EURUSD | Oct 27th

Pivot Points

Standard (S) 24h	
R3	1.5364
R2	1.5146
R1	1.5010
PP	1.4928
S1	1.4792
S2	1.4710
S3	1.4492

Camarilla (C) 24h	
R4	1.4995
R3	1.4935
R2	1.4915
R1	1.4895
S1	1.4855
S2	1.4835
S3	1.4815
S4	1.4755

Woodie (W) 24h	
R3	1.5321
R2	1.5192
R1	1.5103
PP	1.4974
S1	1.4885
S2	1.4756
S3	1.4667

Floor (F) 24hr	
R3	1.5281
R2	1.5146
R1	1.5010
PP	1.4928
S1	1.4792
S2	1.4710
S3	1.4574

DeMark (D) 24h	
R1	1.4969
PP	1.4907
S1	1.4751

Daily Moving Averages

Period	EMA	SMA
10	1.4912	1.4948
20	1.4844	1.4822
50	1.4647	1.4616
100	1.4387	1.4353
200	1.4139	1.3798

Prior Day Summary

Open	1.4994
High	1.5063
Low	1.4845
Close	1.4875
Range	217

Key News (EST)

5:00	M3 Money Supply y/y (EUR)
9:00	S&P Case-Shiller HPI (USD)
10:00	Consumer Confidence (USD)
10:00	State Street Investor Conf (USD)
16:00	Timothy Geithner Speaks (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
1.5058-1.5063						D VAH	◆			◆	
1.5043-1.5047						5D VAH					
1.5010-1.5015	R1			R1							
1.4982-1.4985											
1.4962-1.4967					R1	D VAL	◆				HIGH
1.4942-1.4946									10		
1.4910-1.4915		R2			PP	20D VAH	◆		10		
1.4879-1.4884			S1								
1.4843-1.4846									20		LOW
1.4825-1.4827							◆	◆		◆	
1.4798-1.4803											

Fibonacci Clusters

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
1.4740-1.4750

Bank Flow Levels

1.5050-1.5100
1.4820-1.4830
1.4750

Vol. Virgin POCs

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	1.5062
	POC	1.5030
	VAL	1.4964
5 Day	VAH	1.5044
	POC	1.5030
	VAL	1.4956
20 Day	VAH	1.4916
	POC	1.4630
	VAL	1.4516

GBPUSD | Oct 27th

Pivot Points

Standard (S) 24h	
R3	1.6614
R2	1.6470
R1	1.6403
PP	1.6326
S1	1.6259
S2	1.6182
S3	1.6038

Camarilla (C) 24h	
R4	1.6414
R3	1.6375
R2	1.6361
R1	1.6348
S1	1.6322
S2	1.6309
S3	1.6295
S4	1.6256

Woodie (W) 24h	
R3	1.6506
R2	1.6450
R1	1.6362
PP	1.6306
S1	1.6218
S2	1.6162
S3	1.6074

Floor (F) 24hr	
R3	1.6538
R2	1.6470
R1	1.6403
PP	1.6326
S1	1.6259
S2	1.6182
S3	1.6115

DeMark (D) 24h	
R1	1.6437
PP	1.6343
S1	1.6293

Daily Moving Averages

Period	EMA	SMA
10	1.6320	1.6357
20	1.6253	1.6145
50	1.6249	1.6262
100	1.6161	1.6362
200	1.6126	1.5559

Prior Day Summary

Open	1.6290
High	1.6394
Low	1.6250
Close	1.6335
Range	144

Key News (EST)

7:00	CBI Realised Sales (GBP)
9:00	S&P Case-Shiller HPI (USD)
10:00	Consumer Confidence (USD)
10:00	State Street Investor Conf (USD)
16:00	Timothy Geithner Speaks (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
1.6632-1.6636											
1.6575-1.6583											
1.6484-1.6490											
1.6415-1.6420								◆			
1.6385-1.6395								◆			HIGH
1.6240-1.6250							◆	◆	20/50		LOW
1.6210-1.6215			S1							◆	
1.6120-1.6125				S3				◆	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

1.6220-1.6230

Vol. Virgin POCs

Oct 23	1.6638
Oct 13	1.5762

Volume Extremes

1.6650-1.6670
1.6435-1.6445
1.6405-1.6410
1.6375-1.6380
1.6345-1.6350
1.6300-1.6305
1.6245-1.6250
1.6130-1.6140

TPO Value Area

Daily	VAH	1.6347
	POC	1.6323
	VAL	1.6285
5 Day	VAH	1.6665
	POC	1.6607
	VAL	1.6365
20 Day	VAH	1.6288
	POC	1.5954
	VAL	1.5706

USDJPY | Oct 27th

Pivot Points

Standard (S) 24h	
R3	93.42
R2	92.71
R1	92.44
PP	92.00
S1	91.73
S2	91.29
S3	90.58

Camarilla (C) 24h	
R4	92.56
R3	92.37
R2	92.30
R1	92.24
S1	92.10
S2	92.04
S3	91.97
S4	91.78

Woodie (W) 24h	
R3	93.20
R2	92.73
R1	92.49
PP	92.02
S1	91.78
S2	91.31
S3	91.07

Floor (F) 24hr	
R3	92.98
R2	92.71
R1	92.44
PP	92.00
S1	91.73
S2	91.29
S3	91.02

DeMark (D) 24h	
R1	92.58
PP	92.07
S1	91.87

Daily Moving Averages

Period	EMA	SMA
10	91.21	91.07
20	90.85	90.21
50	91.52	91.41
100	92.83	93.37
200	94.65	94.70

Prior Day Summary

Open	92.13
High	92.27
Low	91.56
Close	92.17
Range	71

Key News (EST)

9:00	S&P Case-Shiller HPI (USD)
10:00	Consumer Confidence (USD)
10:00	State Street Investor Conf (USD)
16:00	Timothy Geithner Speaks (USD)
19:50	Retail Sales y/y (JPY)

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
92.81-92.84									100		
92.66-92.70	R2			R2			◆	◆			
92.47-92.52			R1								
92.27-92.32		R2									HIGH
92.14-92.18							◆	◆			CLOSE/ OPEN
91.80-91.83		S4	S1								
91.69-91.72	S1			S1		D VAL					
91.55-91.60						5D VAH	◆	◆			LOW
91.08-91.13			S3				◆		10		

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

93.30-93.35
93.00-93.05
92.65-92.70
92.13-92.17
91.55-91.60
90.80-90.90
90.10-90.20
89.75-89.85

TPO Value Area

Daily	VAH	91.96
	POC	91.91
	VAL	91.70
5 Day	VAH	91.59
	POC	90.95
	VAL	90.59
20 Day	VAH	90.69
	POC	89.79
	VAL	88.56

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.