EURUSD | Nov 12th

PIVOT FARM

Pivot Points

Standard (S) 24h	
R3	1.5188
R2	1.5092
R1	1.5038
PP	1.4996
S1	1.4942
S2	1.4900
S3	1.4804

Camarilla (C) 24h	
R4	1.5038
R3	1.5011
R2	1.5003
R1	1.4994
S1	1.4976
S2	1.4967
S3	1.4959
S4	1.4932

Woodie (W) 24h	
R3	1.5132
R2	1.5091
R1	1.5036
PP	1.4995
S1	1.4940
S2	1.4899
S3	1.4844

Floor (F) 24hr	
R3	1.5145
R2	1.5092
R1	1.5038
PP	1.4996
S1	1.4942
S2	1.4900
S3	1.4846

DeMark (D) 24h	
R1	1.5017
PP	1.4985
S1	1.4921

Daily Moving Averages

Period	EMA	SMA
10	1.4920	1.4877
20	1.4875	1.4892
50	1.4731	1.4754
100	1.4488	1.4462
200	1.4221	1.3910

Prior Day Summary

Open	1.4988
High	1.5049
Low	1.4953
Close	1.4985
Range	96

Key News (EST)

4:00	ECB Monthly Bulletin (EUR)
8:30	Jobless Claims (USD)
11:00	EIA Petroleum Status Report (USD)
14:00	ECB Pres. Trichet Speaks (EUR)
14:00	Treasury Budget (USD)

Power Zones Confluence Matrix

Power Zones	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Bank Flow	Prior Day Summary
1.5128-1.5131			R3								
1.5080-1.5083							◆				
1.5059-1.5062							◆				
1.5045-1.5049											HIGH
1.5014-1.5017					R1						
1.4953											LOW
1.4938-1.4942	S1		S1	S1							
1.4913-1.4917							◆	◆			
1.4882-1.4885								◆			
1.4853							◆	◆			

iMap	CCI	MACD	MOM	STOC	RSI

Fibonacci Clusters

1.5245-1.5250
1.5190-1.5195
1.5140-1.5145
1.5085-1.5090
1.5058-1.5062
1.4983-1.4988
1.4912-1.4920
1.4844-1.4851

Bank Flow Levels

Vol. Virgin POCs

Nov 4	1.4750
Nov 3	1.4643

Volume Extremes

1.5028-1.5033
1.5005-1.5010
1.4960-1.4965
1.4910-1.4915
1.4880-1.4885
1.4850-1.4855
1.4780-1.4790
1.4755-1.4760

TPO Value Area

Daily	VAH	1.5021
	POC	1.4981
	VAL	1.4981
5 Day	VAH	1.5050
	POC	1.4982
	VAL	1.4874
20 Day	VAH	1.5039
	POC	1.4981
	VAL	1.4827

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GBPUSD | Nov 12th

Pivot Points

Standard (S) 24h	
R3	1.7162
R2	1.6898
R1	1.6734
PP	1.6634
S1	1.6470
S2	1.6370
S3	1.6106

Camarilla (C) 24h	
R4	1.6715
R3	1.6643
R2	1.6618
R1	1.6594
S1	1.6546
S2	1.6522
S3	1.6497
S4	1.6425

Woodie (W) 24h	
R3	1.7136
R2	1.6967
R1	1.6872
PP	1.6703
S1	1.6608
S2	1.6439
S3	1.6344

Floor (F) 24hr	
R3	1.7062
R2	1.6898
R1	1.6734
PP	1.6634
S1	1.6470
S2	1.6370
S3	1.6206

DeMark (D) 24h	
R1	1.6684
PP	1.6609
S1	1.6420

Daily Moving Averages

Period	EMA	SMA
10	1.6578	1.6570
20	1.6484	1.6501
50	1.6371	1.6314
100	1.6246	1.6379
200	1.6174	1.5700

Prior Day Summary

Open	1.6740
High	1.6798
Low	1.6534
Close	1.6570
Range	264

Key News (EST)

