

# Naturus



## Daily trading plan for Oct. 25, 2005

### 1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1186.25	1203.25	1186.25	1202.50

### 2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1225.42	1225.83	1228.92	1292.25	1428.75
R2	1214.33	1213.42	1215.08	1271.25	1324.25
R1	1208.42	1198.58	1199.42	1252.75	1269.00
PPT	1197.33	1186.17	1185.58	1231.75	1164.50
S1	1191.42	1171.33	1169.92	1213.25	1109.25
S2	1180.33	1158.92	1156.08	1192.25	1004.75
S3	1174.42	1144.08	1140.42	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
1204.50 (First Sell#)	1191.25 (First Buy #)
1220.75 (Second Sell#)	1185-1184.25 (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.

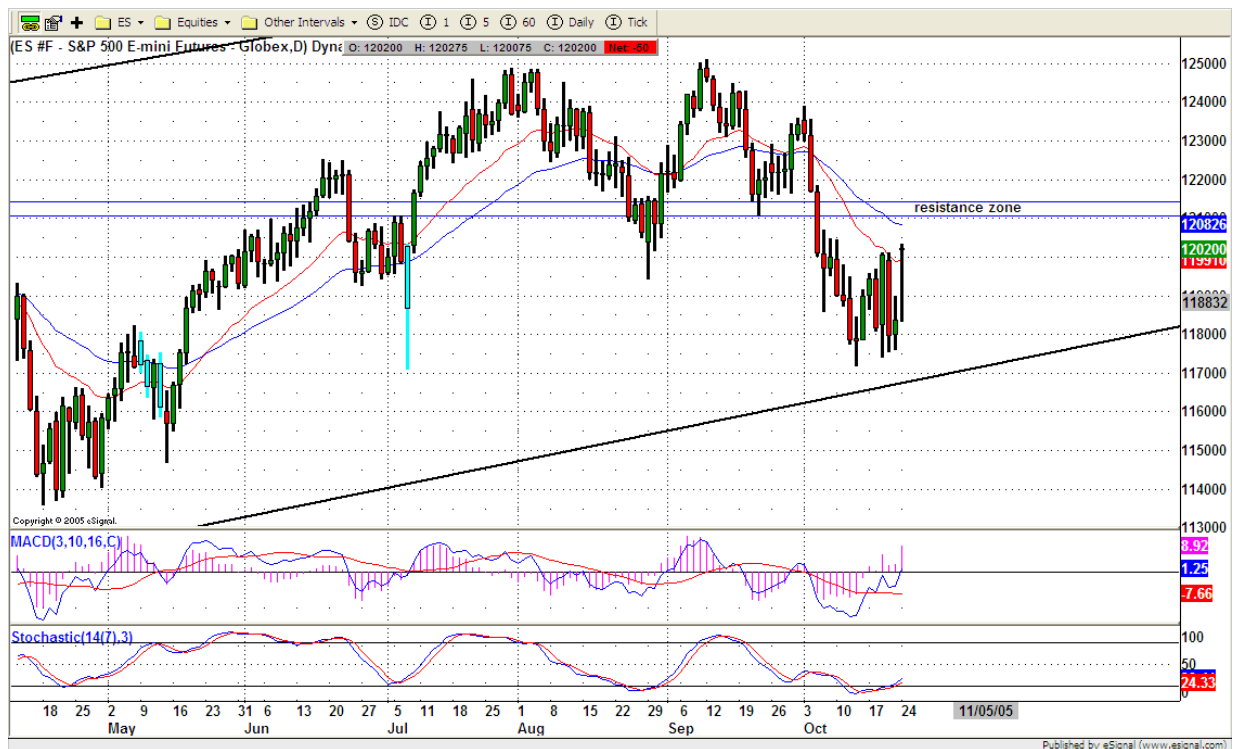
#### 4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1204.50	1208.25	1210.75	1214.75	1218.75
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<b>Support</b>	1199.25	1197..25	1194.50	1191.00	1186.25
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#### 5. COMMENTARY

ES broke out 1190 level yesterday and picked up upside momentum. Price closed above 1200 level. Also above 20 day moving line. This movement brings all bulls back into the market. All indicators try to raise. Today is key day. Whether ES can breakout 1210-1215 range or not, it determines next month movement.



#### 6. TODAY'S TRADING

On 30min chart, ES tried inside uptrend change, and approaching its top band of that channel. If today ES goes up first, I will expect shorts will step in and yesterday's longs are going to take profit.

If ES goes down first, looking for major support level from 1195-1191, I expect dip buyers will step into the market.



