

# Naturus



## Daily trading plan for Nov. 15, 2005

### 1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1237.75	1240.25	1234.00	1237.25

### 2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1246.58	1266.58	1286.58	1309.17	1428.75
R2	1243.42	1252.67	1262.67	1274.08	1324.25
R1	1240.33	1245.33	1250.33	1241.92	1269.00
PPT	1237.17	1231.42	1226.42	1206.83	1164.50
S1	1234.08	1224.08	1214.08	1174.67	1109.25
S2	1230.92	1210.17	1190.17	1139.58	1004.75
S3	1227.83	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
1244.00 (First Sell#)	1230.25 (First Buy#)
1248.25 (Second Sell#)	1227.25 (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.

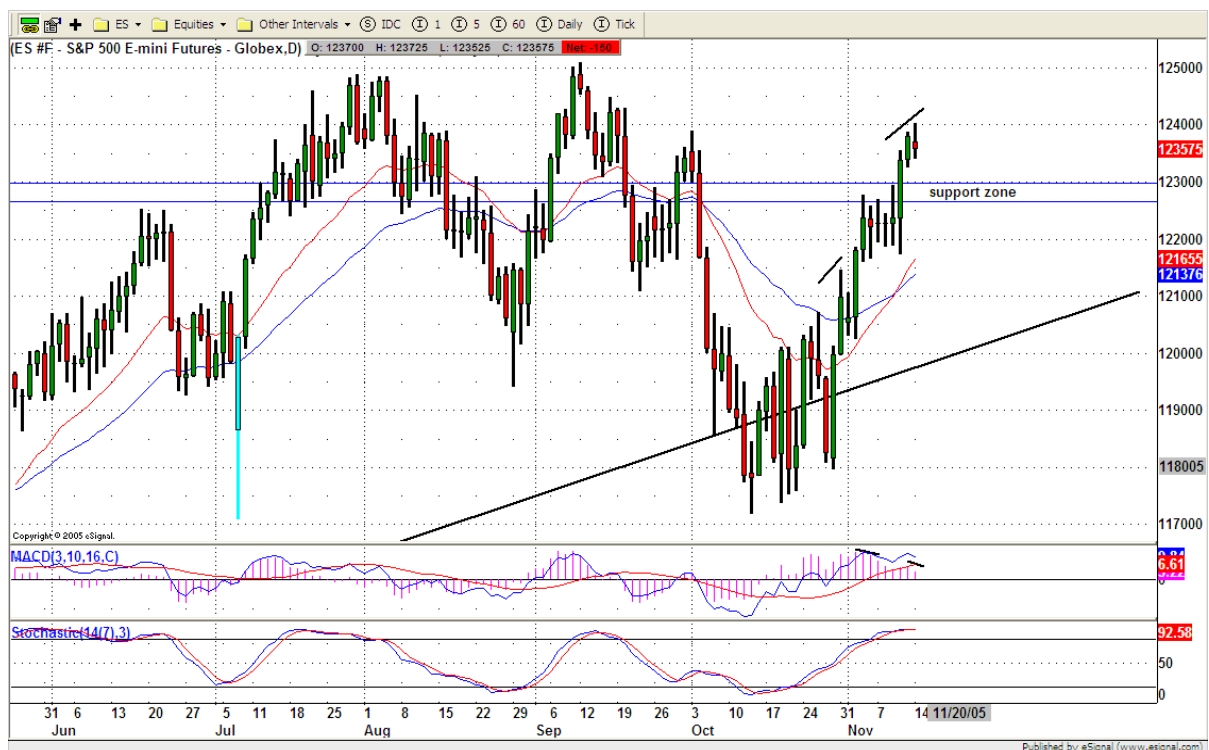
#### 4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<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

On ES daily chart, it could complete its sub-wave 5 of wave 3. Price hit higher level, and MACD goes lower level. That is selling divergence on the market. ES is in daily overbought territory. Pullback into support zone should be expected.



#### 6. TODAY'S TRADING

On 30mins chart, ES formed a minor correction on downside. It looks like ES tries to form a bull flag. If today ES still can't breakout 1240.50 level, then price could dip into 1231-1230 range.

Looking for early morning reversal signal after 10:30am if price pops first. 1244.50-1245 still is major resistance level.



### 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

## 8. OTHER INDICATORS

<b>NatRSI</b>	<b>ATR 5</b>	<b>ATR 10</b>	<b>Waist number</b>
<b>0.46</b>	<b>9.35</b>	<b>9.50</b>	<b>1237.25</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
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