

# Naturus



## Daily trading plan for Nov. 21, 2005

### 1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1249.75	1252.25	1242.50	1250.25

### 2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1263.92	1282.58	1297.25	1309.17	1428.75
R2	1258.08	1267.42	1274.75	1274.08	1324.25
R1	1254.83	1258.83	1262.50	1241.92	1269.00
PPT	1248.33	1243.67	1240.00	1206.83	1164.50
S1	1244.42	1235.08	1227.75	1174.67	1109.25
S2	1238.58	1219.92	1205.25	1139.58	1004.75
S3	1234.67	1211.33	1193.00	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
1251.50 (First Sell#)	1243.25 (First Buy#)
1259.25 (Second Sell#)	1241.25 (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.

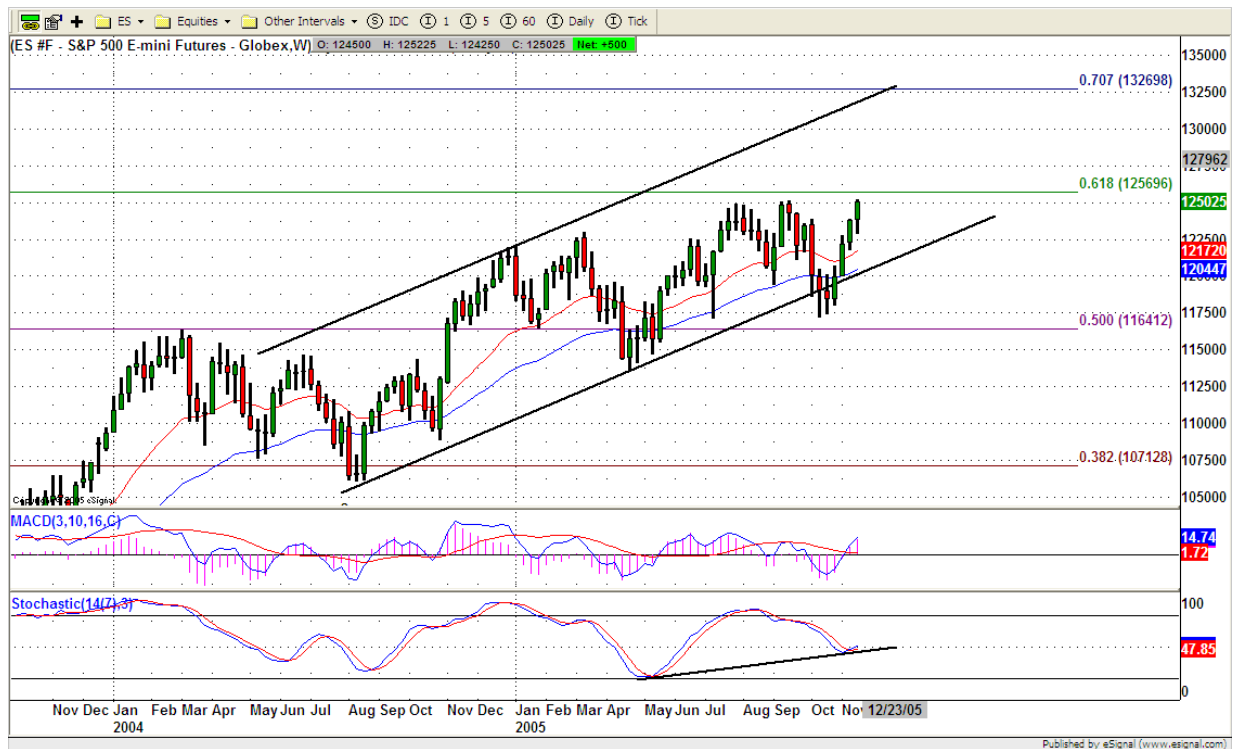
#### 4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1252.75	1254.25	1256.25	1259.50	1261.25
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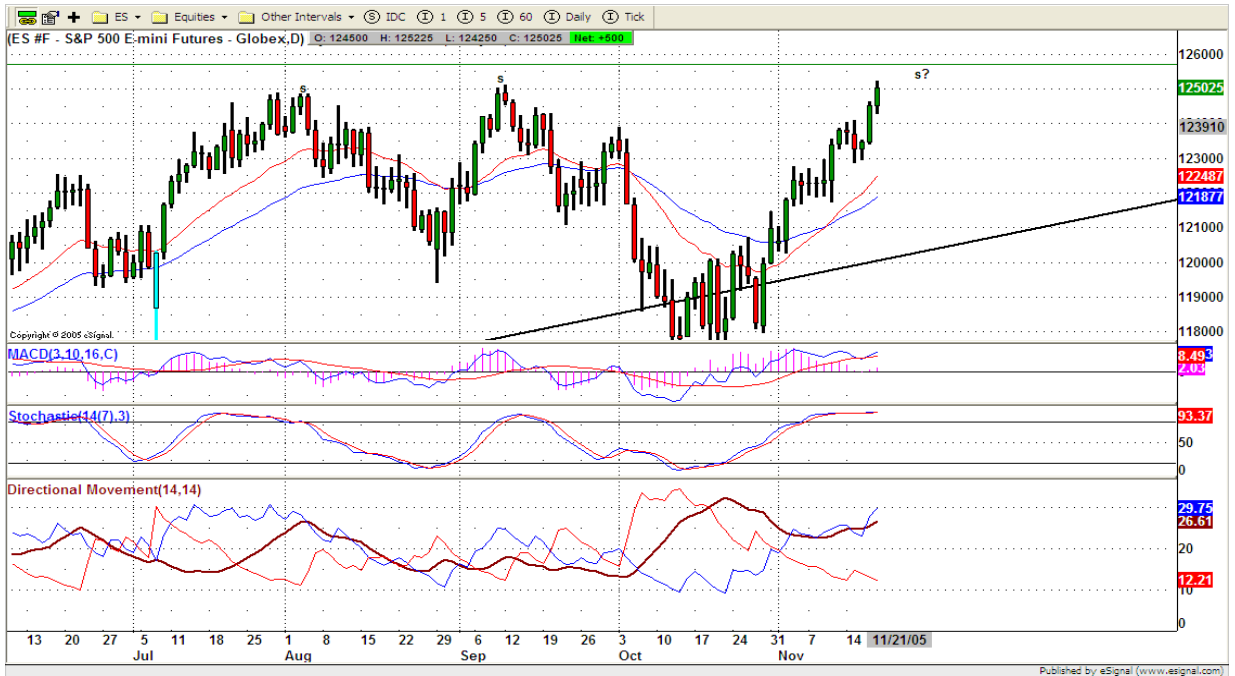
<b>Support</b>	1247.25	1245.75	1242.50	1240.50	1236.50
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#### 5. COMMENTARY

