ES DEC 09 | Nov 30th

Pivot Points

Standard (S)	
R3	1129.50
R2	1109.00
R1	1099.25
PP	1088.50
S1	1078.75
S2	1068.00
S3	1047.50

Camarilla (C)	
R4	1100.78
R3	1095.14
R2	1093.26
R1	1091.38
S1	1087.62
S2	1085.74
S3	1083.86
S4	1078.23

Woodie (W)	
R3	1109.50
R2	1103.88
R1	1089.00
PP	1083.38
S1	1068.50
S2	1062.88
S3	1048.00

Floor (F)	
R3	1118.75
R2	1109.00
R1	1099.25
PP	1088.50
S1	1078.75
S2	1068.00
S3	1058.25

DeMark (D)	
R1	1104.13
PP	1090.94
S1	1083.63

Daily Moving Averages

Period	EMA	SMA
10	1096.50	1100.25
20	1088.75	1083.00
50	1067.50	1070.75
100	1030.75	1029.25
200	1000.25	934.50

Prior Day Summary

Open	1078.75
High	1098.25
Low	1077.75
Close	1089.50
Range	20.50

Key News (EST)

9:45	Chicago PMI
15:00	Farm Prices

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
1114.50-1116.00											
1109.00-1110.50	R2		R3	R2		◆				Nov 25	
1102.50-1104.00			R2				◆	◆			
1097.00-1098.50						◆	◆				HIGH
1093.00-1094.50		R2				◆					
1087.50-1089.00	PP	S1		PP		◆			20		
1082.00-1083.50			PP						20		
1077.00-1078.50		S4					◆				LOW
1066.50-1068.00	S2			S2			◆		50		
1060.50-1062.00											

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

1119.50-1121.00
1111.00-1112.00
1103.00-1104.50
1096.00-1097.00
1090.50-1091.50
1085.50-1086.50
1076.00-1077.00
1068.00-1069.00

Open Gaps

Nov 25	1109.00
Oct 1'08	1161.06*
Nov 6	1066.25

Naked VPOCs

Nov 25	1109.00
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	1096.75	1097.00
	POC	1094.25	1091.00
	VAL	1088.75	1088.50
5 Day	VAH	1110.75	1110.75
	POC	1103.75	1104.75
	VAL	1095.75	1090.25
20 Day	VAH	1112.25	1111.25
	POC	1090.25	1104.75
	VAL	1057.75	1063.25

IB	High	1092.50	Low	1077.75

VWAP	1086.75

Pivotfarm.com

YM DEC 09 | Nov 30th

Pivot Points

Standard (S)	
R3	10612
R2	10450
R1	10371
PP	10288
S1	10209
S2	10126
S3	9964

Camarilla (C)	
R4	10381
R3	10337
R2	10322
R1	10307
S1	10277
S2	10262
S3	10247
S4	10203

Woodie (W)	
R3	10474
R2	10421
R1	10312
PP	10259
S1	10150
S2	10097
S3	9988

Floor (F)	
R3	10529
R2	10450
R1	10371
PP	10288
S1	10209
S2	10126
S3	10047

DeMark (D)	
R1	10411
PP	10308
S1	10249

Daily Moving Averages

Period	EMA	SMA
10	10324	10360
20	10213	10164
50	9944	9930
100	9574	9530
200	9285	8687

Prior Day Summary

Open	10231
High	10367
Low	10205
Close	10292
Range	162

Key News (EST)

9:45	Chicago PMI
15:00	Farm Prices

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
10525-10535				R3							
10475-10480			R3								
10435-10440						◆				Nov 25	
10395-10405							◆				
10365-10375	R1			R1				◆			HIGH
10320-10330		R2						◆	10		
10275-10285		S1				◆	◆				
10247-10253		S3			S1						
10195-10205		S4					◆				LOW
10134-10140								◆			

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

10510-10520
10450-10460
10390-10400
10270-10280
10190-10200
10110-10120
10050-10060
9970-9980

Open Gaps

Nov 25	10442
Oct 1'08	10831*
Nov 6	9978

Naked VPOCs

Nov 25	10442
Nov 6	9971

Volume Extremes

10375-10380
10325-10335
10225-10235
10150-10155
10085-10090
10035-10040
10005-10010
9940-9950

TPO/Vol. Value Areas

Area		Volume	TPO
Daily	VAH	10361	10354
	POC	10320	10304
	VAL	10282	10284
5 Day	VAH	10469	10465
	POC	10437	10437
	VAL	10333	10293
20 Day	VAH	10487	10485
	POC	10237	10237
	VAL	9921	9921

IB	High	10307	Low	10205

VWAP	10279

Pivotfarm.com

NQ DEC 09 | Nov 30th

Pivot Points

Standard (S)	
R3	1836.25
R2	1798.25
R1	1778.75
PP	1760.25
S1	1740.75
S2	1722.25
S3	1684.25

Camarilla (C)	
R4	1780.15
R3	1769.70
R2	1766.22
R1	1762.73
S1	1755.77
S2	1752.28
S3	1748.80
S4	1738.35

Woodie (W)	
R3	1802.50
R2	1791.13
R1	1764.50
PP	1753.13
S1	1726.50
S2	1715.13
S3	1688.50

Floor (F)	
R3	1817.75
R2	1798.25
R1	1778.75
PP	1760.25
S1	1740.75
S2	1722.25
S3	1702.75

DeMark (D)	
R1	1788.50
PP	1765.13
S1	1750.50

Daily Moving Averages

Period	EMA	SMA
10	1777.00	1786.50
20	1765.00	1755.50
50	1728.75	1734.75
100	1662.25	1666.50
200	1584.00	1495.25

Prior Day Summary

Open	1745.50
High	1779.75
Low	1741.75
Close	1759.25
Range	38.00

Key News (EST)

9:45	Chicago PMI
15:00	Farm Prices

PIVOT FARM

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
1799.50-1801.00						◆					
1794.00-1795.50							◆	◆		Nov 25	
1785.00-1786.50									10		
1779.50-1781.00		R4				◆					HIGH
1774.50-1776.00						◆	◆				
1757.50-1759.00							◆	◆			CLOSE
1751.50-1753.00		S2	PP								
1740.50-1743.00	S1			S1			◆				LOW
1730.50-1732.00							◆				

iMap	CCI	MACD	MOM	STOC	RSI

Fib. Clusters

1794.00-1795.50
1787.00-1788.00
1776.00-1777.00
1768.00-1769.00
1759.00-1761.00
1749.00-1750.50
1740.50-1741.00
1732.00-1733.00

Open Gaps

Nov 25	1794.25
Sep 3'08	1833.00*
Nov 6	1729.75

Naked VPOCs

Nov 25	1793.50
Nov 24	1781.75
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	1779.25	1777.75
	POC	1774.00	1766.75
	VAL	1761.00	1760.25
5 Day	VAH	1797.75	1799.25
	POC	1792.25	1792.25
	VAL	1775.75	1762.75
20 Day	VAH	1814.00	1812.75
	POC	1780.50	1776.50
	VAL	1713.75	1722.00

IB	High	1769.25	Low	1741.75

VWAP	1761.25

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