EURUSD | Nov 4th

Pivot Points

Standard (S) 24h	
R3	1.5090
R2	1.4905
R1	1.4814
PP	1.4720
S1	1.4629
S2	1.4535
S3	1.4350

Camarilla (C) 24h	
R4	1.4826
R3	1.4775
R2	1.4758
R1	1.4741
S1	1.4707
S2	1.4690
S3	1.4673
S4	1.4622

Woodie (W) 24h	
R3	1.5048
R2	1.4929
R1	1.4863
PP	1.4744
S1	1.4678
S2	1.4559
S3	1.4493

Floor (F) 24hr	
R3	1.4995
R2	1.4905
R1	1.4814
PP	1.4720
S1	1.4629
S2	1.4535
S3	1.4444

DeMark (D) 24h	
R1	1.4767
PP	1.4696
S1	1.4582

Daily Moving Averages

Period	EMA	SMA
10	1.4786	1.4817
20	1.4794	1.4850
50	1.4665	1.4671
100	1.4426	1.4400
200	1.4175	1.3848

Prior Day Summary

Open	1.4770
High	1.4810
Low	1.4625
Close	1.4724
Range	184

Key News (EST)

8:15	ADP Employment Report (USD)
10:00	ISM Non-Mfg Index (USD)
10:30	EIA Petroleum Status Report (USD)
14:15	FOMC Meeting Ancmt (USD)

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
1.4882-1.4886								◆			
1.4845-1.4852									20		
1.4815-1.4820	R1			R1		5D VAH	◆	◆	10	◆	
1.4772.1.4776		R3									OPEN
1.4740-1.4744		R1	PP				◆				
1.4729-1.4732											
1.4696-1.4700					PP						
1.4630-1.4633	S1			S1		D VAL		◆			
1.4576-1.4580					S1						
1.4563-1.4566											
1.4517-1.4520											

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
1.4820-1.4850

Vol. Virgin POCs

Oct 27	1.4875
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	1.4762
	POC	1.4656
	VAL	1.4628
5 Day	VAH	1.4823
	POC	1.4801
	VAL	1.4713
20 Day	VAH	1.4930
	POC	1.4720
	VAL	1.4680

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GBPUSD | Nov 4th

Pivot Points

Standard (S) 24h	
R3	1.6767
R2	1.6575
R1	1.6505
PP	1.6383
S1	1.6313
S2	1.6191
S3	1.5999

Camarilla (C) 24h	
R4	1.6541
R3	1.6488
R2	1.6470
R1	1.6453
S1	1.6417
S2	1.6400
S3	1.6382
S4	1.6329

Woodie (W) 24h	
R3	1.6692
R2	1.6573
R1	1.6500
PP	1.6381
S1	1.6308
S2	1.6189
S3	1.6116

Floor (F) 24hr	
R3	1.6645
R2	1.6575
R1	1.6505
PP	1.6383
S1	1.6313
S2	1.6191
S3	1.6121

DeMark (D) 24h	
R1	1.6540
PP	1.6401
S1	1.6348

Daily Moving Averages

Period	EMA	SMA
10	1.6404	1.6425
20	1.6339	1.6294
50	1.6291	1.6265
100	1.6193	1.6363
200	1.6147	1.5632

Prior Day Summary

Open	1.6404
High	1.6453
Low	1.6261
Close	1.6435
Range	192

Key News (EST)

4:30	Services PMI (GBP)
8:15	ADP Employment Report (USD)
10:00	ISM Non-Mfg Index (USD)
10:30	EIA Petroleum Status Report (USD)
14:15	FOMC Meeting Ancmt (USD)

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				R3							
1.6600-1.6607											
1.6565-1.6575	R2		R2	R2							
1.6515-1.6525											
1.6474-1.6484											
1.6447-1.6453		R1					◆	◆			HIGH
1.6398-1.6403		S2			PP			◆	10		OPEN
1.6345-1.6355					S1			◆			
1.6286-1.6292									20/50		
1.6245-1.6255							◆	◆			
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	1.6382
	POC	1.6308
	VAL	1.6272
5 Day	VAH	1.6462
	POC	1.6370
	VAL	1.6300
20 Day	VAH	1.6683
	POC	1.6369
	VAL	1.6016

USDJPY | Nov 4th

Pivot Points

Standard (S) 24h	
R3	91.66
R2	90.96
R1	90.64
PP	90.26
S1	89.94
S2	89.56
S3	88.86

Camarilla (C) 24h	
R4	90.72
R3	90.52
R2	90.46
R1	90.39
S1	90.27
S2	90.20
S3	90.14
S4	89.95

Woodie (W) 24h	
R3	91.28
R2	90.93
R1	90.58
PP	90.23
S1	89.88
S2	89.53
S3	89.18

Floor (F) 24hr	
R3	91.27
R2	90.96
R1	90.64
PP	90.26
S1	89.94
S2	89.56
S3	89.24

DeMark (D) 24h	
R1	90.80
PP	90.34
S1	90.10

Daily Moving Averages

Period	EMA	SMA
10	90.63	91.02
20	90.65	90.55
50	91.29	90.96
100	92.56	92.96
200	94.39	94.74

Prior Day Summary

Open	90.23
High	90.57
Low	89.87
Close	90.33
Range	70

Key News (EST)

8:15	ADP Employment Report (USD)
10:00	ISM Non-Mfg Index (USD)
10:30	EIA Petroleum Status Report (USD)
14:15	FOMC Meeting Ancmt (USD)
18:50	Monetary Policy Meeting Mins (JPY)

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						
91.70-91.73											
91.57-91.61							◆		100		
91.23-91.27	PP		R3	R3							
90.80-90.84					R1		◆	◆			
90.65-90.69				R1		20D POC			10/20		
90.57			R1						20		HIGH
90.18-90.22		S2	PP					◆			OPEN
89.84-89.88			S1			5D VAL		◆			LOW
89.16-89.19			S3			20D VAL	◆				
88.80-80.84	S3							◆			
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	91.03
Oct 27	92.04

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	90.37
	POC	90.30
	VAL	90.05
5 Day	VAH	91.05
	POC	90.27
	VAL	89.84
20 Day	VAH	91.45
	POC	90.69
	VAL	89.16

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.