EURUSD | Oct 28th

Pivot Points

Standard (S) 24h	
R3	1.5147
R2	1.4990
R1	1.4897
PP	1.4833
S1	1.4740
S2	1.4676
S3	1.4519

Camarilla (C) 24h	
R4	1.4889
R3	1.4846
R2	1.4832
R1	1.4817
S1	1.4789
S2	1.4774
S3	1.4760
S4	1.4717

Woodie (W) 24h	
R3	1.5108
R2	1.5017
R1	1.4951
PP	1.4860
S1	1.4794
S2	1.4703
S3	1.4637

Floor (F) 24hr	
R3	1.5084
R2	1.4990
R1	1.4897
PP	1.4833
S1	1.4740
S2	1.4676
S3	1.4583

DeMark (D) 24h	
R1	1.4865
PP	1.4818
S1	1.4708

Daily Moving Averages

Period	EMA	SMA
10	1.4884	1.4930
20	1.4835	1.4827
50	1.4651	1.4627
100	1.4394	1.4361
200	1.4145	1.3807

Prior Day Summary

Open	1.4872
High	1.4927
Low	1.4770
Close	1.4803
Range	157

Key News (EST)

N/A	German Prelim CPI m/m (EUR)
8:30	Durable Goods Orders (USD)
10:00	New Home Sales (USD)
10:30	EIA Petroleum Status Report (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
1.4942-1.4946											
1.4923-1.4927						20D POC	◆		10		HIGH
1.4879-1.4884									10		
1.4843-1.4846		R3									
1.4823-1.4827						D VAL	◆	◆	20		
1.4798-1.4803											CLOSE
1.4760-1.4765		S3						◆			
1.4740-1.4743	S1			S1							
1.4710.1.4714		S3			S1			◆			
1.4672-1.4675	S2			S2							

Fibonacci Clusters

1.4997-1.5003
1.4965-1.4970
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

1.5050-1.5100
1.4750

Vol. Virgin POCs

Oct 26	1.5028
Oct 12	1.4696
Oct 5	1.4630

Volume Extremes

1.4890-1.4895
1.4820-1.4830
1.4780-1.4790
1.4755-1.4760
1.4715-1.4725
1.4640-1.4645
1.4620-1.4625
1.4555-1.4560

TPO Value Area

Daily	VAH	1.4927
	POC	1.4867
	VAL	1.4823
5 Day	VAH	1.5046
	POC	1.5030
	VAL	1.4922
20 Day	VAH	1.5046
	POC	1.4926
	VAL	1.4692

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GBPUSD | Oct 28th

Pivot Points

Standard (S) 24h	
R3	1.6671
R2	1.6517
R1	1.6442
PP	1.6363
S1	1.6288
S2	1.6209
S3	1.6055

Camarilla (C) 24h	
R4	1.6452
R3	1.6409
R2	1.6395
R1	1.6381
S1	1.6353
S2	1.6339
S3	1.6325
S4	1.6282

Woodie (W) 24h	
R3	1.6555
R2	1.6497
R1	1.6401
PP	1.6343
S1	1.6247
S2	1.6189
S3	1.6093

Floor (F) 24hr	
R3	1.6592
R2	1.6517
R1	1.6442
PP	1.6363
S1	1.6288
S2	1.6209
S3	1.6134

DeMark (D) 24h	
R1	1.6480
PP	1.6382
S1	1.6326

Daily Moving Averages

Period	EMA	SMA
10	1.6333	1.6399
20	1.6266	1.6166
50	1.6255	1.6260
100	1.6165	1.6362
200	1.6130	1.5572

Prior Day Summary

Open	1.6324
High	1.6438
Low	1.6284
Close	1.6367
Range	154

Key News (EST)

8:30	Durable Goods Orders (USD)
10:00	New Home Sales (USD)
10:30	EIA Petroleum Status Report (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
1.6484-1.6490					R1						
1.6435-1.6440		S2						◆			HIGH
1.6395-1.6404								◆	10		
1.6303-1.6310											
1.6283-1.6287	S1	S4		S1							LOW
1.6245-1.6255			S1			5D VAL	◆	◆	50/50		
1.6210-1.6215	S2			S2							
1.6120-1.6125								◆	200		
1.6057-1.6062	S3										

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	1.6389
	POC	1.6375
	VAL	1.6327
5 Day	VAH	1.6563
	POC	1.6323
	VAL	1.6257
20 Day	VAH	1.6318
	POC	1.5954
	VAL	1.5706

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USDJPY | Oct 28th

Pivot Points

Standard (S) 24h	
R3	93.18
R2	92.56
R1	92.17
PP	91.94
S1	91.55
S2	91.32
S3	90.70

Camarilla (C) 24h	
R4	92.13
R3	91.96
R2	91.90
R1	91.85
S1	91.73
S2	91.68
S3	91.62
S4	91.45

Woodie (W) 24h	
R3	93.10
R2	92.71
R1	92.48
PP	92.09
S1	91.86
S2	91.47
S3	91.24

Floor (F) 24hr	
R3	92.94
R2	92.56
R1	92.17
PP	91.94
S1	91.55
S2	91.32
S3	90.93

DeMark (D) 24h	
R1	92.06
PP	91.88
S1	91.44

Daily Moving Averages

Period	EMA	SMA
10	91.22	91.24
20	90.88	90.29
50	91.51	91.36
100	92.79	93.30
200	94.62	94.71

Prior Day Summary

Open	92.17
High	92.32
Low	91.70
Close	91.79
Range	62

Key News (EST)

8:30	Durable Goods Orders (USD)
10:00	New Home Sales (USD)
10:30	EIA Petroleum Status Report (USD)
19:50	Prelim Industrial Production (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
92.27-92.32											HIGH
92.14-92.18	R1	R4		R1		5D VAH	◆	◆			OPEN
91.80-91.83		R1	S1			D VAH					CLOSE
91.69-91.72		S1				D POC					LOW
91.55-91.60	S1	S3		S1			◆	◆			
91.47-91.49		S4	S2		S1						
91.23-91.27			S3						10/10		
91.08-91.13							◆				
90.75-90.78								◆		◆	

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	91.80
	POC	91.72
	VAL	91.50
5 Day	VAH	92.16
	POC	91.88
	VAL	91.31
20 Day	VAH	90.42
	POC	89.71
	VAL	88.49

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.