EURUSD | Nov 3rd

Pivot Points

Standard (S) 24h	
R3	1.5090
R2	1.4929
R1	1.4851
PP	1.4768
S1	1.4690
S2	1.4607
S3	1.4446

Camarilla (C) 24h	
R4	1.4863
R3	1.4818
R2	1.4804
R1	1.4789
S1	1.4759
S2	1.4744
S3	1.4730
S4	1.4685

Woodie (W) 24h	
R3	1.4958
R2	1.4901
R1	1.4797
PP	1.4740
S1	1.4636
S2	1.4579
S3	1.4475

Floor (F) 24hr	
R3	1.5006
R2	1.4929
R1	1.4851
PP	1.4768
S1	1.4690
S2	1.4607
S3	1.4529

DeMark (D) 24h	
R1	1.4890
PP	1.4787
S1	1.4729

Daily Moving Averages

Period	EMA	SMA
10	1.4816	1.4855
20	1.4809	1.4853
50	1.4666	1.4663
100	1.4421	1.4393
200	1.4170	1.3840

Prior Day Summary

Open	1.4716
High	1.4845
Low	1.4684
Close	1.4774
Range	161

Key News (EST)

10:00	Factory Orders (USD)
12:00	Buba Pres. Weber Speaks (EUR)

S/R Level Confluences

S/R Levels	Pivots					Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Bank Flow	Prior Day Summary
	S	C	W	F	D						
1.4960-1.4964										◆	
1.4924-1.4928				R2							
1.4882-1.4886								◆	10		
1.4845-1.4852	R1			R1					20		HIGH
1.4815-1.4820		R3					◆	◆	10		
1.4772.1.4776											
1.4740-1.4744		S2					◆				
1.4729		S3			S1	5D VAL					
1.4680-1.4684		S4				20D VAL	◆				LOW
1.4646-1.4650								◆			
1.4586-1.4592											

Fibonacci Clusters

1.4935-1.4940
1.4910-1.4915
1.4820-1.4825
1.4740-1.4750
1.4680-1.4690
1.4600-1.4610
1.4530-1.4535
1.4475-1.4485

Bank Flow Levels

1.4950-1.4960

Vol. Virgin POCs

Oct 27	1.4875
Oct 5	1.4630
Oct 2	1.4538

Volume Extremes

1.4990-1.4995
1.4910-1.4915
1.4885-1.4890
1.4820-1.4830
1.4780-1.4790
1.4755-1.4760
1.4715-1.4725
1.4640-1.4645

TPO Value Area

Daily	VAH	1.4785
	POC	1.4763
	VAL	1.4727
5 Day	VAH	1.4837
	POC	1.4805
	VAL	1.4727
20 Day	VAH	1.4952
	POC	1.4720
	VAL	1.4684

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GBPUSD | Nov 3rd

Pivot Points	
Standard (S) 24h	
R3	1.6702
R2	1.6553
R1	1.6479
PP	1.6404
S1	1.6330
S2	1.6255
S3	1.6106
Camarilla (C) 24h	
R4	1.6488
R3	1.6447
R2	1.6433
R1	1.6420
S1	1.6392
S2	1.6379
S3	1.6365
S4	1.6324
Woodie (W) 24h	
R3	1.6628
R2	1.6552
R1	1.6479
PP	1.6403
S1	1.6330
S2	1.6254
S3	1.6181
Floor (F) 24hr	
R3	1.6626
R2	1.6553
R1	1.6479
PP	1.6404
S1	1.6330
S2	1.6255
S3	1.6181
DeMark (D) 24h	
R1	1.6516
PP	1.6422
S1	1.6367

Daily Moving Averages

Period	EMA	SMA
10	1.6391	1.6439
20	1.6326	1.6269
50	1.6284	1.6261
100	1.6188	1.6363
200	1.6143	1.5622

Prior Day Summary

Open	1.6404
High	1.6477
Low	1.6328
Close	1.6406
Range	150

Key News (EST)

4:30	Construction PMI (GBP)
10:00	Factory Orders (USD)
19:01	Nationwide Consumer Conf. (GBP)

S/R Level Confluences

S/R Levels	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Bank Flow	Prior Day Summary
1.6635-1.6640											
1.6600-1.6607											
1.6565-1.6575											
1.6515-1.6525				R3	R1						
1.6474-1.6484	R1	R4	R1	R1			◆				HIGH
1.6430-1.6436		R2						◆	10		
1.6340-1.6350						D VAL		◆			
1.6328	S1	S4	S1						20		LOW
1.6283-1.6287									50		
1.6245-1.6255	S2		S2	S2			◆	◆			
1.6210-1.6215										◆	

