



Pivot Points	
<b>Standard (S) 24h</b>	
R3	1.5138
R2	1.4963
R1	1.4893
PP	1.4788
S1	1.4718
S2	1.4613
S3	1.4438

Daily Moving Averages		
Period	EMA	SMA
10	1.4852	1.4900
20	1.4825	1.4849
50	1.4660	1.4646
100	1.4409	1.4375
200	1.4157	1.3825

Prior Day Summary	
Open	1.4707
High	1.4859
Low	1.4684
Close	1.4822
Range	175

Key News (EST)	Time	Event
	3:00	German Retail Sales (EUR)
	6:00	CPI Flash Estimate (EUR)
	6:00	Employment Rate (EUR)
	8:30	Personal Income and Outlays (USD)
	8:30	Employment Cost Index (USD)
	9:45	Chicago PMI (USD)
9:55	Consumer Sentiment (USD)	

Camarilla (C) 24h	
R4	1.4918
R3	1.4870
R2	1.4854
R1	1.4838
S1	1.4806
S2	1.4790
S3	1.4774
S4	1.4726

S/R Levels	S/R Level Confluences										
	Pivots					Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Bank Flow	Prior Day Summary
	S	C	W	F	D						
1.4960-1.4964	R2			R2							
1.4924-1.4928				R1							
1.4882-1.4886											
1.4857-1.4861											HIGH
1.4820-1.4824									20		CLOSE
1.4758-1.4763											
1.4716-1.4720	S1			S1		20D POC					
1.4680-1.4684						20D VAL					LOW
1.4646-1.4650									50		
1.4586-1.4592											

Woodie (W) 24h	
R3	1.4970
R2	1.4914
R1	1.4795
PP	1.4739
S1	1.4620
S2	1.4564
S3	1.4445

Fibonacci Clusters	
1.5040-1.5045	
1.4985-1.4990	
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	

Volume Extremes	
1.4990-1.4995	
1.4910-1.4915	
1.4885-1.4890	
1.4820-1.4830	
1.4780-1.4790	
1.4755-1.4760	
1.4715-1.4725	
1.4640-1.4645	

Vol. Virgin POCs	
Oct 27	1.4875
Oct 5	1.4630
Oct 2	1.4538

TPO Value Area		
Daily	VAH	1.4793
	POC	1.4723
	VAL	1.4689
5 Day	VAH	1.5062
	POC	1.5030
	VAL	1.4798
20 Day	VAH	1.5000
	POC	1.4720
	VAL	1.4682



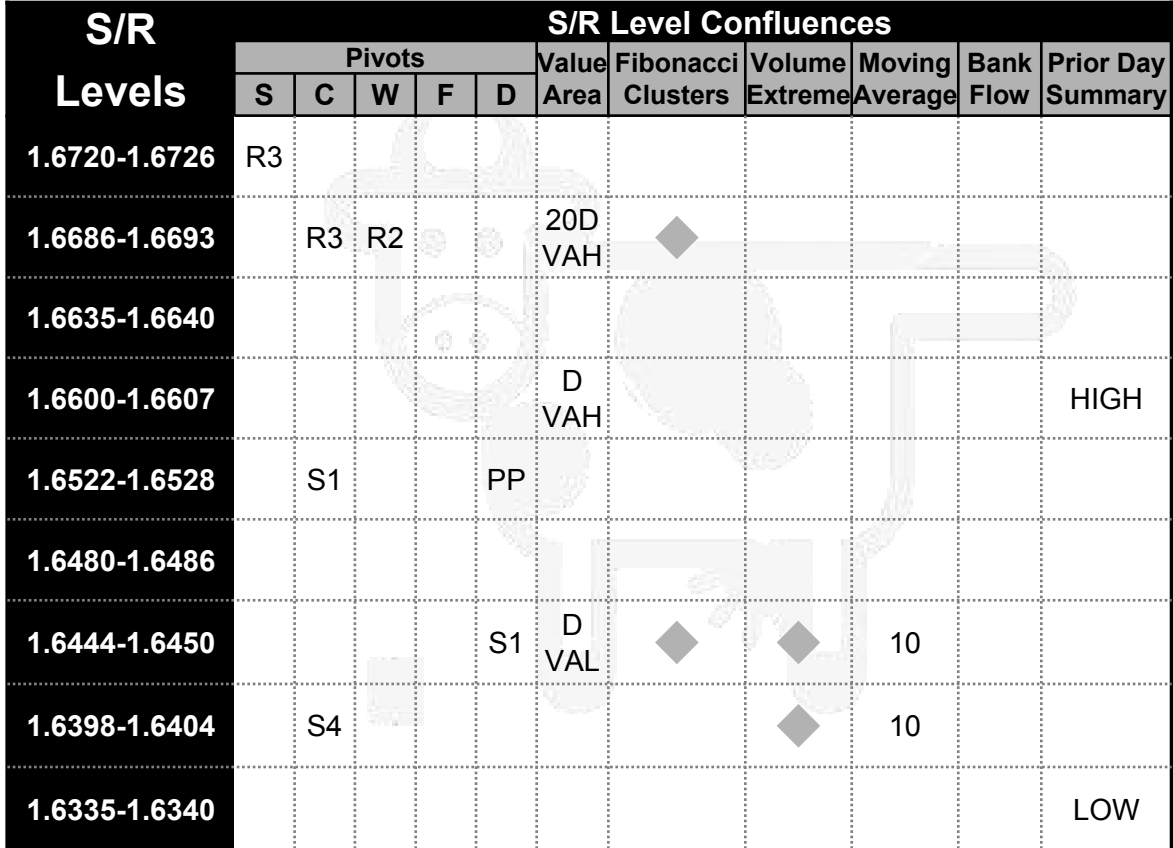
Pivot Points	
<b>Standard (S) 24h</b>	
R3	1.7028
R2	1.6762
R1	1.6654
PP	1.6496
S1	1.6388
S2	1.6230
S3	1.5964

