

# Naturus



## Daily trading plan for Oct. 27, 2005

### 1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1196.75	1207.25	1193.75	1196.00

### 2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1217.75	1225.83	1228.92	1292.25	1428.75
R2	1212.50	1213.42	1215.08	1271.25	1324.25
R1	1204.25	1198.58	1199.42	1252.75	1269.00
PPT	1199.00	1186.17	1185.58	1231.75	1164.50
S1	1190.75	1171.33	1169.92	1213.25	1109.25
S2	1185.50	1158.92	1156.08	1192.25	1004.75
S3	1177.25	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
1208.25 (First Sell#)	1192.75 (First Buy #)
1210.50 (Second Sell#)	1181.50 (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>	1199.00	1201.25	1204.75	1208.25	1210.50
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<b>Support</b>	1193.50	1190.75	1187.50	1185.75	1181.25
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#### 5. COMMENTARY

All markets closed lower Wednesday, after an attempt at a rally was thwarted by worried over higher borrowing costs and disappointing earning from Boeing Co., Amazon and Anheuser-Busch Companies.

ES also closed in red. But it still managed to hold above yesterday's low. This gives Bulls a hope. So far ES is working on its 20/40 days lines. Today 1190 is key level. It determines whether ES should move back up or continues its downtrend.



## 6. TODAY'S TRADING

On 60min chart, ES formed a tower movement, but holding its major uptrend line. All indicators keep rolling down. If reports are not good, it may send ES down to 1181 level as soon as 1190 level broken.



## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=1.95)

1214.84	+2/8
1212.89	+1/8
1210.94	8/8
1208.98	7/8
1207.03	6/8
1205.08	5/8
1203.13	4/8
1201.17	3/8
1199.22	2/8
1197.27	1/8
1195.31	0/8
1193.36	-1/8
1191.41	-2/8

### Up (Interval=1.95)

1214.84	+2/8
1212.89	+1/8
1210.94	8/8
1208.98	7/8
1207.03	6/8
1205.08	5/8
1203.13	4/8
1201.17	3/8
1199.22	2/8
1197.27	1/8
1195.31	0/8
1193.36	-1/8
1191.41	-2/8

### Down (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

## 8. OTHER INDICATORS

<b>NatRSI</b>	<b>ATR 5</b>	<b>ATR 10</b>	<b>Waist number</b>
<b>0.47</b>	<b>16.25</b>	<b>15.35</b>	<b>1196.38</b>
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 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