

# Naturus



## Daily trading plan for Oct. 11, 2005

### 1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1201.00	1201.25	1189.50	1190.00

### 2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1209.42	1284.00	1284.00	1292.25	1428.75
R2	1205.33	1261.50	1261.50	1271.25	1324.25
R1	1197.58	1230.75	1230.75	1252.75	1269.00
PPT	1193.58	1208.25	1208.25	1231.75	1164.50
S1	1185.92	1177.50	1177.50	1213.25	1109.25
S2	1181.83	1155.00	1155.00	1192.25	1004.75
S3	1174.17	1124.00	1124.00	1173.75	949.50

\* Blue color number turns into major resistance levels.

\* Green color number currently acts as a support level.

### 3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1196.75-1197.25 (First Sell#)	1187.25 (First Buy #)
1203.50-1204.25 (Second Sell#)	1176.00 (second Buy #)

#### Trading rules for intra-day position trading:

1. **Dual number** could be used for long position when price trades above it. Also it could be used for short position when price trades below it. Inexperienced traders should not trade this number.
2. For intra-day position traders, you have the potential to capture a big move if you are trading in the right direction. If you get stopped out two times in one direction, especially during a strong trend day. **STOP** trading for rest of the day.

3. If you are a scalping trader, **DON'T** hold your position too long if you trading against the direction of a strong trend.
4. If you are in right direction of the market movement, you can hold your position until price hit opposite major resistance or support level target.

#### 4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1295.75	1197.25	1201.75	1203.75	1205.25
-------------------	---------	---------	---------	---------	---------

<b>Support</b>	1189.25	1187.25	1185.50	1179.75	1176.25
----------------	---------	---------	---------	---------	---------

#### 5. COMMENTARY

Market still is in bearish mood. ES closed right on its weekly support line. Whether it can hold itself above that line, it depends on today or tomorrow trading. Breakdown it, year pivot level at 1164 will be wildly opened for us.



#### 6. TODAY'S TRADING

On 60min chart, ES shows that it still traded within its board consolidation range from 1204.75 to 1185. Indicators shows price could go down further. But based on yesterday's close, we may see some bounce after first hour trading.



**7. PREDICTION FOR TODAY'S MOVEMENT**

**Current (interval=1.95)**

1207.03	+2/8
1205.08	+1/8
1203.13	8/8
1201.17	7/8
1199.22	6/8
1197.27	5/8
1195.31	4/8
1193.36	3/8
1191.41	2/8
1189.45	1/8
1187.50	0/8
1185.55	-1/8
1183.59	-2/8

**Up (Interval=1.95)**

1207.03	+2/8
1205.08	+1/8
1203.13	8/8
1201.17	7/8
1199.22	6/8
1197.27	5/8
1195.31	4/8
1193.36	3/8
1191.41	2/8
1189.45	1/8
1187.50	0/8
1185.55	-1/8
1183.59	-2/8

**Down (Interval=1.95)**

1191.41	+2/8
1189.45	+1/8
1187.50	8/8
1185.55	7/8
1183.59	6/8
1181.64	5/8
1179.69	4/8
1177.73	3/8
1175.78	2/8
1173.83	1/8
1171.88	0/8
1169.92	-1/8
1167.97	-2/8

Copyright 2004 by Natusur Inc. All rights are reserved and Printed in Canada. Photocopying and further distribution of this newsletter are strictly prohibited. Information, opinion, research, and commentary contained herein is obtained from sources believed to be reliable; their reliability, however, cannot be guaranteed. The maxim of Caveat Emptor applies – let the buyer beware! This newsletter is for education purpose only. It doesn't provide for individual investment advice, or act as an investment advisor, or individually advocate the purchase or sale of any security or investment. In making any investment decision, you will rely solely on your own review and examination of the facts and the records relating to such investments. Past performance of our recommendations is not an indication of future performance. We shall have no liability of whatever nature in respect of any claim, damages, loss or expense arising out of or in connection with the reliance by you on the contents of our newsletter, any promotion, published material, alert or update.

## 8. OTHER INDICATORS

<b>NatRSI</b>	<b>ATR 5</b>	<b>ATR 10</b>	<b>Waist number</b>
<b>0.03</b>	<b>14.70</b>	<b>13.28</b>	<b>1195.50</b>
oversold			

- NatRSI >80-90                      overbought  
 NatRSI >30 or <70                neutral  
 NatRSI <20                            oversold
- ATR** (Average true range) can be used for predicting intra-day's high and low.
- Waist number** is MMLine number, acting pivot number, can be used for support or resistance. Price trades above its level, market is bullish; price trades below its level, market is bearish.

## 9. WEEKLY ECONOMIC CALENDAR

Date	ET	Release	For	Consensus	Prior
Oct 11	14:00	FOMC Minutes	Sep 20		
Oct 12	10:30	Crude Inventories	10/7		-246K
Oct 13	08:30	Export Prices ex-ag.	Sep	NA	-0.1%
Oct 13	08:30	Import Prices ex-oil	Sep	NA	0.0%
Oct 13	08:30	Trade Balance	Aug	-\$59.0B	-\$57.9
Oct 13	08:30	Initial Claims	10/08	NA	390K
Oct 13	14:00	Treasury Budget	Sep	\$38.0B	\$24.6B
Oct 14	08:30	Retail Sales	Sep	0.2%	-2.1%
Oct 14	08:30	Retail Sales ex-auto	Sep	0.6%	1.0%
Oct 14	08:30	CPI	Sep	0.9%	0.5%
Oct 14	08:30	Core CPI	Sep	0.2%	0.1%
Oct 14	09:15	Industrial Production	Sep	-0.5%	0.1%
Oct 14	09:15	Capacity Utilization	Sep	79.3%	79.8%
Oct 14	09:45	Mich Sentiment-Prel.	Oct	84.0	76.9
Oct 14	10:00	Business Inventories	Aug	0.1%	-0.5%