

Naturus



Daily trading plan for Nov.1, 2005

1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1204.50	1214.50	1203.00	1209.75

2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1226.67	1237.58	1246.92	1309.17	1428.75
R2	1220.58	1222.42	1227.08	1274.08	1324.25
R1	1215.17	1211.08	1213.08	1241.92	1269.00
PPT	1209.08	1195.92	1193.58	1206.83	1164.50
S1	1203.67	1184.58	1179.92	1174.67	1109.25
S2	1197.58	1169.42	1160.08	1139.58	1004.75
S3	1192.17	1158.08	1146.42	1107.42	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
1218 (First Sell#)	1199.50 (First Buy)
1224.75 (Second Sell#)	1195.00 (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.

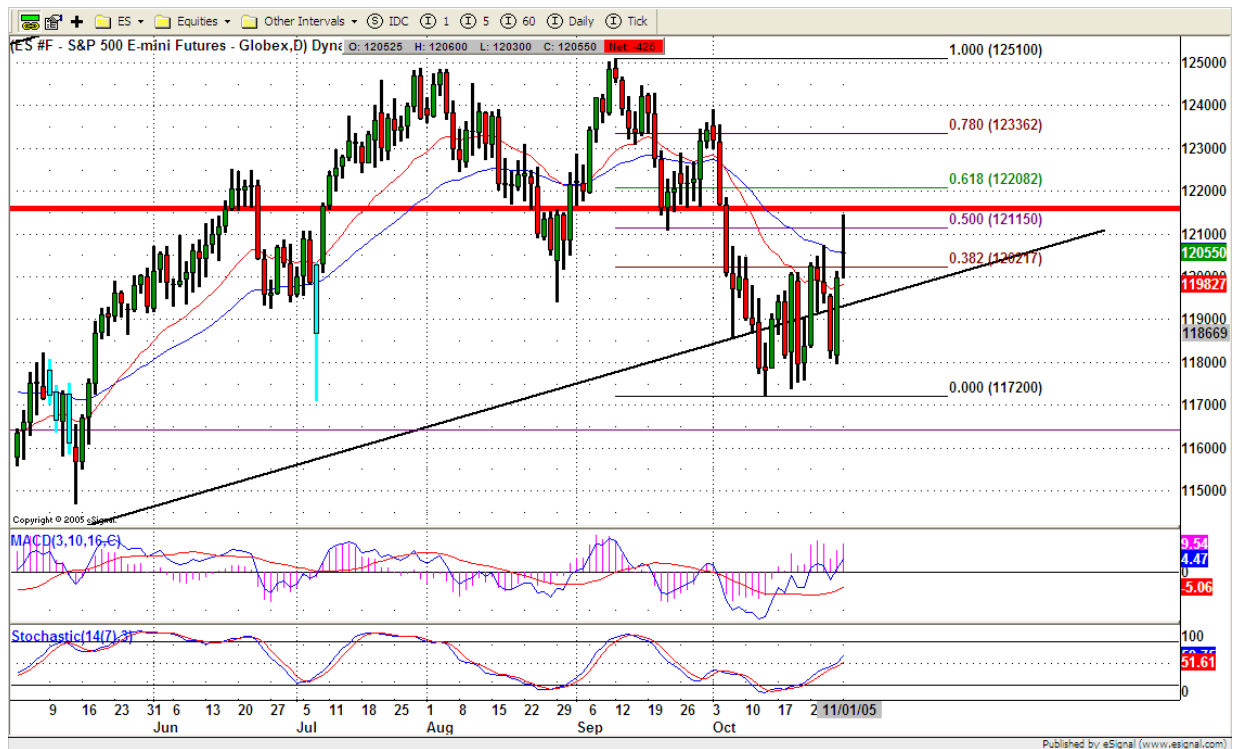
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1208.25	1209.25	1210.75	1214.75	1218.25
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Support	1201.25	1199.75	1197.50	1195.25	1193.00
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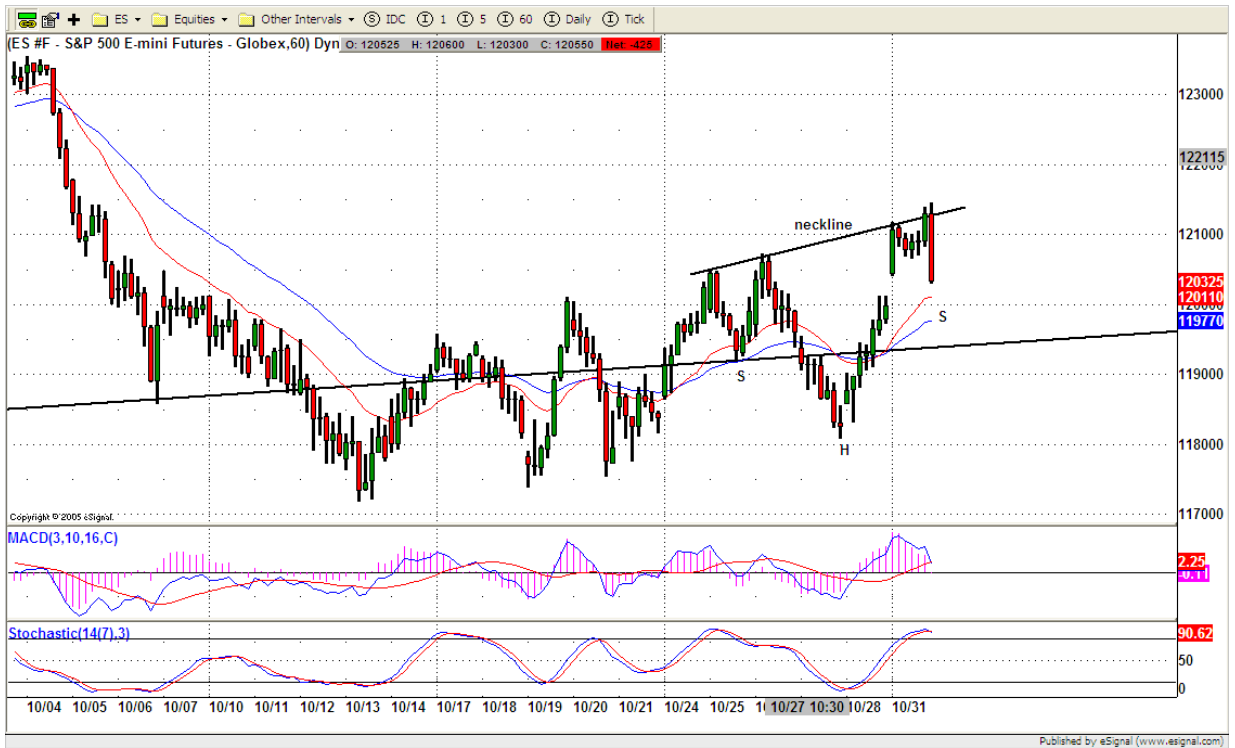
5. COMMENTARY

ES hit its major resistance level and pullback its low for closing. But its settlement for closing is totally different. Based on settlement price at 1209.75, ES closed above its 20/40 day moving average lines. It should be bullish. If based on actual closing price at 1203.25, it should be bearish. Today it could lead everyone confused.



6. TODAY'S TRADING

On 60min chart, ES hit its neckline and retrace to low. That could form an inverted Head & shoulders' pattern. If today ES can hold above 1195 level which is right shoulder's low, price still has a hope to bounce up to retest its neckline.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (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

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

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8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.73	14.20	16.50	1207.13
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
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