Daily Moving Averages		
Period	EMA	SMA
10	1.6409	1.6451
20	1.6321	1.6228
50	1.6279	1.6262
100	1.6181	1.6363
200	1.6138	1.5598

Prior Day Summary	
Open	1.6375
High	1.6603
Low	1.6337
Close	1.6547
Range	265

Key News (EST)	Time	Event
	3:00	Nationwide HPI (GBP)
	8:30	Personal Income and Outlays (USD)
	8:30	Employment Cost Index (USD)
	9:45	Chicago PMI (USD)
9:55	Consumer Sentiment (USD)	

Camarilla (C) 24h	
R4	1.6693
R3	1.6620
R2	1.6596
R1	1.6571
S1	1.6523
S2	1.6498
S3	1.6474
S4	1.6401



Woodie (W) 24h	
R3	1.6774
R2	1.6689
R1	1.6508
PP	1.6423
S1	1.6242
S2	1.6157
S3	1.5976

Floor (F) 24hr	
R3	1.6869
R2	1.6762
R1	1.6654
PP	1.6496
S1	1.6388
S2	1.6230
S3	1.6122
DeMark (D) 24h	
R1	1.6708
PP	1.6523
S1	1.6442

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
1.6810-1.6820
1.6750-1.6760
1.6700-1.6710
1.6650-1.6670
1.6435-1.6445
1.6405-1.6410
1.6375-1.6380
1.6345-1.6350

TPO Value Area		
Daily	VAH	1.6603
	POC	1.6563
	VAL	1.6443
5 Day	VAH	1.6427
	POC	1.6371
	VAL	1.6299
20 Day	VAH	1.6684
	POC	1.6368
	VAL	1.5962



Pivot Points	
<b>Standard (S) 24h</b>	
R3	93.83
R2	92.46
R1	91.93
PP	91.09
S1	90.56
S2	89.72
S3	88.35

Daily Moving Averages		
Period	EMA	SMA
10	91.17	91.29
20	90.91	90.42
50	91.47	91.22
100	92.72	93.16
200	94.54	94.74

Prior Day Summary	
Open	90.73
High	91.61
Low	90.24
Close	91.41
Range	137

Key News (EST)	2:00	BOJ Outlook Report (JPY)
	N/A	BOJ Press Conference (JPY)
	8:30	Personal Income and Outlays (USD)
	8:30	Employment Cost Index (USD)
	9:45	Chicago PMI (USD)
	9:55	Consumer Sentiment (USD)

Camarilla (C) 24h	
R4	92.16
R3	91.79
R2	91.66
R1	91.54
S1	91.28
S2	91.16
S3	91.03
S4	90.66

S/R Levels	S/R Level Confluences										
	Pivots					Value Area	Fibonacci Clusters	Volume Extreme	Moving Average	Bank Flow	Prior Day Summary
	S	C	W	F	D						
92.16-92.19		R4	R2		R1	5 D VAH					
91.80-91.83		R3				D VAH					
91.70-91.73						D POC					OPEN
91.57-91.61											HIGH
91.44-91.47			R1						50		
91.23-91.27		S1			PP	5D VAL			10/50		LOW
91.08-91.13	PP				PP						
90.80-90.84			PP		S1						
90.54-90.57	S1				S1						
90.22-90.26											

Woodie (W) 24h	
R3	92.79
R2	92.20
R1	91.42
PP	90.83
S1	90.05
S2	89.46
S3	88.68

Floor (F) 24hr	
R3	92.98
R2	92.46
R1	91.93
PP	91.09
S1	90.56
S2	89.72
S3	89.19
DeMark (D) 24h	
R1	92.20
PP	91.22
S1	90.83

Fibonacci Clusters
92.92-92.97
92.37-92.42
91.98-92.03
91.50-91.55
91.10-91.15
90.87-90.92
90.08-90.13
89.73-89.77

Bank Flow Levels	
90.00	
Vol. Virgin POCs	
Oct 27	92.01
Oct 14	89.14

Volume Extremes
92.65-92.70
92.13-92.17
91.55-91.60
90.80-90.90
90.10-90.20
89.75-89.85
89.25-89.30
88.80-88.85

TPO Value Area		
Daily	VAH	90.80
	POC	90.70
	VAL	90.38
5 Day	VAH	92.22
	POC	91.88
	VAL	91.21
20 Day	VAH	90.98
	POC	89.72
	VAL	88.55

# 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.