EURUSD | Nov 5th

Pivot Points

Standard (S) 24h	
R3	1.5236
R2	1.5030
R1	1.4946
PP	1.4824
S1	1.4740
S2	1.4618
S3	1.4412

Camarilla (C) 24h	
R4	1.4975
R3	1.4919
R2	1.4900
R1	1.4881
S1	1.4843
S2	1.4824
S3	1.4805
S4	1.4749

Woodie (W) 24h	
R3	1.5030
R2	1.4969
R1	1.4824
PP	1.4763
S1	1.4618
S2	1.4557
S3	1.4412

Floor (F) 24hr	
R3	1.5114
R2	1.5030
R1	1.4946
PP	1.4824
S1	1.4740
S2	1.4618
S3	1.4534

DeMark (D) 24h	
R1	1.4988
PP	1.4845
S1	1.4782

Daily Moving Averages

Period	EMA	SMA
10	1.4823	1.4815
20	1.4813	1.4862
50	1.4678	1.4684
100	1.4437	1.4411
200	1.4183	1.3857

Prior Day Summary

Open	1.4721
High	1.4908
Low	1.4702
Close	1.4862
Range	206

Key News (EST)

5:00	Retail Sales (EUR)
7:45	ECB Announcement (EUR)
8:30	ECB Press Conference (EUR)
8:30	Jobless Claims (USD)
8:30	Productivity Costs (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
1.5043-1.5047											
1.5010-1.5015											
1.4982-1.4985											
1.4942-1.4946	R1			R1			◆			◆	
1.4905-1.4908							◆	◆			HIGH
1.4858-1.4862									20		CLOSE
1.4820-1.4825	PP	S2	R1	PP			◆	◆	10		
1.4772.1.4776											
1.4740-1.4744	S1			S1			◆				
1.4729-1.4732											
1.4697-1.4702						D VAL					LOW

Fibonacci Clusters

1.5070-1.5075
1.4995-1.5005
1.4935-1.4940
1.4910-1.4915
1.4820-1.4825
1.4740-1.4750
1.4680-1.4690
1.4600-1.4610

Bank Flow Levels

1.4950-1.4960

Vol. Virgin POCs

Nov 3	1.4650
Oct 26	1.5030
Oct 2	1.4538

Volume Extremes

1.5028-1.5033
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

TPO Value Area

Daily	VAH	1.4833
	POC	1.4723
	VAL	1.4705
5 Day	VAH	1.4831
	POC	1.4763
	VAL	1.4707
20 Day	VAH	1.4927
	POC	1.4721
	VAL	1.4679

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GBPUSD | Nov 5th

Pivot Points

Standard (S) 24h	
R3	1.6911
R2	1.6714
R1	1.6635
PP	1.6517
S1	1.6438
S2	1.6320
S3	1.6123

Camarilla (C) 24h	
R4	1.6664
R3	1.6610
R2	1.6592
R1	1.6574
S1	1.6538
S2	1.6520
S3	1.6502
S4	1.6448

Woodie (W) 24h	
R3	1.6729
R2	1.6662
R1	1.6532
PP	1.6465
S1	1.6335
S2	1.6268
S3	1.6138

Floor (F) 24hr	
R3	1.6793
R2	1.6714
R1	1.6635
PP	1.6517
S1	1.6438
S2	1.6320
S3	1.6241

DeMark (D) 24h	
R1	1.6675
PP	1.6537
S1	1.6478

Daily Moving Averages

Period	EMA	SMA
10	1.6445	1.6428
20	1.6368	1.6323
50	1.6305	1.6272
100	1.6202	1.6367
200	1.6152	1.5645

Prior Day Summary

Open	1.6433
High	1.6596
Low	1.6399
Close	1.6556
Range	197

Key News (EST)

4:30	Manufacturing Production (GBP)
7:00	BOE Announcement (GBP)
8:30	Jobless Claims (USD)
8:30	Productivity Costs (USD)
N/A	NIESR GDP Estimate (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
1.6720-1.6726			R3								
1.6686-1.6693						20D VAH	◆				
1.6635-1.6640	R1			R1							
1.6596-1.6602		R2									HIGH
1.6543-1.6549											
1.6500-1.6506		S3				D VAL					
1.6438-1.6443	S1			S1				◆	10		
1.6398-1.6403								◆			LOW
1.6345-1.6355								◆			
1.6286-1.6292											
1.6245-1.6255							◆	◆			

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 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	1.6574
	POC	1.6524
	VAL	1.6500
5 Day	VAH	1.6588
	POC	1.6560
	VAL	1.6390
20 Day	VAH	1.6683
	POC	1.6369
	VAL	1.6077

USDJPY | Nov 5th

Pivot Points	
Standard (S) 24h	
R3	93.24
R2	91.97
R1	91.36
PP	90.70
S1	90.09
S2	89.43
S3	88.16
Camarilla (C) 24h	
R4	91.45
R3	91.10
R2	90.98
R1	90.87
S1	90.63
S2	90.52
S3	90.40
S4	90.05
Woodie (W) 24h	
R3	92.23
R2	91.77
R1	90.96
PP	90.50
S1	89.69
S2	89.23
S3	88.42
Floor (F) 24hr	
R3	92.58
R2	91.97
R1	91.36
PP	90.70
S1	90.09
S2	89.43
S3	88.82
DeMark (D) 24h	
R1	91.67
PP	90.85
S1	90.40

Daily Moving Averages

Period	EMA	SMA
10	90.69	91.00
20	90.69	90.68
50	91.28	90.91
100	92.53	92.90
200	94.36	94.74

Prior Day Summary

Open	90.32
High	91.31
Low	90.04
Close	90.75
Range	127

Key News (EST)

8:30	Jobless Claims (USD)
8:30	Productivity Costs (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
92.16-92.19								◆			
91.80-91.83											
91.70-91.73											
91.57-91.61							◆	◆			
91.27-91.31									50		HIGH
90.80-90.84		R1			PP	D POC	◆				
90.55-90.58											
90.18-90.22											
90.04		S4						◆			LOW
89.84-89.88						5D VAL		◆			
89.16-89.19			S2			20D VAL	◆				

Fibonacci Clusters

92.20-92.25
91.92-91.97
91.50-91.55
91.10-91.15
90.87-90.92
90.08-90.13
89.73-89.77
89.12-89.16

Bank Flow Levels

Vol. Virgin POCs

Nov 3	90.21
Oct 29	91.34
Oct 27	92.02

Volume Extremes

93.30-93.35
92.65-92.70
92.10-92.15
91.60-91.65
90.92-90.97
90.45-90.50
90.00-90.05
89.75-89.85

TPO Value Area

Daily	VAH	90.96
	POC	90.83
	VAL	90.64
5 Day	VAH	90.90
	POC	90.27
	VAL	89.91
20 Day	VAH	91.45
	POC	90.69
	VAL	89.19

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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 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.