

# Naturus



## Daily trading plan for Oct. 28, 2005

### 1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1193.75	1195.50	1180.75	1182.50

### 2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1206.50	1225.83	1228.92	1292.25	1428.75
R2	1201.00	1213.42	1215.08	1271.25	1324.25
R1	1191.75	1198.58	1199.42	1252.75	1269.00
PPT	1186.25	1186.17	1185.58	1231.75	1164.50
S1	1177.00	1171.33	1169.92	1213.25	1109.25
S2	1171.50	1158.92	1156.08	1192.25	1004.75
S3	1162.25	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
1195-1196.25 (First Sell#)	1181.75 (First Buy #) *dual number
1201.00 (Second Sell#)	1168.75 (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

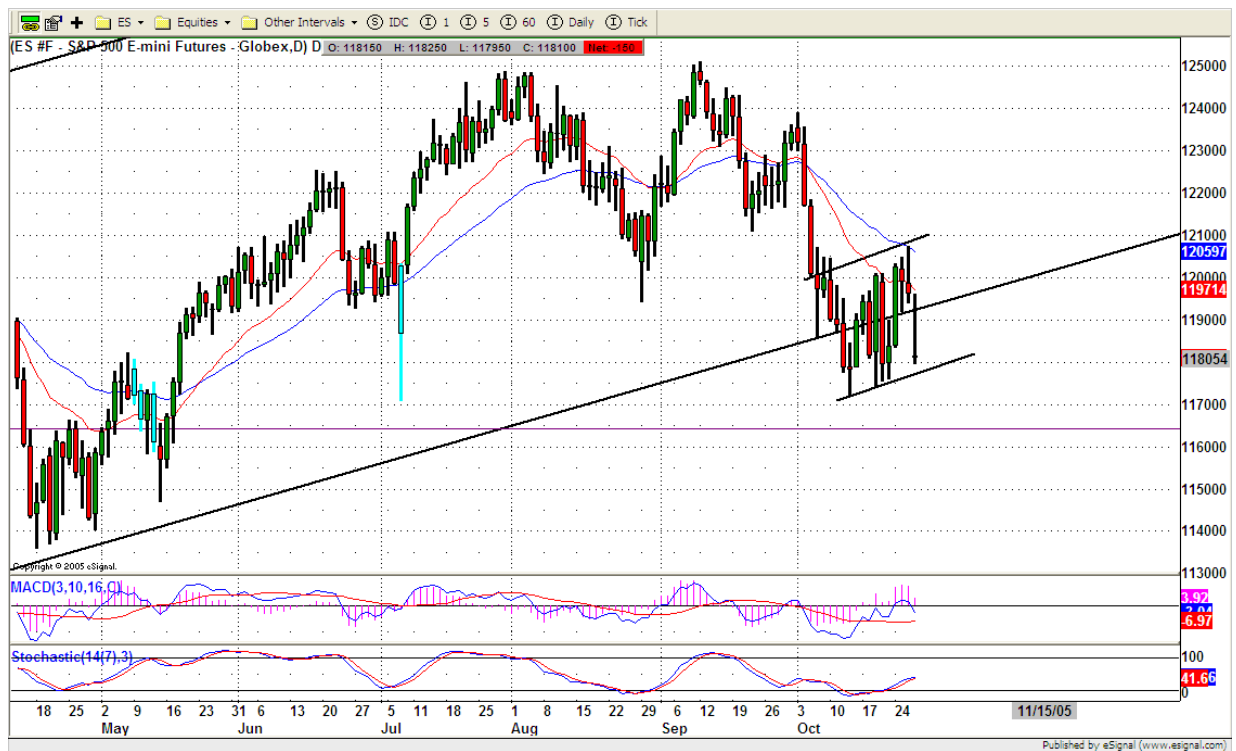
<b>Resistance</b>	1199.00	1201.25	1204.75	1208.25	1210.50
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<b>Support</b>	1193.50	1190.75	1187.50	1185.75	1181.25
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#### 5. COMMENTARY

ES struggled with major long term uptrend. But it closed below that line again yesterday. This will lead market bearish in the coming weeks. Second trend down could be resumed soon as soon as 1177.50 level breaks.

