

Naturus



Daily trading plan for Oct. 21, 2005

1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1197.75	1200.50	1175.25	1179.50

2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1220.17	1233.08	1296.00	1292.25	1428.75
R2	1210.33	1217.17	1267.50	1271.25	1324.25
R1	1194.92	1203.58	1228.75	1252.75	1269.00
PPT	1185.08	1187.67	1200.25	1231.75	1164.50
S1	1169.67	1174.08	1161.50	1213.25	1109.25
S2	1159.83	1158.17	1133.00	1192.25	1004.75
S3	1144.42	1144.58	1094.25	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 (First Sell#)	1179.00 (First Buy #) *dual number
1201 (Second Sell#)	1158 (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.

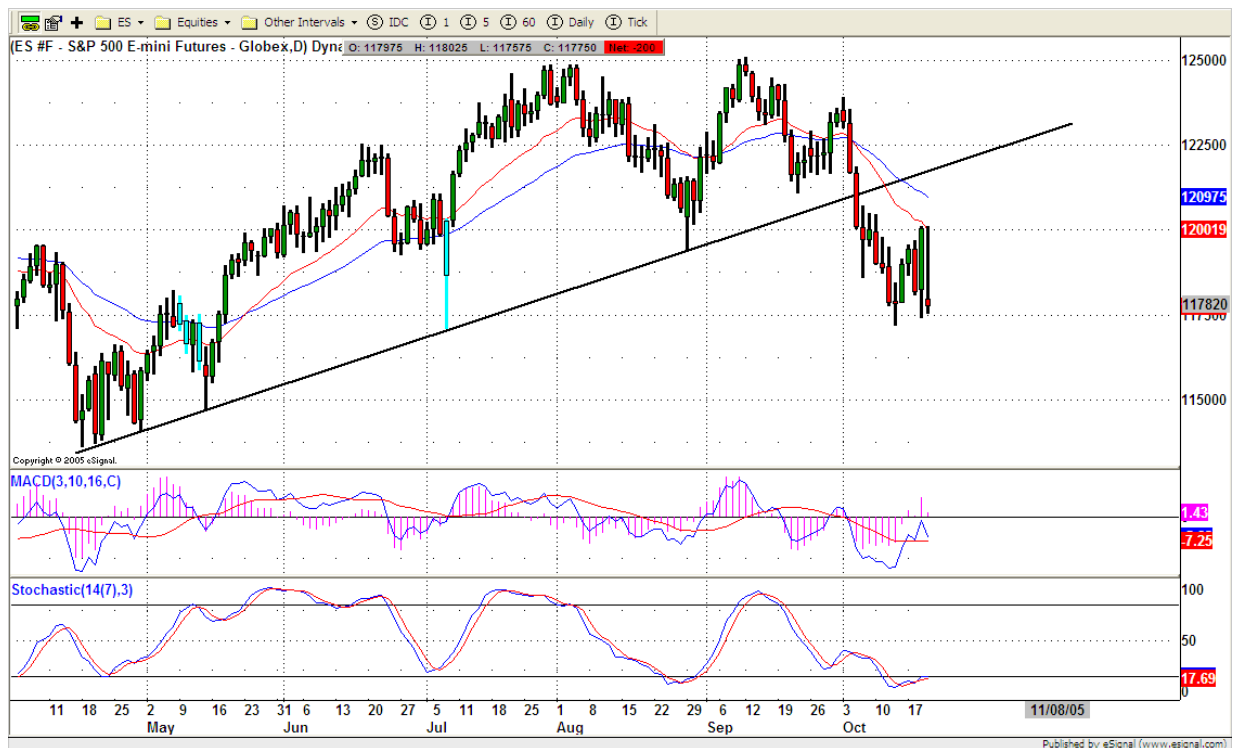
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1185.25	1187.25	1189.25	1191.75	1194.75
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Support	1175.25	1169.75	1165.00	1160.25	1158.25
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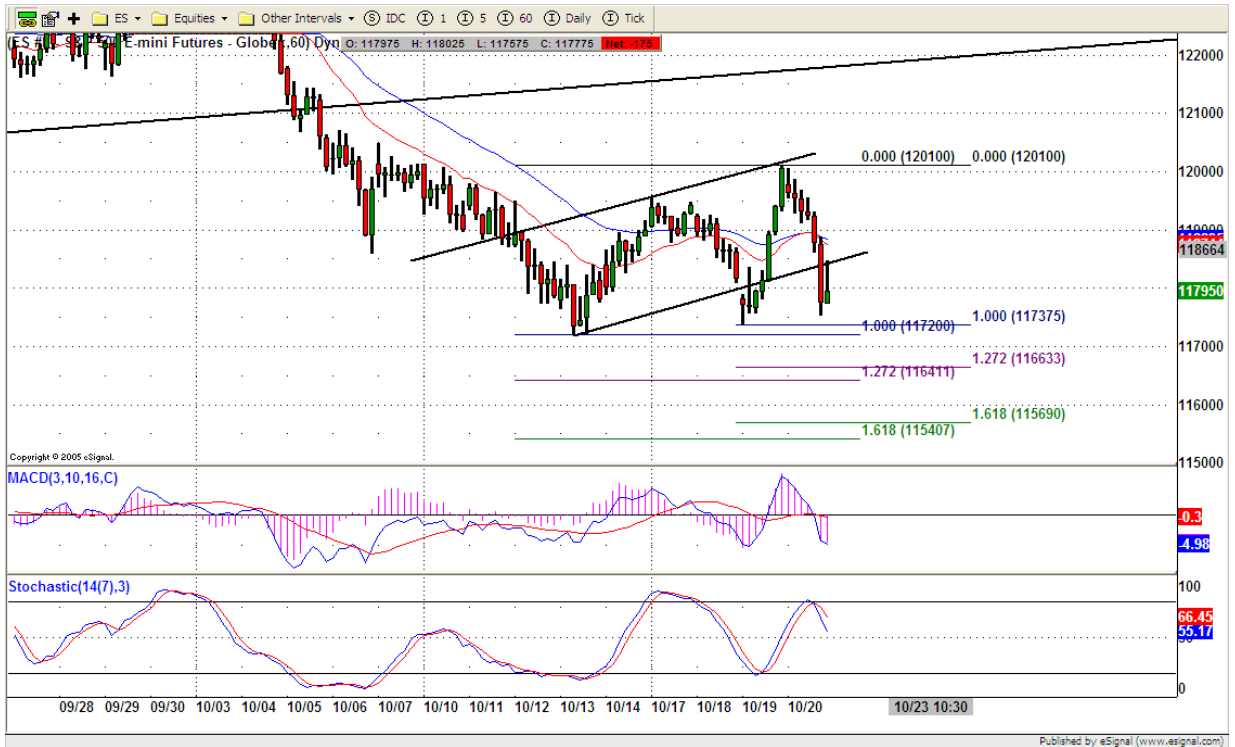
5. COMMENTARY

