

# Naturus



## Daily trading plan for Nov. 14, 2005

### 1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1233.75	1238.75	1233.00	1238.00

### 2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1245.92	1266.58	1286.58	1309.17	1428.75
R2	1242.33	1252.67	1262.67	1274.08	1324.25
R1	1240.17	1245.33	1250.33	1241.92	1269.00
PPT	1236.58	1231.42	1226.42	1206.83	1164.50
S1	1234.42	1224.08	1214.08	1174.67	1109.25
S2	1230.83	1210.17	1190.17	1139.58	1004.75
S3	1228.67	1202.83	1177.83	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
1240.50 (First Sell#)	1231.25-1230.50 (First Buy#)
1245.50 (Second Sell#)	1223.75-1223.00 (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

<b>Resistance</b>	1240.25	1243.75	1245.50	1249.25	1252.25
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<b>Support</b>	1233	1230.50	1227.25	1224.50	1222.50
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#### 5. COMMENTARY

1230 was S&P 500 (SPX) September's high. That rally was failed in Sept. but now it has been surpassed. Very Bullish

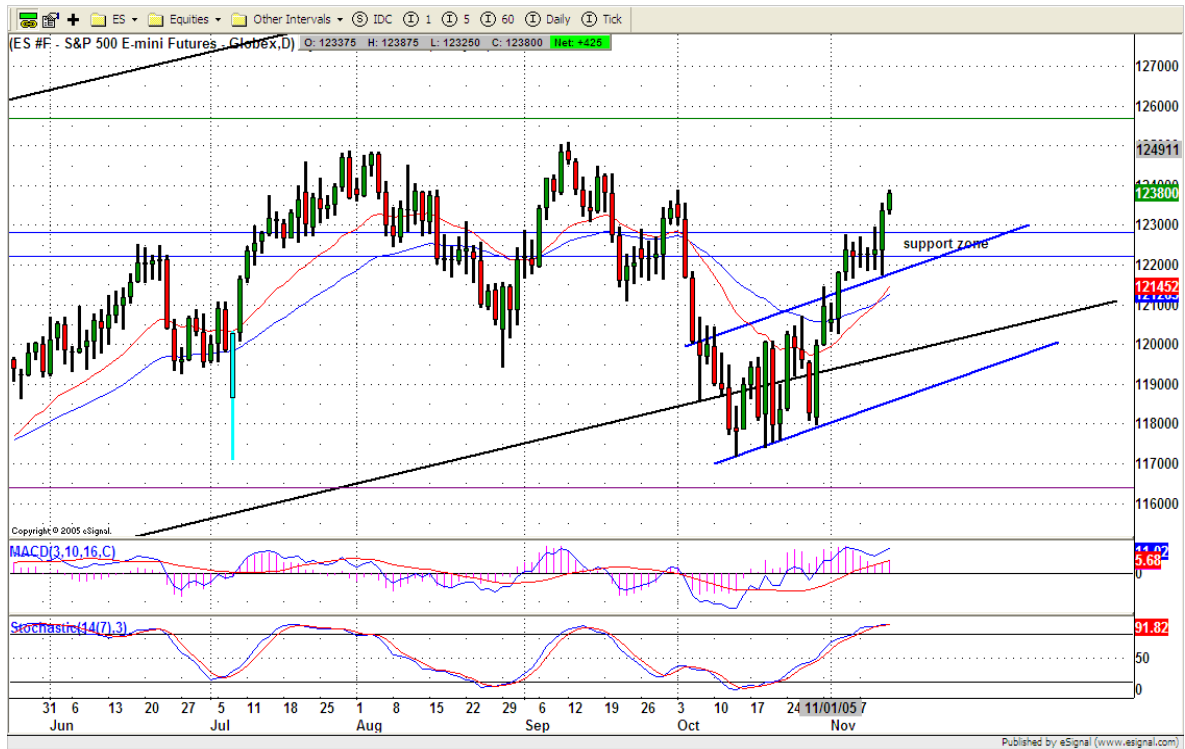
Next resistance is now at SPX 1241.48. A close decisively above that level could add to the upside momentum. A new rally high would point towards SPX to 1258-1269 in the coming weeks.

The trend for S&P 500 is UP.



Let us look at our ES daily chart (below). Last Friday ES formed a narrow range day seven (NR7), but it managed to close at high range. Today if 1232.50 continues holding, price could pop first to 1244 area testing Aug. 4 breakdown gap. Gap filled level is 1247.75. if ES gets into 1248 area and can close around this level, then 1280 could be seen before Christmas.

After ES testing 1245-1248 range, we may see minor pullback for correction.



## 6. TODAY'S TRADING

On 60min chart, ES broke out its narrow rectangle pattern. Because of holiday last Friday, volume was very thin. Today we need to watch how market set up its movement in first 15 minutes. If price breaks out 1240.25 level, it could pick up upside momentum and push price into 1244.50-1245.50 range for testing Aug. 10's high. Then it could reverse to downside testing its breakout level. If price breaks down 1233 level, it could dip into 1227.25-1226.50 level to test biweekly pivot level.

In very short term, ES is in overbought condition, but it doesn't mean price can't go up further. Trend still is up.



