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PIVOT FARM

Pivot Points

Standard (S)	
R3	1128.08
R2	1118.08
R1	1112.92
PP	1108.08
S1	1102.92
S2	1098.08
S3	1088.08

Camarilla (C)	
R4	1113.25
R3	1110.50
R2	1109.58
R1	1108.67
S1	1106.83
S2	1105.92
S3	1105.00
S4	1102.25

Woodie (W)	
R3	1118.50
R2	1115.88
R1	1108.50
PP	1105.88
S1	1098.50
S2	1095.88
S3	1088.50

Floor (F)	
R3	1123.25
R2	1118.08
R1	1112.92
PP	1108.08
S1	1102.92
S2	1098.08
S3	1092.92

DeMark (D)	
R1	1115.50
PP	1109.38
R2	1105.50

Daily Moving Averages

Period	EMA	SMA
10	1100.75	1099.50
20	1097.00	1098.75
50	1080.25	1083.00
100	1046.25	1051.25
200	1011.25	960.00

Prior Day Summary

Open	1103.50
High	1113.25
Low	1103.25
Close	1107.75
Range	10.00

Key News (EST)

08:30	GDP
08:30	Corporate Profits
08:55	Redbook
10:00	Existing Home Sales

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
1134.00-1035.00											
1129.00-1130.50											
1120.00-1121.00											
1114.50-1115.50					R1		◆				
1111.00-1112.00						◆					
1107.00-1108.00							◆	◆			CLOSE
1103.00-1103.50											LOW/ OPEN
1098.50-1100.00			S1				◆	◆	10/20		
1096.50											
1092.00-1093.00				S3			◆				

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 18	1097.75
Oct 1'08	1161.06*
Nov 6	1061.75

Naked VPOCs

Dec 18	1097.25
Nov 6	1064.00
Sep 3	997.75

Volume Extremes

1106.50-1108.00
1099.00-1100.00
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	1111.50
	POC	1110.75	1109.50
	VAL	1108.25	1108.50
5 Day	VAH	1111.75	1106.75
	POC	1109.25	1103.75
	VAL	1095.75	1093.75
20 Day	VAH	1111.25	1110.00
	POC	1108.25	1108.50
	VAL	1094.75	1093.50

IB	High	1112.00	Low	1103.25

VWAP	1109.50

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Pivot Points

Standard (S)	
R3	10524
R2	10437
R1	10390
PP	10350
S1	10303
S2	10263
S3	10176

Camarilla (C)	
R4	10390
R3	10366
R2	10358
R1	10350
S1	10334
S2	10326
S3	10318
S4	10294

Woodie (W)	
R3	10444
R2	10421
R1	10357
PP	10334
S1	10270
S2	10247
S3	10183

Floor (F)	
R3	10485
R2	10437
R1	10390
PP	10350
S1	10303
S2	10263
S3	10216

DeMark (D)	
R1	10414
PP	10362
R2	10327

Daily Moving Averages

Period	EMA	SMA
10	10332	10335
20	10299	10334
50	10097	10104
100	9739	9747
200	9389	8903

Prior Day Summary

Open	10313
High	10398
Low	10311
Close	10342
Range	87

Key News (EST)

08:30	GDP
08:30	Corporate Profits
08:55	Redbook
10:00	Existing Home Sales

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
10550-10555											
10497-10504											
10452-10457						◆					
10437	R2			R2		◆		◆			
10394-10400						◆					HIGH
10358-10362		R2				◆					
10330-10335		S1	PP				◆	◆	10/20		
10308-10313											LOW/ OPEN
10277-10282											
10222-10227											

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 18	10271
Oct 1'08	10831*
Nov 6	9917

Naked VPOCs

Dec 18	10246
Dec 16	10437

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	10392	10390
	POC	10378	10368
	VAL	10356	10352
5 Day	VAH	10452	10405
	POC	10428	10295
	VAL	10286	10259
20 Day	VAH	10473	10464
	POC	10435	10402
	VAL	10301	10296

IB	High	10398	Low	10311

VWAP	10251

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Pivot Points

Standard (S)	
R3	1862.67
R2	1843.67
R1	1834.58
PP	1824.67
S1	1815.58
S2	1805.67
S3	1786.67

Camarilla (C)	
R4	1835.95
R3	1830.73
R2	1828.98
R1	1827.24
S1	1823.76
S2	1822.02
S3	1820.28
S4	1815.05

Woodie (W)	
R3	1843.50
R2	1838.63
R1	1824.50
PP	1819.63
S1	1805.50
S2	1800.63
S3	1786.50

Floor (F)	
R3	1852.75
R2	1843.67
R1	1834.58
PP	1824.67
S1	1815.58
S2	1805.67
S3	1796.58

DeMark (D)	
R1	1839.13
PP	1826.94
R2	1820.13

Daily Moving Averages

Period	EMA	SMA
10	1799.75	1796.75
20	1789.50	1789.50
50	1758.25	1760.50
100	1696.50	1707.00
200	1613.25	1546.50

Prior Day Summary

Open	1815.00
High	1833.75
Low	1814.75
Close	1825.50
Range	19.00

Key News (EST)

08:30	GDP
08:30	Corporate Profits
08:55	Redbook
10:00	Existing Home Sales

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
1845.50-1846.50							◆				
1837.00-1838.00							◆				
1832.50-1834.00											HIGH
1827.50-1828.50						◆					
1822.50-1824.00		S1					◆				
1812.50-1814.50											LOW
1807.50-1809.00						◆	◆	◆		Dec 18	
1802.50-1803.50											
1796.00-1797.00				S3		◆			10		
1787.00-1788.00							◆				

iMap					
iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

1846.00-1847.50
1837.00-1838.50
1824.00-1825.00
1815.00-1816.50
1806.00-1807.50
1794.00-1795.50
1787.00-1788.00
1776.00-1777.00

Open Gaps

Dec 18	1807.00
Sep 3'08	1833.00*
Nov 6	1727.75

Naked VPOCs

Dec 18	1800.50
Dec 16	1808.50
Dec 9	1772.50

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	1830.75	1831.00
	POC	1827.00	1828.00
	VAL	1825.25	1825.50
5 Day	VAH	1811.25	1811.75
	POC	1797.25	1796.75
	VAL	1781.25	1786.75
20 Day	VAH	1808.00	1808.25
	POC	1792.50	1789.75
	VAL	1778.00	1775.25

IB	High	1831.25	Low	1814.75

VWAP	1827.00

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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