### 7. PREDICTION FOR TODAY'S MOVEMENT

#### Current (interval=1.95)

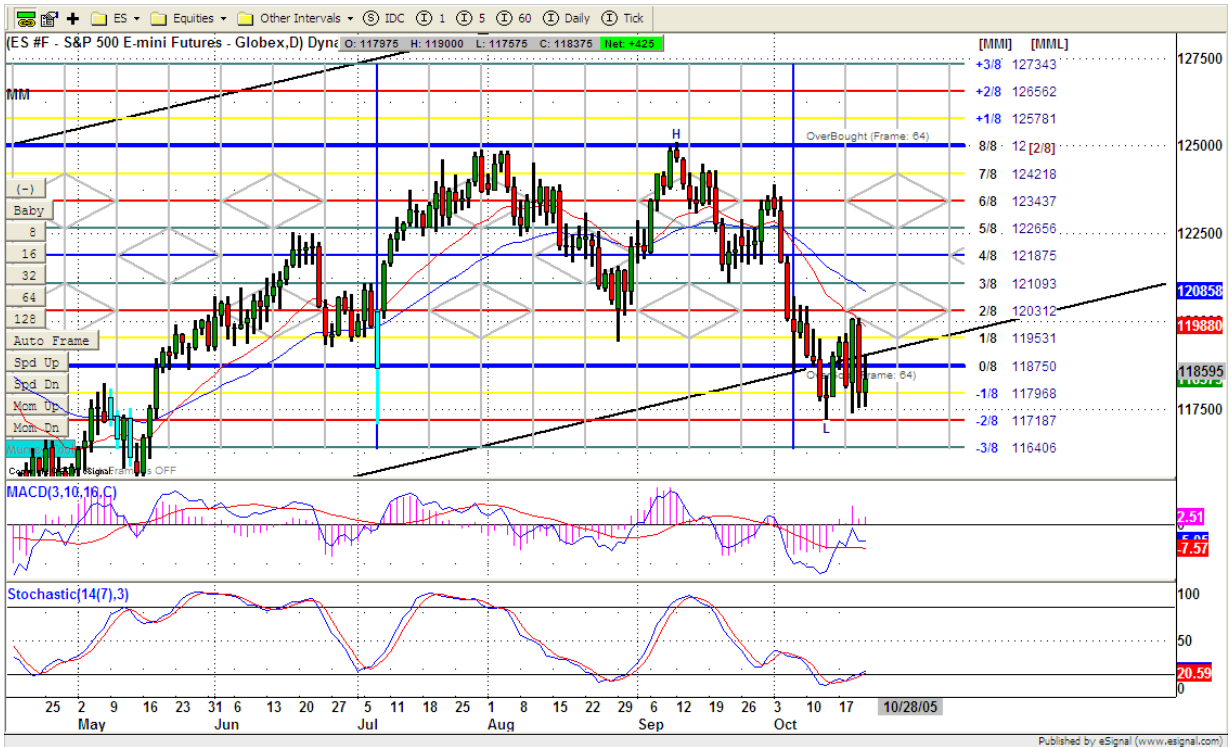
1207.03	+2/8
1205.08	+1/8
1203.13	8/8
1201.17	7/8
1199.22	6/8
1197.27	5/8
1195.31	4/8
1193.36	3/8
1191.41	2/8
1189.45	1/8
1187.50	0/8
1185.55	-1/8
1183.59	-2/8

#### Up (Interval=1.95)

1222.66	+2/8
1220.70	+1/8
1218.75	8/8
1216.80	7/8
1214.84	6/8
1212.89	5/8
1210.94	4/8
1208.98	3/8
1207.03	2/8
1205.08	1/8
1203.13	0/8
1201.17	-1/8
1199.22	-2/8

#### Down (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



## 8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.96	18.80	15.55	1194.63
overbought			

- 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 25	10:00 AM	Consumer Confidence	Oct	90.0	86.6
Oct 25	10:00 AM	Existing Home Sales	Sep	7.20M	7.29M
Oct 26	10:30 AM	Crude Inventories	10/21		NA

Oct 27	8:30 AM	Durable Orders	Sep	-1.0%	3.3%
Oct 27	8:30 AM	Initial Claims	10/22	NA	355K
Oct 27	10:00 AM	Help-Wanted Index	Sep	35	35
Oct 27	10:00 AM	New Home Sales	Sep	1250K	1237K
Oct 28	8:30 AM	Chain Deflator-Adv.	Q3	2.9%	2.6%
Oct 28	8:30 AM	Employment Cost Index	Q3	0.8%	0.7%
Oct 28	8:30 AM	GDP-Adv.	Q3	3.5%	3.3%
Oct 28	9:45 AM	Mich Sentiment-Rev.	Oct	76.2	75.4