

# Naturus



## Daily trading plan for Nov. 17, 2005

### 1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1233.25	1235.25	1229.25	1234.75

### 2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1242.92	1266.58	1286.58	1309.17	1428.75
R2	1239.08	1252.67	1262.67	1274.08	1324.25
R1	1236.92	1245.33	1250.33	1241.92	1269.00
PPT	1233.08	1231.42	1226.42	1206.83	1164.50
S1	1230.92	1224.08	1214.08	1174.67	1109.25
S2	1227.08	1210.17	1190.17	1139.58	1004.75
S3	1224.92	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
1237.50 (First Sell#)	1227-1226.50 (First Buy#)
1243.00 (Second Sell#)	1218.75-1218.25 (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.

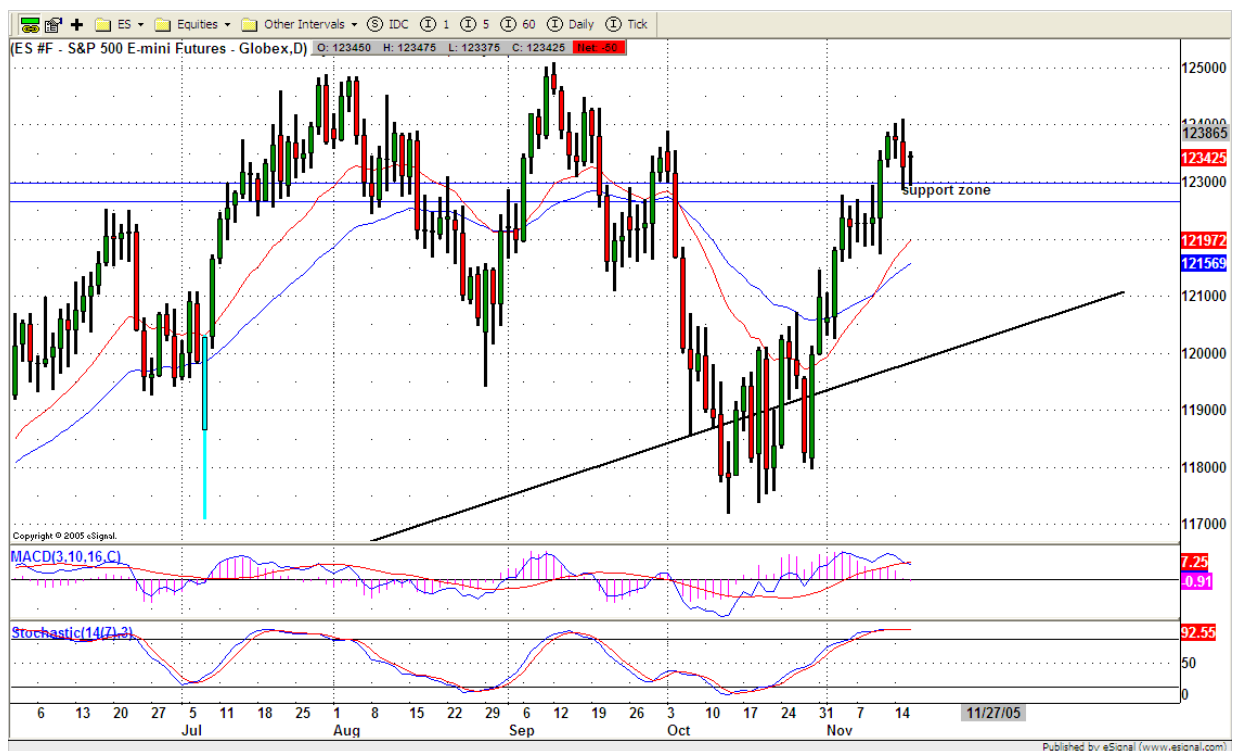
#### 4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1235.75	1237.50	1239.25	1242.75	1245.25
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<b>Support</b>	1227.00	1225.00	1222.75	1220.75	1218.75
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#### 5. COMMENTARY

