ES MAR 10 | Dec 10th

Pivot Points

Standard (S)	
R3	1110.83
R2	1099.33
R1	1095.17
PP	1087.83
S1	1083.67
S2	1076.33
S3	1064.83

Camarilla (C)	
R4	1097.33
R3	1094.16
R2	1093.11
R1	1092.05
S1	1089.95
S2	1088.89
S3	1087.84
S4	1084.68

Woodie (W)	
R3	1103.50
R2	1097.75
R1	1092.00
PP	1086.25
S1	1080.50
S2	1074.75
S3	1069.00

Floor (F)	
R3	1103.50
R2	1099.33
R1	1095.17
PP	1087.83
S1	1083.67
S2	1076.33
S3	1072.17

DeMark (D)	
R1	1097.25
PP	1088.88
S1	1085.75

Daily Moving Averages

Period	EMA	SMA
10	1094.25	1095.75
20	1090.50	1095.00
50	1071.75	1073.25
100	1036.50	1040.00
200	1003.50	943.25

Prior Day Summary

Open	1086.25
High	1092.00
Low	1080.50
Close	1091.00
Range	11.50

Key News (EST)

07:00	BOE Announcement
08:30	International Trade
08:30	Jobless Claims
10:30	EIA Natural Gas Report
12:45	Timothy Geithner Speaks
14:00	Treasury Budget

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
1114.00-1115.50							◆				
1109.25-1110.75											
1104.50-1106.00											
1099.50-1101.00											
1095.00-1096.00									10/20		
1092.00-1093.00		R1	R1				◆				HIGH
1085.00-1086.00					S1		◆				
1080.50-1081.50			S1								LOW
1077.00-1078.50											
1068.00-1069.00			S3					◆			

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

1115.50-1117.00
1107.00-1108.00
1099.00-1100.50
1092.00-1093.00
1086.00-1087.50
1080.50-1081.50
1071.00-1072.00
1064.00-1065.50

Open Gaps

Dec 7	1099.00
Oct 1'08	1161.06*
Nov 6	1061.50

Naked VPOCs

Dec 7	1106.75
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		
	POC		
	VAL		
5 Day	VAH		
	POC		
	VAL		
20 Day	VAH		
	POC		
	VAL		

IB	High	1087.75	Low	1080.50

VWAP	1092.00

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Pivot Points

Standard (S)	
R3	10453
R2	10346
R1	10307
PP	10239
S1	10200
S2	10132
S3	10025

Camarilla (C)	
R4	10328
R3	10298
R2	10289
R1	10279
S1	10259
S2	10249
S3	10240
S4	10210

Woodie (W)	
R3	10376
R2	10326
R1	10269
PP	10219
S1	10162
S2	10112
S3	10055

Floor (F)	
R3	10384
R2	10346
R1	10307
PP	10239
S1	10200
S2	10132
S3	10093

DeMark (D)	
R1	10327
PP	10248
S1	10220

Daily Moving Averages

Period	EMA	SMA
10	10289	10310
20	10235	10290
50	9999	9976
100	9631	9629
200	9309	8751

Prior Day Summary

Open	10215
High	10277
Low	10170
Close	10269
Range	107

Key News (EST)

07:00	BOE Announcement
08:30	International Trade
08:30	Jobless Claims
10:30	EIA Natural Gas Report
12:45	Timothy Geithner Speaks
14:00	Treasury Budget

Power Zones Confluence Matrix

Power Zones	Pivots S	C	W	F	D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
10438-10444							◆				
10407-10413											
10368-10374											
10331-10338							◆	◆			
10273-10280		R1									HIGH
10222-10228											
10189-10195											
10165-10170											LOW
10095-10105											
10040-10050								◆			

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

10440-10450
10380-10390
10320-10330
10200-10210
10120-10130
10050-10060
9960-9975
9910-9925

Open Gaps

Oct 1'08	10831*
Nov 6	9917

Naked VPOCs

Dec 7	10404
Nov 6	9971

Volume Extremes

10325-10335
10260-10270
10110-10120
10085-10090
10035-10040
10005-10010
9940-9950
9870-9880

TPO/Vol. Value Areas

Area		Volume	TPO
Daily	VAH		
	POC		
	VAL		
5 Day	VAH		
	POC		
	VAL		
20 Day	VAH		
	POC		
	VAL		

IB	High	10224	Low	10170

VWAP	10220

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NQ MAR 10 | Dec 10th

Pivot Points

Standard (S)	
R3	1846.75
R2	1813.00
R1	1801.75
PP	1779.25
S1	1768.00
S2	1745.50
S3	1711.75

Camarilla (C)	
R4	1809.06
R3	1799.78
R2	1796.69
R1	1793.59
S1	1787.41
S2	1784.31
S3	1781.22
S4	1771.94

Woodie (W)	
R3	1819.13
R2	1804.81
R1	1785.38
PP	1771.06
S1	1751.63
S2	1737.31
S3	1717.88

Floor (F)	
R3	1824.25
R2	1813.00
R1	1801.75
PP	1779.25
S1	1768.00
S2	1745.50
S3	1734.25

DeMark (D)	
R1	1807.38
PP	1782.06
S1	1773.63

Daily Moving Averages

Period	EMA	SMA
10	1780.75	1780.50
20	1773.50	1782.75
50	1741.75	1743.25
100	1678.25	1689.50
200	1597.50	1517.75

Prior Day Summary

Open	1768.50
High	1790.50
Low	1756.75
Close	1790.50
Range	33.75

Key News (EST)

07:00	BOE Announcement
08:30	International Trade
08:30	Jobless Claims
10:30	EIA Natural Gas Report
12:45	Timothy Geithner Speaks
14:00	Treasury Budget

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
1812.50-1814.00	R2			R2							
1804.00-1805.00			R2								
1794.50-1796.00							◆				
1789.00-1790.50											HIGH/ CLOSE
1783.00-1784.00											
1773.50-1775.00					S1				20		
1767.00-1768.50	S1			S1			◆				OPEN
1755.50-1757.00								◆			LOW
1748.50-1750.00							◆				
1739.00-1740.50							◆				

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

1806.00-1807.50
1794.00-1795.50
1787.00-1788.00
1776.00-1777.00
1768.00-1769.00
1759.50-1761.00
1748.50-1750.00
1740.00-1741.00

Open Gaps

Sep 3'08	1833.00*
Nov 6	1727.75

Naked VPOCs

Dec 4	1811.75
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		
	POC		
	VAL		
5 Day	VAH		
	POC		
	VAL		
20 Day	VAH		
	POC		
	VAL		

IB	High	1769.50	Low	1756.75

VWAP	1774.00

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