EURUSD | Nov 16th

Pivot Points

Standard (S) 24h	
R3	1.5114
R2	1.5001
R1	1.4952
PP	1.4888
S1	1.4839
S2	1.4775
S3	1.4662

Camarilla (C) 24h	
R4	1.4965
R3	1.4934
R2	1.4924
R1	1.4913
S1	1.4893
S2	1.4882
S3	1.4872
S4	1.4841

Woodie (W) 24h	
R3	1.5015
R2	1.4976
R1	1.4902
PP	1.4863
S1	1.4789
S2	1.4750
S3	1.4676

Floor (F) 24hr	
R3	1.5050
R2	1.5001
R1	1.4952
PP	1.4888
S1	1.4839
S2	1.4775
S3	1.4726

DeMark (D) 24h	
R1	1.4977
PP	1.4900
S1	1.4864

Daily Moving Averages

Period	EMA	SMA
10	1.4903	1.4897
20	1.4872	1.4883
50	1.4740	1.4775
100	1.4502	1.4477
200	1.4234	1.3929

Prior Day Summary

Open	1.4845
High	1.4937
Low	1.4824
Close	1.4903
Range	113

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Key News (EST)

3:50	Buba Pres. Weber Speaks (EUR)
5:00	CPI (EUR)
8:30	Retail Sales (USD)
8:30	Empire State Mfg Survey (USD)
10:00	Business Inventories (USD)
12:00	Ben Bernanke Speaks (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
1.5045-1.5049				R3							
1.5014-1.5017			R3								
1.4981-1.4984						◆	◆				
1.4951-1.4953	R1			R1							
1.4937-1.4942											HIGH
1.4890-1.4894		S1		PP		◆	◆				
1.4853-1.4857								◆			
1.4821-1.4824											LOW
1.4772-1.4776	S2			S2			◆		50		
1.4740-1.4744									50		

iMap	CCI	MACD	MOM	STOC	RSI

Fibonacci Clusters

1.5085-1.5090
1.5058-1.5062
1.4983-1.4988
1.4912-1.4920
1.4844-1.4851
1.4801-1.4805
1.4767-1.4771
1.4692-1.4700

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	1.4894
	POC	1.4870
	VAL	1.4844
5 Day	VAH	1.5034
	POC	1.4982
	VAL	1.4914
20 Day	VAH	1.5038
	POC	1.4870
	VAL	1.4830

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GBPUSD | Nov 16th

Pivot Points

Standard (S) 24h	
R3	1.6921
R2	1.6786
R1	1.6731
PP	1.6651
S1	1.6596
S2	1.6516
S3	1.6381

Camarilla (C) 24h	
R4	1.6636
R3	1.6606
R2	1.6595
R1	1.6585
S1	1.6565
S2	1.6555
S3	1.6544
S4	1.6514

Woodie (W) 24h	
R3	1.6778
R2	1.6742
R1	1.6643
PP	1.6607
S1	1.6508
S2	1.6472
S3	1.6373

Floor (F) 24hr	
R3	1.6841
R2	1.6786
R1	1.6731
PP	1.6651
S1	1.6596
S2	1.6516
S3	1.6461

DeMark (D) 24h	
R1	1.6759
PP	1.6665
S1	1.6624

Daily Moving Averages

Period	EMA	SMA
10	1.6610	1.6620
20	1.6518	1.6529
50	1.6394	1.6326
100	1.6263	1.6382
200	1.6184	1.5719

Prior Day Summary

Open	1.6575
High	1.6706
Low	1.6571
Close	1.6676
Range	134

Key News (EST)

3:15	MPC Member Tucker Speaks (GBP)
8:30	Retail Sales (USD)
8:30	Empire State Mfg Survey (USD)
10:00	Business Inventories (USD)
12:00	Ben Bernanke Speaks (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											
1.6837-1.6844				R3							
1.6788-1.6798	R2			R2							
1.6752-1.6757					R1		◆				
1.6705-1.6710								◆			HIGH
1.6665-1.6675					PP	◆	◆				CLOSE
1.6617-1.6626					S1				10		LOW
1.6570-1.6580						◆		◆			OPEN
1.6514-1.6520	S2	S4		S2					20		
1.6466-1.6476			S2				◆				

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

Nov 12	1.6563
Nov 11	1.6736
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	1.6696
	POC	1.6682
	VAL	1.6654
5 Day	VAH	1.6804
	POC	1.6670
	VAL	1.6594
20 Day	VAH	1.6581
	POC	1.6370
	VAL	1.6247

USDJPY | Nov 16th

Pivot Points

Standard (S) 24h	
R3	91.74
R2	90.79
R1	90.22
PP	89.84
S1	89.27
S2	88.89
S3	87.94

Camarilla (C) 24h	
R4	90.17
R3	89.91
R2	89.82
R1	89.74
S1	89.56
S2	89.48
S3	89.39
S4	89.13

Woodie (W) 24h	
R3	91.78
R2	91.09
R1	90.83
PP	90.14
S1	89.88
S2	89.19
S3	88.93

Floor (F) 24hr	
R3	91.36
R2	90.79
R1	90.22
PP	89.84
S1	89.27
S2	88.89
S3	88.32

DeMark (D) 24h	
R1	90.03
PP	89.75
S1	89.08

Daily Moving Averages

Period	EMA	SMA
10	90.05	90.08
20	90.27	90.61
50	90.94	90.48
100	92.18	92.49
200	94.05	94.73

Prior Day Summary

Open	90.35
High	90.41
Low	89.46
Close	89.65
Range	95

Key News (EST)

8:30	Retail Sales (USD)
8:30	Empire State Mfg Survey (USD)
10:00	Business Inventories (USD)
12:00	Ben Bernanke Speaks (USD)
18:50	Tertiary Industry Activity (JPY)

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
90.73-90.75	R3										
90.57-90.60									20		
90.40-90.42											HIGH
90.24-90.27				R1					20		
90.11-90.14			PP								
90.01-90.04					R1	◆		◆	10		
89.68-89.72		R1				◆	◆				
89.43-89.46		S2					◆				LOW
89.18			S2								
88.64-88.68							◆				

iMap	CCI	MACD	MOM	STOC	RSI

Fibonacci Clusters

90.18-90.21
89.68-89.70
89.40-89.43
88.94-88.98
89.33-89.37
88.67-88.73
88.30-88.34
87.92-87.95

Bank Flow Levels

91.00

Vol. Virgin POCs

Oct 27	92.02
Oct 8	88.36

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	89.83
	POC	89.71
	VAL	89.51
5 Day	VAH	90.04
	POC	89.83
	VAL	89.55
20 Day	VAH	91.06
	POC	90.70
	VAL	89.89

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.