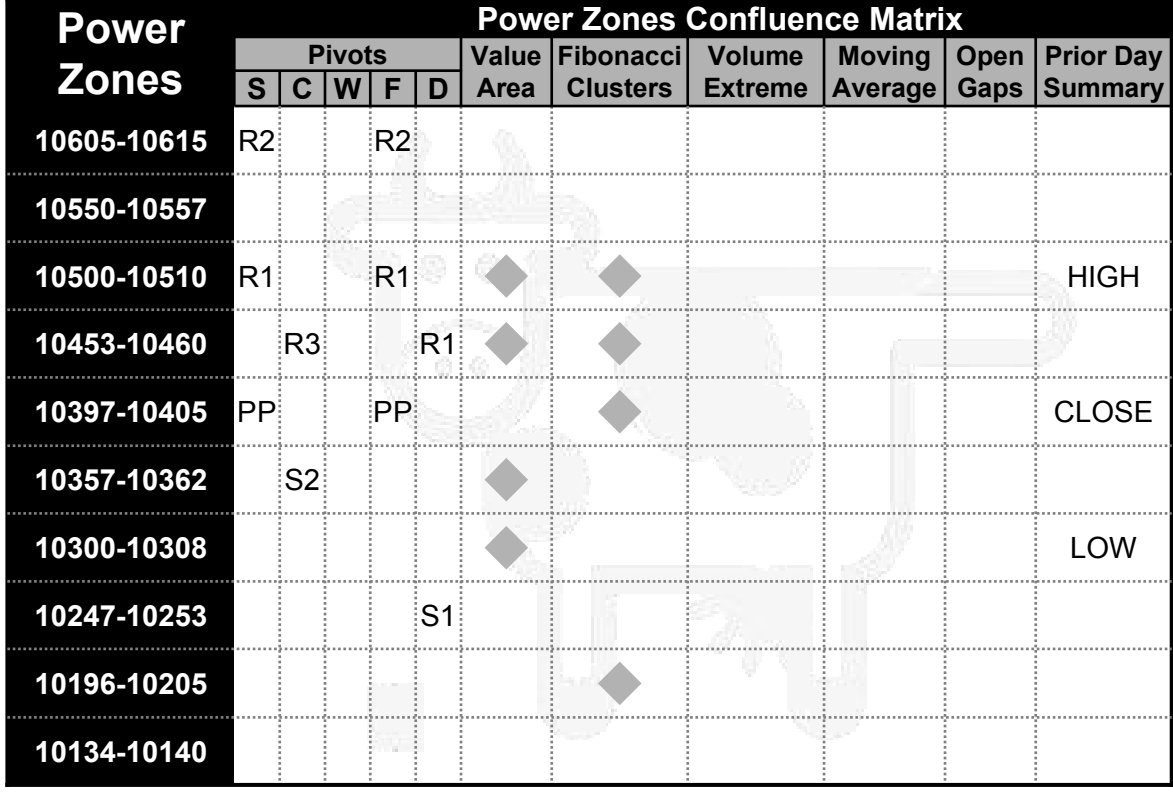
Pivot Points	
Standard (S)	
R3	10821
R2	10612
R1	10506
PP	10403
S1	10297
S2	10194
S3	9985

Daily Moving Averages		
Period	EMA	SMA
10	10370	10385
20	10285	10321
50	10026	9998
100	9653	9640
200	9341	8763

Prior Day Summary	
Open	10471
High	10509
Low	10300
Close	10400
Range	209

Key News (EST)	12:00	
		Ben Bernanke Speaks
15:00		Consumer Credit

Camarilla (C)	
R4	10515
R3	10457
R2	10438
R1	10419
S1	10381
S2	10362
S3	10343
S4	10285



Woodie (W)	
R3	10785
R2	10647
R1	10576
PP	10438
S1	10367
S2	10229
S3	10158

iMap	CCI	MACD	MOM	STOC	RSI
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Floor (F)	
R3	10718
R2	10612
R1	10506
PP	10403
S1	10297
S2	10194
S3	10088

Fib. Clusters	
10775-10785	
10690-10705	
10590-10600	
10510-10520	
10450-10460	
10390-10400	
10270-10280	
10190-10200	

Open Gaps	
Oct 1'08	10831*
Nov 6	9978

Naked VPOCs	
Nov 30	10288
Nov 6	9971

Volume Extremes	
10435-10445	
10375-10380	
10325-10335	
10260-10270	
10110-10120	
10085-10090	
10035-10040	
10005-10010	

TPO/Vol. Value Areas			
	Area	Volume	TPO
Daily	VAH	10508	10414
	POC	10480	10362
	VAL	10356	10308
5 Day	VAH	10495	10494
	POC	10447	10458
	VAL	10355	10348
20 Day	VAH	10473	10466
	POC	10437	10347
	VAL	10222	10228

