

Naturus



Daily trading plan for Oct. 31, 2005

1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1186.00	1201.25	1183	1199.75

2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1224.58	1237.58	1246.92	1292.25	1428.75
R2	1212.92	1222.42	1227.08	1271.25	1324.25
R1	1206.33	1211.08	1213.08	1252.75	1269.00
PPT	1194.67	1195.92	1193.58	1231.75	1164.50
S1	1188.08	1184.58	1179.92	1213.25	1109.25
S2	1176.42	1169.42	1160.08	1192.25	1004.75
S3	1169.83	1158.08	1146.42	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
1198.50 (First Sell#) *Dual number	1193.50-1192.00 (First Buy)
1215.25 (Second Sell#)	1185.75-1184.25 (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

Resistance	1201.25	1207.25	1210.25	1214.25	1216.25
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Support	1193.50	1190.75	1187.50	1185.75	1184.25
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5. COMMENTARY

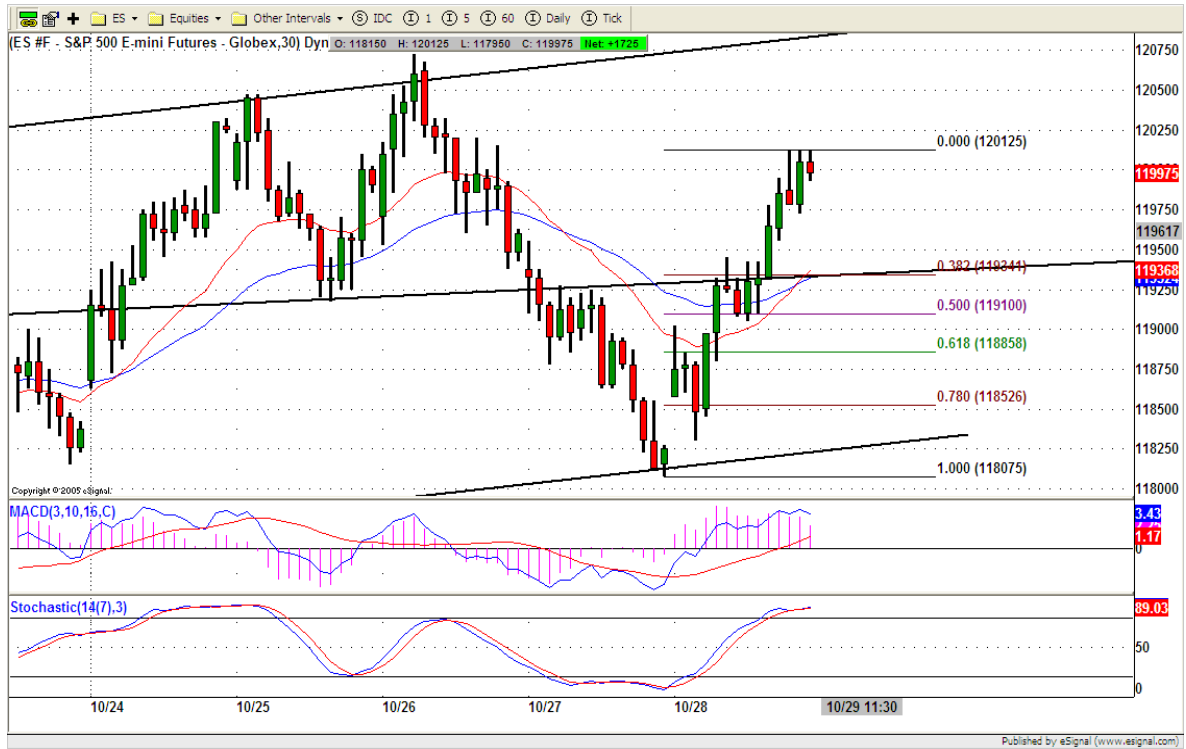
We have rarely seen such a volatile market. It is not so bad when the market is either advancing or declining with a great deal of momentum, but recent volatility is just huge daily up and downs within a sideways market. Market has gone nowhere in three weeks.



Three weeks, ES has been trading its range from 1175 to 1200. Where it gets tough is when the rally days and correction days move almost the entire range in a day or two. That is typical sideways market behavior.

This week, if ES rally, resistance remains at 1214-1216, and support is around 1175.

Based on weekly chart, trend still is downside.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=3.95)

1226.56	+2/8
1222.66	+1/8
1218.75	8/8
1214.84	7/8
1210.94	6/8
1207.03	5/8
1203.13	4/8
1199.22	3/8
1195.31	2/8
1191.41	1/8
1187.50	0/8
1183.59	-1/8
1179.69	-2/8

Up (Interval=3.95)

1226.56	+2/8
1222.66	+1/8
1218.75	8/8
1214.84	7/8
1210.94	6/8
1207.03	5/8
1203.13	4/8
1199.22	3/8
1195.31	2/8
1191.41	1/8
1187.50	0/8
1183.59	-1/8
1179.69	-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
0.88	15.30	16.15	1192.88
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 31	08:30	Personal Income	Sep	0.4%	-0.1%
Oct 31	08:30	Personal Spending	Sep	0.5%	-0.5%
Oct 31	10:00	Chicago PMI	Oct	57.2	60.5

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Nov 01	00:00	Auto Sales	Oct	5.4M	5.7M
Nov 01	00:00	Truck Sales	Oct	7.0M	7.3M
Nov 01	10:00	Construction Spending	Sep	0.6%	0.4%
Nov 01	10:00	ISM Index	Oct	57.0	59.4
Nov 01	14:15	FOMC policy announcement			
Nov 02	10:30	Crude Inventories	10/28		4414K
Nov 03	08:30	Productivity-Prel	Q3	2.3%	1.8%
Nov 03	08:30	Initial Claims	10/29	NA	328K
Nov 03	10:00	Factory Orders	Sep	0.0%	2.5%
Nov 03	10:00	ISM Services	Oct	57.0	53.3
Nov 04	08:30	Nonfarm Payrolls	Oct	125K	-35K
Nov 04	08:30	Unemployment Rate	Oct	5.1%	5.1%
Nov 04	08:30	Hourly Earnings	Oct	0.2%	0.2%
Nov 04	08:30	Average Workweek	Oct	33.7	33.7