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Pivot Points

Standard (S)	
R3	1120.08
R2	1113.83
R1	1111.17
PP	1107.58
S1	1104.92
S2	1101.33
S3	1095.08

Camarilla (C)	
R4	1111.94
R3	1110.22
R2	1109.65
R1	1109.07
S1	1107.93
S2	1107.35
S3	1106.78
S4	1105.06

Woodie (W)	
R3	1118.13
R2	1114.19
R1	1111.88
PP	1107.94
S1	1105.63
S2	1101.69
S3	1099.38

Floor (F)	
R3	1116.50
R2	1113.83
R1	1111.17
PP	1107.58
S1	1104.92
S2	1101.33
S3	1098.67

DeMark (D)	
R1	1109.38
PP	1106.69
S1	1103.13

Daily Moving Averages

Period	EMA	SMA
10	1098.50	1099.00
20	1094.00	1097.50
50	1075.50	1077.75
100	1040.50	1044.75
200	1066.25	949.25

Prior Day Summary

Open	1108.75
High	1110.25
Low	1104.00
Close	1108.50
Range	6.25

Key News (EST)

08:30	Producer Price Index
08:30	Empire State Mfg Survey
08:55	Redbook
09:00	Treasury International Capital
09:15	Industrial Production
13:00	Housing Market Index

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
1129.50-1131.00											
1120.00-1121.50	R3						◆				
1114.00-1115.50			R2				◆				
1109.00-1110.50		R2			R1	◆					HIGH
1103.50-1104.50										Dec 13	LOW
1099.50-1100.50							◆				
1094.50-1096.00	S3										
1091.00-1092.00							◆			Dec 9	
1085.00-1086.00							◆				
1080.50-1081.50							◆				

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

1127.00-1128.50
1120.00-1121.50
1115.50-1117.00
1107.00-1108.00
1099.00-1100.50
1092.00-1093.00
1086.00-1087.50
1080.50-1081.50

Open Gaps

Dec 11	1103.25
Dec 9	1091.00
Oct 1'08	1161.06*
Nov 6	1061.50

Naked VPOCs

Dec 11	1101.25
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	1109.25	1109.50
	POC	1108.25	1108.50
	VAL	1106.25	1107.00
5 Day	VAH	1102.00	1103.00
	POC	1092.50	1092.50
	VAL	1068.00	1089.50
20 Day	VAH	1111.00	1110.50
	POC	1107.50	1108.00
	VAL	1093.50	1093.00

IB	High	1109.00	Low	1104.00

VWAP	1107.50

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Pivot Points

Standard (S)	
R3	10525
R2	10480
R1	10459
PP	10435
S1	10414
S2	10390
S3	10345

Camarilla (C)	
R4	10462
R3	10449
R2	10445
R1	10441
S1	10433
S2	10429
S3	10425
S4	10412

Woodie (W)	
R3	10520
R2	10488
R1	10475
PP	10443
S1	10430
S2	10398
S3	10385

Floor (F)	
R3	10502
R2	10480
R1	10459
PP	10435
S1	10414
S2	10390
S3	10369

DeMark (D)	
R1	10447
PP	10430
S1	10402

Daily Moving Averages

Period	EMA	SMA
10	10342	10341
20	10279	10325
50	10045	10033
100	9676	9677
200	9340	8805

Prior Day Summary

Open	10452
High	10457
Low	10412
Close	10437
Range	45

Key News (EST)

08:30	Producer Price Index
08:30	Empire State Mfg Survey
08:55	Redbook
09:00	Treasury International Capital
09:15	Industrial Production
13:00	Housing Market Index

Power Zones — 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
10660-10670											
10615-10625							◆				
10545-10555											
10500-10510				R3		◆	◆				
10450-10460	R1	R3		R1		◆	◆				HIGH/ OPEN
10407-10412		S4									LOW
10392-10397			S2			◆					
10350-10356											
10316-10324							◆	◆	20		
10273-10280									20		