DeMark (D)	
R1	10455
PP	10377
S1	10246

IB	High	10509	Low	10455
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VWAP	10402
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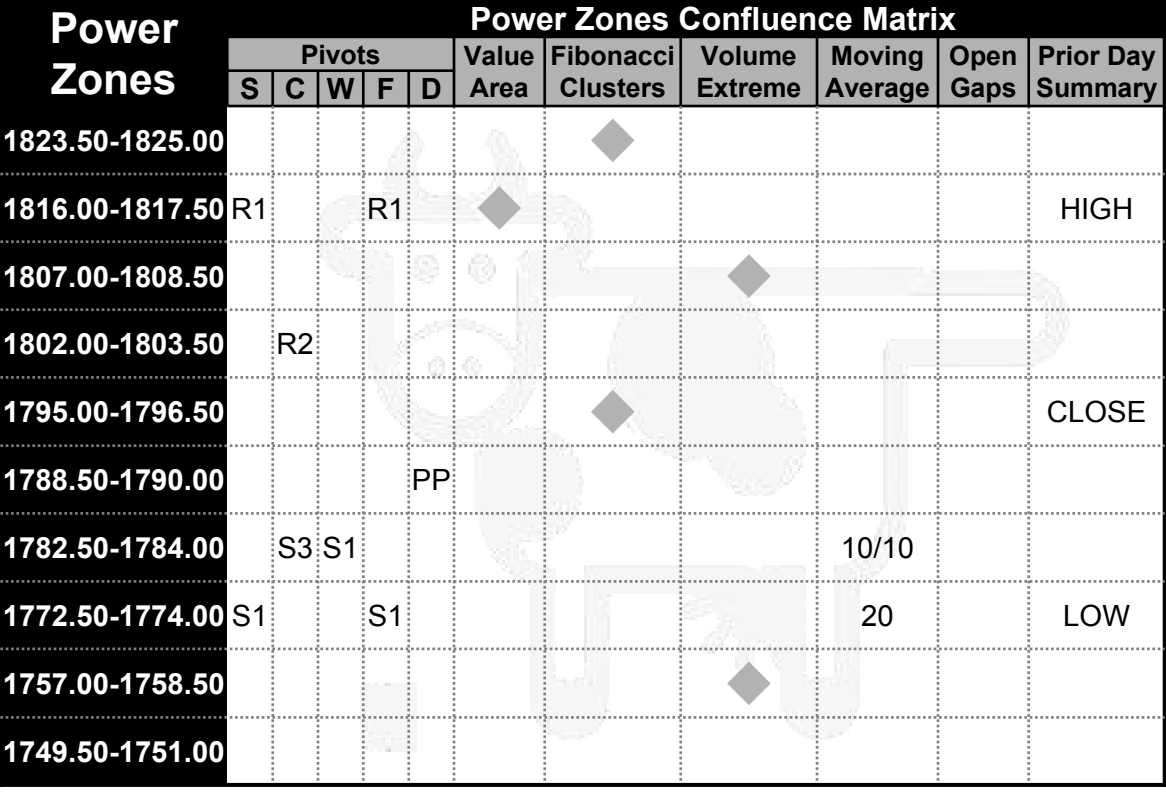
Pivot Points	
Standard (S)	
R3	1881.67
R2	1838.17
R1	1816.58
PP	1794.67
S1	1773.08
S2	1751.17
S3	1707.67

Daily Moving Averages		
Period	EMA	SMA
10	1783.25	1782.00
20	1773.25	1781.00
50	1739.00	1741.25
100	1674.00	1684.00
200	1594.00	1510.25

Prior Day Summary	
Open	1804.25
High	1816.25
Low	1772.75
Close	1795.00
Range	43.50

Key News (EST)	12:00	
		Ben Bernanke Speaks
15:00		Consumer Credit

Camarilla (C)	
R4	1818.93
R3	1806.96
R2	1802.98
R1	1798.99
S1	1791.01
S2	1787.03
S3	1783.04
S4	1771.08



Woodie (W)	
R3	1869.50
R2	1842.88
R1	1826.00
PP	1799.38
S1	1782.50
S2	1755.88
S3	1739.00

Floor (F)	
R3	1859.75
R2	1838.17
R1	1816.58
PP	1794.67
S1	1773.08
S2	1751.17
S3	1729.58

iMap	CCI	MACD	MOM	STOC	RSI
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Fib. Clusters	
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	
1761.00-1762.00	

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	
1791.50-1793.00	
1776.50-1778.00	
1763.00-1764.50	
1756.00-1757.50	
1745.00-1746.00	
1736.00-1737.00	
1719.50-1721.00	

TPO/Vol. Value Areas			
	Area	Volume	TPO
Daily	VAH	1816.00	1801.00
	POC	1811.75	1786.50
	VAL	1784.75	1775.50
5 Day	VAH	1806.50	1805.25
	POC	1792.50	1790.25
	VAL	1780.50	1776.75
20 Day	VAH	1801.75	1801.75
	POC	1792.25	1792.25
	VAL	1763.25	1763.25

IB	High	1816.25	Low	1802.00
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VWAP	1794.25
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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