8:30	Jobless Claims (USD)
11:00	EIA Petroleum Status Report (USD)
14:00	Treasury Budget (USD)

Power Zones Confluence Matrix

Power Zones	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Bank Flow	Prior Day Summary
1.6865-1.6870			R1								
1.6837-1.6844											
1.6788-1.6798							◆				HIGH
1.6705-1.6710			PP					◆			
1.6665-1.6675							◆				
1.6617-1.6625		R2									
1.6530-1.6535						◆					LOW
1.6496-1.6502		S3							20		
1.6438-1.6443			S2					◆			
1.6398-1.6403								◆			

iMap	CCI	MACD	MOM	STOC	RSI

Fibonacci Clusters

1.6920-1.6935
1.6775-1.6785
1.6720-1.6730
1.6680-1.6695
1.6633-1.6638
1.6545-1.6550
1.6460-1.6470
1.6250-1.6260

Bank Flow Levels

Vol. Virgin POCs

Oct 13	1.5782

Volume Extremes

1.6800-1.6810
1.6750-1.6760
1.6700-1.6710
1.6635-1.6645
1.6595-1.6005
1.6445-1.6455
1.6405-1.6410
1.6365-1.6375

TPO Value Area

Daily	VAH	1.6728
	POC	1.6650
	VAL	1.6532
5 Day	VAH	1.6733
	POC	1.6603
	VAL	1.6533
20 Day	VAH	1.6599
	POC	1.6369
	VAL	1.6246

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USDJPY | Nov 12th

Pivot Points

Standard (S) 24h	
R3	91.24
R2	90.48
R1	90.16
PP	89.72
S1	89.40
S2	88.96
S3	88.20

Camarilla (C) 24h	
R4	90.26
R3	90.05
R2	89.98
R1	89.91
S1	89.77
S2	89.70
S3	89.63
S4	89.42

Woodie (W) 24h	
R3	90.96
R2	90.50
R1	90.20
PP	89.74
S1	89.44
S2	88.98
S3	88.68

Floor (F) 24hr	
R3	90.80
R2	90.48
R1	90.16
PP	89.72
S1	89.40
S2	88.96
S3	88.64

DeMark (D) 24h	
R1	90.32
PP	89.80
S1	89.56

Daily Moving Averages

Period	EMA	SMA
10	90.16	90.13
20	90.36	90.69
50	91.03	90.61
100	92.27	92.61
200	94.13	94.75

Prior Day Summary

Open	89.82
High	90.04
Low	89.28
Close	89.84
Range	76

Key News (EST)

8:30	Jobless Claims (USD)
11:00	EIA Petroleum Status Report (USD)
14:00	Treasury Budget (USD)

Power Zones Confluence Matrix

Power Zones	Pivots S	Pivots C	Pivots W	Pivots F	Pivots D	Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Bank Flow	Prior Day Summary
90.40-90.42											
90.22-90.25		R4	R1				◆				
90.17	R1			R1			◆		10		
90.01-90.04		R3						◆			HIGH
89.87-89.90		R1									
89.68-89.72	PP	S2	PP	PP		◆	◆				
89.43-89.46		S4	S1				◆				
89.18											
88.82											
88.64-88.68			S3	S3							

iMap	CCI	MACD	MOM	STOC	RSI

Fibonacci Clusters

90.87-90.90
90.58-90.62
90.18-90.21
89.68-89.70
89.40-89.43
88.94-88.98
88.34-88.38
87.78-87.84

Bank Flow Levels

91.00

Vol. Virgin POCs

Oct 27	92.02

Volume Extremes

91.60-91.65
90.92-90.97
90.45-90.50
90.00-90.05
89.75-89.80
89.25-89.30
89.10-89.15
88.85-88.90

TPO Value Area

Daily	VAH	89.93
	POC	89.84
	VAL	89.79
5 Day	VAH	90.33
	POC	89.84
	VAL	89.65
20 Day	VAH	91.13
	POC	90.70
	VAL	89.71

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

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 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 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

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.