Last week S&P 500 (SPX) gained 9.5 points with its close at 1248.25 which was the new 52-week (and multi-year) high market. In that respect, there was some bullish momentum in the market. However, after forth straight weekly gain, we have to suspect that the market may run out of gas, at least in the very short term.



Weekly chart indicators are bullish. On daily chart of ES, price gets into an overbought situation. Small corrective dip before the next major bullish leg up should be expected. The worst I can expect now is a dip back to 1233 level. After that, I still expect ES stays its bullish trend through the end of this year.



## 6. TODAY'S TRADING

On 60mins chart, ES formed double tops around 1250 level. 1256-1259 is major resistance. MACD shows selling divergence and STT indicator points down. Retesting 1241 level should be expected Today.



## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=1.95)

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

### Up (Interval=1.95)

1261.72	+2/8
1259.77	+1/8
<b>1257.81</b>	<b>8/8</b>
<b>1255.86</b>	<b>7/8</b>
<b>1253.91</b>	<b>6/8</b>
<b>1251.95</b>	<b>5/8</b>
<b>1250.00</b>	<b>4/8</b>
<b>1248.05</b>	<b>3/8</b>
<b>1246.09</b>	<b>2/8</b>
<b>1244.14</b>	<b>1/8</b>
<b>1242.19</b>	<b>0/8</b>
1240.23	-1/8
1238.28	-2/8

### Down (Interval=1.95)

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

## 8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.53	9.10	9.38	1250.00
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 21	10:00	Leading Indicators	Oct	0.8%	-0.7%
Nov 22	14:00	FOMC Minutes	Nov 1		
Nov 23	08:30	Initial Claims	11/19	310K	303K
Nov 23	09:45	Mich Sentiment-Rev.	Nov	80.5	79.9
Nov 23	10:00	Help-Wanted Index	Oct	39	39
Nov 23	10:30	Crude Inventories	11/18		-2159K