

Naturus



Daily trading plan for Oct. 14, 2005

1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1178.00	1184.00	1171.75	1178.00

2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1196.33	1284.00	1284.00	1292.25	1428.75
R2	1190.17	1261.50	1261.50	1271.25	1324.25
R1	1184.08	1230.75	1230.75	1252.75	1269.00
PPT	1177.92	1208.25	1208.25	1231.75	1164.50
S1	1171.83	1177.50	1177.50	1213.25	1109.25
S2	1165.67	1155.00	1155.00	1192.25	1004.75
S3	1159.58	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
1185.25 (First Sell#)	1170.25 (First Buy #)
1191.75 (Second Sell#)	1164.25 (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

Resistance	1184.50	1188.25	1192.75	1195.50	1197.75
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Support	1175.75	1172.00	1169.25	1166.75	1164.25
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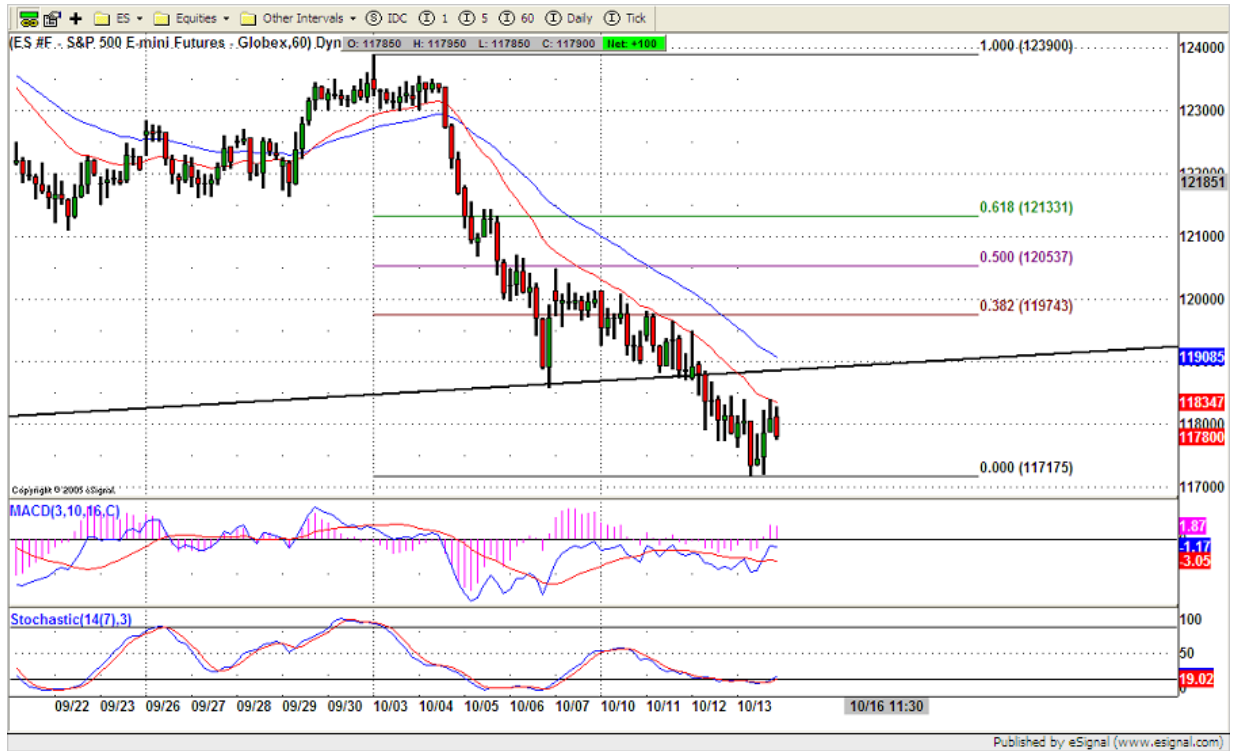
5. COMMENTARY

ES filled its May 17 gap at 1175.25 and closed with daily doji pattern. Whether today ES can hold itself above 1178 or not, depends on early morning reports. Bounce up to that uptrend line and retest 1190-1191 should be expected if ES gap up at open.



6. TODAY'S TRADING

On 60min chart, if ES can hold above 1177 level, and it is very likely for ES goes up to 1189.25 - 1191 range before it does its retracement. We may see ES closes at higher level today.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (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

Up (Interval=1.95)

1199.22	+2/8
1197.27	+1/8
1195.31	8/8
1193.36	7/8
1191.41	6/8
1189.45	5/8
1187.50	4/8
1185.55	3/8
1183.59	2/8
1181.64	1/8
1179.69	0/8
1177.73	-1/8
1175.78	-2/8

Down (Interval=1.95)

1183.59	+2/8
1181.64	+1/8
1179.69	8/8
1177.73	7/8
1175.78	6/8
1173.83	5/8
1171.88	4/8
1169.92	3/8
1167.97	2/8
1166.02	1/8
1164.06	0/8
1162.11	-1/8
1160.16	-2/8

8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.50	13.53	12.35	1178.00
neutral			

- 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 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%