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

10680-10690
10610-10620
10510-10520
10440-10450
10380-10390
10320-10330
10200-10210
10120-10130

Open Gaps

Dec 10	10342
Dec 9	10269
Oct 1'08	10831*
Nov 6	9917

Naked VPOCs

Dec 11	10402
Dec 10	10348
Dec 9	10273
Dec 7	10404

Volume Extremes

10433-10438
10377-10382
10325-10335
10260-10270
10110-10120
10085-10090
10035-10040
10005-10010

TPO/Vol. Value Areas

Area		Volume	TPO
Daily	VAH	10442	10443
	POC	10438	10435
	VAL	10428	10427
5 Day	VAH	10388	10394
	POC	10282	10294
	VAL	10248	10256
20 Day	VAH	10461	10444
	POC	10437	10348
	VAL	10293	10282

IB	High	10457	Low	10412

VWAP	10436

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Pivot Points

Standard (S)	
R3	1836.08
R2	1819.58
R1	1813.67
PP	1803.08
S1	1797.17
S2	1786.58
S3	1770.08

Camarilla (C)	
R4	1816.83
R3	1812.29
R2	1810.78
R1	1809.26
S1	1806.24
S2	1804.73
S3	1803.21
S4	1798.68

Woodie (W)	
R3	1827.50
R2	1818.25
R1	1811.00
PP	1801.75
S1	1794.50
S2	1785.25
S3	1778.00

Floor (F)	
R3	1825.50
R2	1819.58
R1	1813.67
PP	1803.08
S1	1797.17
S2	1786.58
S3	1780.67

DeMark (D)	
R1	1816.63
PP	1804.56
S1	1800.13

Daily Moving Averages

Period	EMA	SMA
10	1789.50	1788.75
20	1780.25	1785.75
50	1748.25	1750.50
100	1685.25	1696.75
200	1603.00	1528.25

Prior Day Summary

Open	1802.75
High	1809.00
Low	1792.50
Close	1807.75
Range	16.50

PIVOT FARM

Key News (EST)

08:30	Producer Price Index
08:30	Empire State Mfg Survey
08:55	Redbook
09:00	Treasury International Capital
09:15	Industrial Production
13:00	Housing Market Index

Power Zonesu — Power Zones Confluence Matrix

Power Zonesu	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Open Gaps	Prior Day Summary
1838.00-1839.50											
1832.50-1834.00											
1822.00-1823.50											
1814.00-1815.00							◆				
1808.00-1809.00						◆					HIGH
1802.00-1803.00	PP			PP							OPEN
1792.50-1794.00			S1				◆	◆			LOW
1785.50-1787.00	S2			S2			◆		20		
1782.00-1783.00											
1776.00-1777.50						◆	◆	◆			

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

1834.50-1836.00
1826.00-1827.50
1815.00-1816.50
1806.00-1807.50
1794.00-1795.50
1787.00-1788.00
1776.00-1777.00
1768.00-1769.00

Open Gaps

Sep 3'08	1833.00*
Nov 6	1727.75

Naked VPOCs

Dec 11	1790.00
Dec 9	1772.50
Dec 4	1811.75
Nov 4	1694.25

Volume Extremes

1806.00-1807.50
1791.50-1793.00
1776.50-1778.00
1768.00-1769.50
1763.00-1764.50
1756.00-1757.50
1745.00-1746.00
1736.00-1737.00

TPO/Vol. Value Areas

Area		Volume	TPO
Daily	VAH	1808.25	1808.50
	POC	1806.75	1805.00
	VAL	1800.25	1800.50
5 Day	VAH	1796.75	1807.00
	POC	1772.25	1802.00
	VAL	1760.25	1776.50
20 Day	VAH	1810.00	1806.75
	POC	1792.50	1790.50
	VAL	1775.50	1772.50

IB	High	10457	Low	10412

VWAP	1802.75

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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

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