**7. PREDICTION FOR TODAY'S MOVEMENT**

**Current (interval=0.95)**

1244.14	+2/8
1243.16	+1/8
1242.19	8/8
1241.21	7/8
1240.23	6/8
1239.26	5/8
1238.28	4/8
1237.30	3/8
1236.33	2/8
1235.35	1/8
1234.38	0/8
1233.40	-1/8
1232.42	-2/8

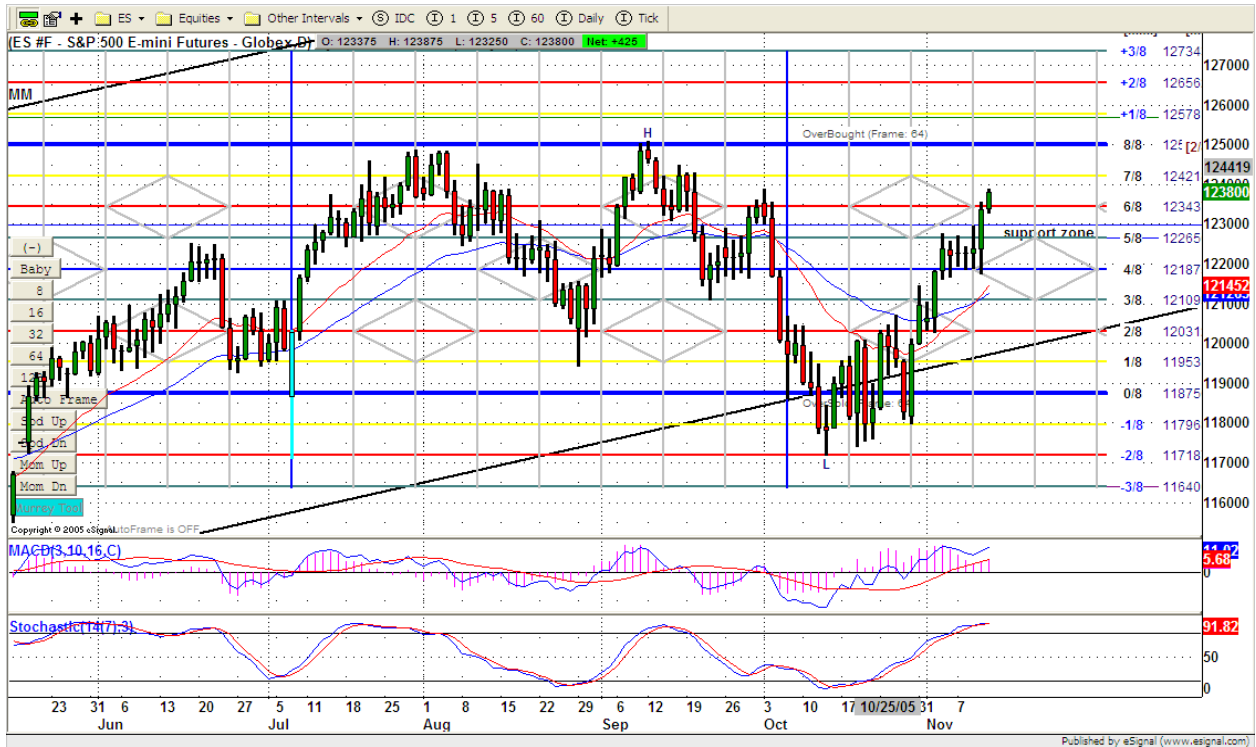
**Up (Interval=1.95)**

1253.91	+2/8
1251.95	+1/8
1250.00	8/8
1248.05	7/8
1246.09	6/8
1244.14	5/8
1242.19	4/8
1240.23	3/8
1238.28	2/8
1236.33	1/8
1234.38	0/8
1232.42	-1/8
1230.47	-2/8

**Down (Interval=1.95)**

1238.28	+2/8
1236.33	+1/8
1234.38	8/8
1232.42	7/8
1230.47	6/8
1228.52	5/8
1226.56	4/8
1224.61	3/8
1222.66	2/8
1220.70	1/8
1218.75	0/8
1216.80	-1/8
1214.84	-2/8

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## 8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.87	11.03	9.65	1235.88
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
Nov 15	08:30	NY Empire State Index	Nov	15.0	12.1
Nov 15	08:30	Retail Sales	Oct	-0.6%	0.2%
Nov 15	08:30	Retail Sales ex-auto	Oct	0.3%	1.1%

Nov 15	08:30	PPI	Oct	0.1%	1.9%
Nov 15	08:30	Core PPI	Oct	0.2%	0.3%
Nov 16	08:30	CPI	Oct	0.1%	1.2%
Nov 16	08:30	Core CPI	Oct	0.2%	0.1%
Nov 16	08:30	Business Inventories	Sep	0.3%	0.4%
Nov 16	09:00	Net Foreign Purchases			91.30B
Nov 16	10:30	Crude Inventories	11/11		4424K
Nov 17	08:30	Initial Claims	11/12	NA	326K
Nov 17	08:30	Housing Starts	Oct	2060K	2108K
Nov 17	08:30	Building Permits	Oct	2146K	2219K
Nov 17	09:15	Industrial Production	Oct	1.0%	-1.5%
Nov 17	09:15	Capacity Utilization	Oct	79.3%	79.0%
Nov 17	12:00	Philadelphia Fed	Nov	16.3	17.3