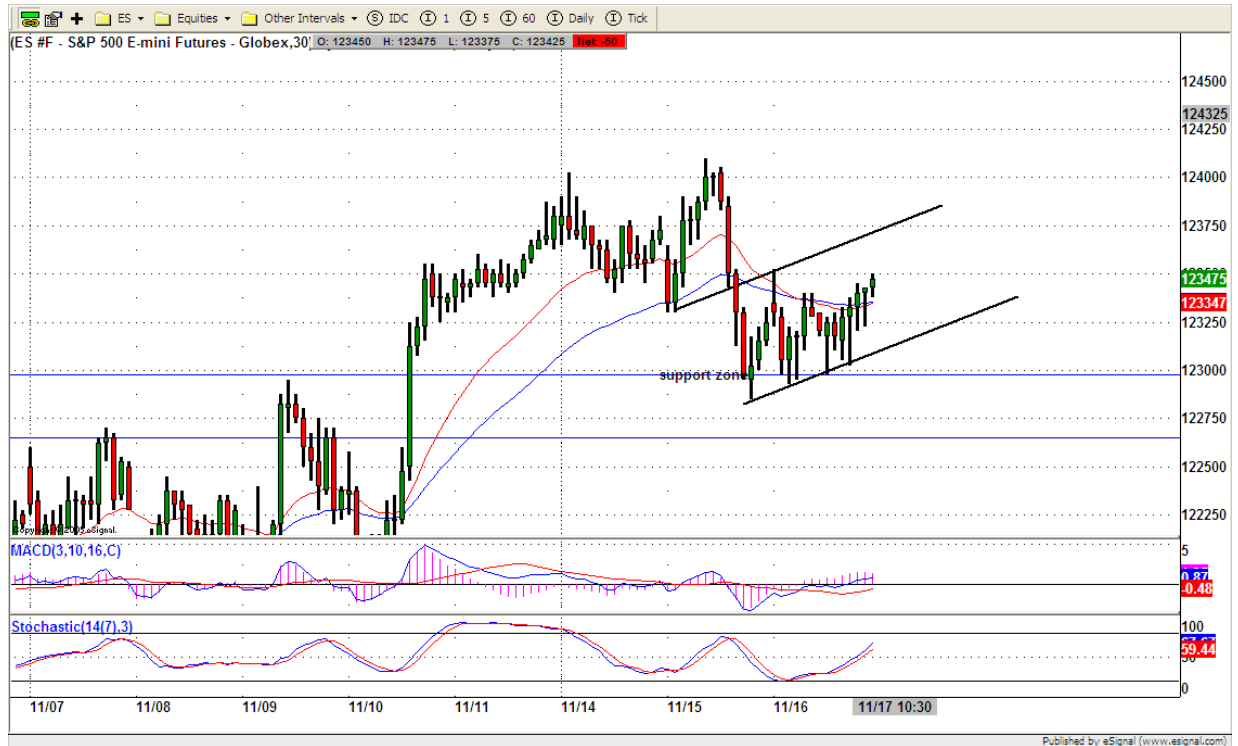
ES basically had another sideway day with no significant move in either direction. Based on yesterday's movement, it seems that odds favor another rally in some point today. If ES can breakout 1237.50 level, it could push price higher into 1244-1245 range, but this rally could be short-lived. We may see ES goes down strongly next week as soon as option expiration week passes.



#### 6. TODAY'S TRADING

On 60mins chart, ES formed a bear flag. If ES can breakout 1237.50 level, it is more likely to retest previous high at 1241 or further to 1244-1245.

looking for reversal signal after lunch time. if ES can't breakout 1237.50 level, it could stay inside yesterday's range.



## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=0.95)

1236.33	+2/8
1235.35	+1/8
1234.38	8/8
1233.40	7/8
1232.42	6/8
1231.45	5/8
1230.47	4/8
1229.49	3/8
1228.52	2/8
1227.54	1/8
1226.56	0/8
1225.59	-1/8
1224.61	-2/8

### Up (Interval=1.95)

1246.09	+2/8
1244.14	+1/8
1242.19	8/8
1240.23	7/8
1238.28	6/8
1236.33	5/8
1234.38	4/8
1232.42	3/8
1230.47	2/8
1228.52	1/8
1226.56	0/8
1224.61	-1/8
1222.66	-2/8

### Down (Interval=0.95)

1236.33	+2/8
1235.35	+1/8
1234.38	8/8
1233.40	7/8
1232.42	6/8
1231.45	5/8
1230.47	4/8
1229.49	3/8
1228.52	2/8
1227.54	1/8
1226.56	0/8
1225.59	-1/8
1224.61	-2/8

## 8. OTHER INDICATORS

<b>NatRSI</b>	<b>ATR 5</b>	<b>ATR 10</b>	<b>Waist number</b>
<b>0.62</b>	<b>9.70</b>	<b>9.08</b>	<b>1234</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 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