Fibonacci Clusters

1.6910-1.6920
1.6685-1.6695
1.6450-1.6460
1.6250-1.6260
1.6140-1.6150
1.6080-1.6090
1.6000-1.6010
1.5910-1.5920

Bank Flow Levels

1.6220-1.6230

Vol. Virgin POCs

Oct 30	1.6522
Oct 23	1.6638
Oct 13	1.5762

Volume Extremes

1.6750-1.6760
1.6700-1.6710
1.6650-1.6670
1.6435-1.6445
1.6405-1.6410
1.6375-1.6380
1.6345-1.6350
1.6245-1.6255

TPO Value Area

Daily	VAH	1.6404
	POC	1.6386
	VAL	1.6350
5 Day	VAH	1.6454
	POC	1.6370
	VAL	1.6314
20 Day	VAH	1.6683
	POC	1.6369
	VAL	1.5981

USDJPY | Nov 3rd

Pivot Points

Standard (S) 24h	
R3	93.05
R2	91.54
R1	90.88
PP	90.03
S1	89.37
S2	88.52
S3	87.01

Camarilla (C) 24h	
R4	91.05
R3	90.64
R2	90.50
R1	90.36
S1	90.08
S2	89.94
S3	89.80
S4	89.39

Woodie (W) 24h	
R3	91.95
R2	91.32
R1	90.44
PP	89.81
S1	88.93
S2	88.30
S3	87.42

Floor (F) 24hr	
R3	92.20
R2	91.54
R1	90.88
PP	90.03
S1	89.37
S2	88.52
S3	87.86

DeMark (D) 24h	
R1	91.21
PP	90.20
S1	89.70

Daily Moving Averages

Period	EMA	SMA
10	90.74	91.10
20	90.70	90.47
50	91.34	91.04
100	92.61	93.02
200	94.45	94.74

Prior Day Summary

Open	89.68
High	90.69
Low	89.18
Close	90.22
Range	151

Key News (EST)

10:00	Factory Orders (USD)
21:30	BOJ Gov Shirakawa Speaks (JPY)

S/R Levels — S/R Level Confluences

S/R Levels	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Bank Flow	Prior Day Summary
91.70-91.73											
91.57-91.61		R3		R2		5D VAH	◆				
91.23-91.27					R1	5D VAL					
90.80-90.84							◆	◆			
90.65-90.69						20D POC			20		HIGH
90.18-90.22					PP			◆			CLOSE
89.81-89.84		S3	PP					◆			
89.16-89.19						20D VAL	◆				LOW
88.80-80.84								◆			
88.64-88.68											

Fibonacci Clusters

91.50-91.55
91.10-91.15
90.87-90.92
90.08-90.13
89.73-89.77
89.12-89.16
88.54-88.57
87.86-87.90

Bank Flow Levels

91.10

Vol. Virgin POCs

Oct 30	91.01
Oct 27	92.01

Volume Extremes

92.65-92.70
92.13-92.17
91.55-91.60
90.80-90.90
90.10-90.20
89.75-89.85
89.25-89.30
88.80-88.85

TPO Value Area

Daily	VAH	90.36
	POC	90.14
	VAL	89.94
5 Day	VAH	91.56
	POC	91.09
	VAL	90.29
20 Day	VAH	91.44
	POC	90.69
	VAL	89.13

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 Value Area

The 'TPO Value Area' 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, 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.

VAH – Value Area High

POC – Point of Control

VAL – Value Area Low

Volume Virgin POCs

The 'Virgin POCs' is data created from the Volume based POC (Point of Control) of previous trading days; it is related to the 'Volume Density 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.

Bank Flow Levels

The 'Bank Flow Levels' describe data where bank and institutional activity is likely. The data we describe in the Bank flow levels table is gathered from sources within banking circles. We cannot guarantee the accuracy of this data, as such it should be used as a guide/reference area.

Using this Information

The black strip of price based S/R numbers are the key data described in these data sheets, these numbers are not calculated they are based upon analysis of swing lows across multiple time frames.

The sheet is structured around a central 'S/R level Confluences table' encircled by multiple peripheral data tables which feed into the central table. The peripheral tables help traders to add probability to potential price based S/R areas. 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.

S/R Level Confluences Table

The 'S/R Level Confluences' table 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 S/R 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

5/20 Day Value Area

The '5/20 Day Value Area' data is a version of the 'TPO Value Area'. It defines the price points between which 70% of price action has occurred in that time frame.

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.

VPOC

The 'VPOC' data describes the Volume Point of Control for the previous trading day. The VPOC is the price point at which the highest amount of volume was traded that day.

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.