Option expiration day. All indicators turn back down again. Volatility on the market is very high. Past two days already showed us. Remember this as trading record.



6. TODAY'S TRADING

On 60min chart, I put fib. Extension measure for downside. There are three important support levels. We can see 1156 level if ES can't hold 1171 level. Also if price gets 1156 level, 1135 door is open for us. We could see that level before our holiday.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=3.95)

1210.94	+2/8
1207.03	+1/8
1203.13	8/8
1199.22	7/8
1195.31	6/8
1191.41	5/8
1187.50	4/8
1183.59	3/8
1179.69	2/8
1175.78	1/8
1171.88	0/8
1167.97	-1/8
1164.06	-2/8

Up (Interval=3.95)

1210.94	+2/8
1207.03	+1/8
1203.13	8/8
1199.22	7/8
1195.31	6/8
1191.41	5/8
1187.50	4/8
1183.59	3/8
1179.69	2/8
1175.78	1/8
1171.88	0/8
1167.97	-1/8
1164.06	-2/8

Down (Interval=3.95)

1195.31	+2/8
1191.41	+1/8
1187.50	8/8
1183.59	7/8
1179.69	6/8
1175.78	5/8
1171.88	4/8
1167.97	3/8
1164.06	2/8
1160.16	1/8
1156.25	0/8
1152.34	-1/8
1148.44	-2/8

8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.14	17.05	14.70	1188.63
oversold			

1. NatRSI >80-90 overbought
 NatRSI >30 or <70 neutral
 NatRSI <20 oversold
2. **ATR** (Average true range) can be used for predicting intra-day's high and low.
3. **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