EURUSD | Oct 26th

Pivot Points

Standard (S) 24h	
R3	1.5166
R2	1.5092
R1	1.5049
PP	1.5018
S1	1.4975
S2	1.4944
S3	1.4870

Camarilla (C) 24h	
R4	1.5048
R3	1.5027
R2	1.5021
R1	1.5014
S1	1.5000
S2	1.4993
S3	1.4987
S4	1.4966

Woodie (W) 24h	
R3	1.5137
R2	1.5099
R1	1.5063
PP	1.5025
S1	1.4989
S2	1.4951
S3	1.4915

Floor (F) 24hr	
R3	1.5134
R2	1.5092
R1	1.5049
PP	1.5018
S1	1.4975
S2	1.4944
S3	1.4901

DeMark (D) 24h	
R1	1.5034
PP	1.5010
S1	1.4960

Daily Moving Averages

Period	EMA	SMA
10	1.4951	1.4963
20	1.4857	1.4816
50	1.4644	1.4605
100	1.4380	1.4346
200	1.4133	1.3789

Prior Day Summary

Open	1.5026
High	1.5060
Low	1.4986
Close	1.5007
Range	74

Key News (EST)

3:00	GfK Ger Consumer Climate (EUR)

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
1.5196-1.5201											
1.5173-1.5178											
1.5124-1.5129											
1.5080-1.5085										◆	
1.5058-1.5063			R1							◆	HIGH
1.5020-1.5025	PP	R2	PP								OPEN
1.5011-1.5013		R1			PP	D VAL					
1.4990-1.4995		S2					◆	◆			
1.4962-1.4967		S4			S1				10		
1.4942-1.4946	S2			S2		5D VAL	◆				
1.4906-1.4911						20D VAH	◆				

Fibonacci Clusters

1.5140-1.5145
1.5090-1.5095
1.5055-1.5060
1.4997-1.5003
1.4965-1.4970
1.4935-1.4940
1.4910-1.4915
1.4820-1.4825

Bank Flow Levels

1.5050-1.5100
1.4820-1.4830
1.4750

Vol. Virgin POCs

Oct 21	1.4932
Oct 12	1.4696
Oct 5	1.4630

Volume Extremes

1.4990-1.5000
1.4925-1.4935
1.4890-1.4895
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	1.5042
	POC	1.5030
	VAL	1.5010
5 Day	VAH	1.5037
	POC	1.5007
	VAL	1.4941
20 Day	VAH	1.4904
	POC	1.4720
	VAL	1.4516

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GBPUSD | Oct 26th

Pivot Points

Standard (S) 24h	
R3	1.7214
R2	1.6823
R1	1.6563
PP	1.6432
S1	1.6172
S2	1.6041
S3	1.5650

Camarilla (C) 24h	
R4	1.6519
R3	1.6412
R2	1.6376
R1	1.6340
S1	1.6268
S2	1.6232
S3	1.6196
S4	1.6089

Woodie (W) 24h	
R3	1.7205
R2	1.6948
R1	1.6814
PP	1.6557
S1	1.6423
S2	1.6166
S3	1.6032

Floor (F) 24hr	
R3	1.7082
R2	1.6823
R1	1.6563
PP	1.6432
S1	1.6172
S2	1.6041
S3	1.5781

DeMark (D) 24h	
R1	1.6498
PP	1.6399
S1	1.6107

Daily Moving Averages

Period	EMA	SMA
10	1.6314	1.6314
20	1.6243	1.6125
50	1.6245	1.6266
100	1.6157	1.6361
200	1.6124	1.5547

Prior Day Summary

Open	1.6618
High	1.6691
Low	1.6300
Close	1.6304
Range	391

Key News (EST)

14:35	MPC Member Posen Speaks (GBP)

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
1.6632-1.6636											
1.6575-1.6583						5D VAH					
1.6528-1.6533											
1.6484-1.6490											
1.6415-1.6420		R3	S1			5D POC					
1.6385-1.6395					PP						
1.6325-1.6330								◆			
1.6240-1.6250						20D VAH	◆	◆	20/50		
1.6210-1.6215										◆	
1.6120-1.6125								◆	20/200		
1.6057-1.6062											

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

1.6660-1.6670
1.6220-1.6230

Vol. Virgin POCs

Oct 19	1.6318
Oct 13	1.5762

Volume Extremes

1.6650-1.6670
1.6430-1.6440
1.6330-1.6340
1.6300-1.6305
1.6245-1.6250
1.6140-1.6150
1.6010-1.6015
1.5945-1.5955

TPO Value Area

Daily	VAH	1.6445
	POC	1.6307
	VAL	1.6301
5 Day	VAH	1.6567
	POC	1.6407
	VAL	1.6253
20 Day	VAH	1.6245
	POC	1.5954
	VAL	1.5714

USDJPY | Oct 26th

Pivot Points

Standard (S) 24h	
R3	93.49
R2	92.65
R1	92.34
PP	91.81
S1	91.50
S2	90.97
S3	90.13

Camarilla (C) 24h	
R4	92.50
R3	92.27
R2	92.19
R1	92.12
S1	91.96
S2	91.89
S3	91.81
S4	91.58

Woodie (W) 24h	
R3	92.57
R2	92.34
R1	91.73
PP	91.50
S1	90.89
S2	90.66
S3	90.05

Floor (F) 24hr	
R3	92.95
R2	92.65
R1	92.34
PP	91.81
S1	91.50
S2	90.97
S3	90.66

DeMark (D) 24h	
R1	92.50
PP	91.88
S1	91.66

Daily Moving Averages

Period	EMA	SMA
10	90.94	90.78
20	90.68	90.09
50	91.48	91.46
100	92.83	93.42
200	94.67	94.69

Prior Day Summary

Open	91.31
High	92.11
Low	91.27
Close	92.04
Range	84

Key News (EST)

No Major Scheduled Events

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
92.47-92.52					R1						
92.34-92.38	R1		R2	R2				◆			
92.14-92.18		R2					◆				
91.91-91.94		S1									
91.80-91.85	PP	S3		PP	PP			◆			
91.69-91.72			R1		S1						
91.55-91.60		S4					◆				
91.27-91.31						5D VAH					LOW/ OPEN
91.08-91.13	S3		S3				◆	◆			
90.76-90.81									10	◆	
90.58-90.63						5D VAL					

Fibonacci Clusters

92.95-93.00
92.60-92.65
92.15-92.20
91.50-91.55
91.10-91.15
90.87-90.92
90.08-90.13

Bank Flow Levels

90.70-90.80
90.00

Vol. Virgin POCs

Oct 22	90.96
Oct 20	90.24
Oct 14	89.14

Volume Extremes

92.30-92.35
91.55-91.60
90.80-90.90
90.10-90.20
89.75-89.85
89.25-89.30
88.55-88.60

TPO Value Area

Daily	VAH	91.45
	POC	91.32
	VAL	91.23
5 Day	VAH	91.29
	POC	90.70
	VAL	90.56
20 Day	VAH	90.64
	POC	89.79
	VAL	88.62

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Glossary/User Info

Pivotfarm.com

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.