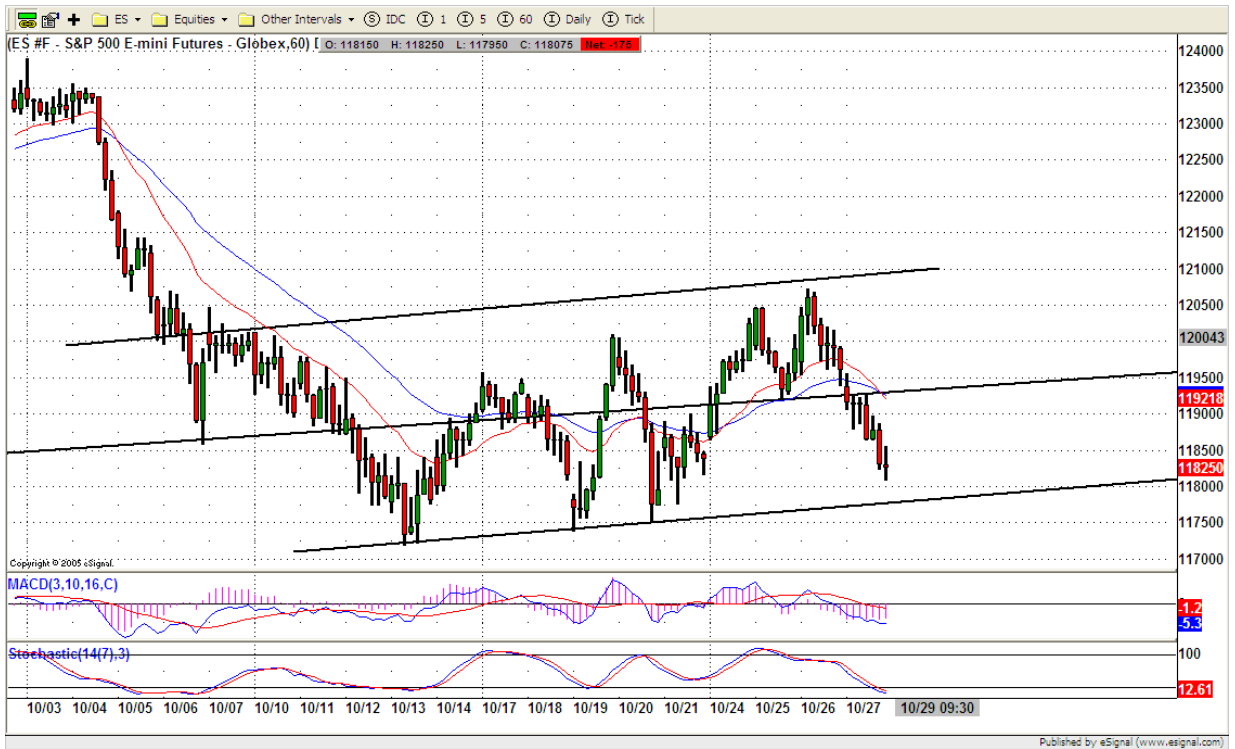
All indicators roll over downside, which courage Bears.



#### 6. TODAY'S TRADING

On 60min chart, ES broke 1195 level. Today if ES can hold itself above 1179-1180 level, it may bounce to 1195 to retest that major uptrend line

again. But in any event, market is bearish. Any bounce will lead to sell off again.



## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (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

### 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)

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

## 8. OTHER INDICATORS

<b>NatRSI</b>	<b>ATR 5</b>	<b>ATR 10</b>	<b>Waist number</b>
<b>0.10</b>	<b>14.15</b>	<b>15.60</b>	<b>1188.13</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 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