

~20 Day ATR	71	<b>Daily Range: Last # of Days Back</b>				<b>Yesterday's High to Low #s</b>	
		5 Days	4 Days	3 Days	2 Days		
~5 Day ATR	36.8	18	27	53	54	<b>Key Fibonacci Numbers</b>	
PD's Range	32					High	937
						Low	905

**Patterns Affecting Upcoming Trading Session**

		Ratios	Price
NR4 Day	Yes		
WR4 Day	No	4.25	1126
Inside Day	Yes	2.618	988.776
Outside Day	No	1.982	968.424
Doji Day	No	<b>1.618</b>	956.776
% of PD's Range	59%	<b>1.272</b>	945.704
% of Above/Below 20 Day ATR	45%	<b>1</b>	<b>937</b>
Gap Day	Yes	0.786	930.152
Gap Filled	Yes	0.618	924.776

**Key Daily Support and Resistance Numbers**

PD's High	937	VAH-above	988	0.382	917.224
PD's Midpt.	921	POC-above	975	0.236	912.552
PD's Low	905	VAL-above	968	<b>0</b>	<b>905</b>
PD's Open	912			-0.236	897.448
PD's Close	937	<b>VAH-today</b>	<b>926</b>	-0.382	892.776
<b>PD's 2hr Hi</b>	<b>937</b>	<b>POC-today</b>	<b>918</b>	<b>-0.5</b>	889
<b>PD's 2hr Lo</b>	<b>908</b>	<b>VAL-today</b>	<b>912</b>	-0.618	885.224
				-0.786	879.848

**Floor Traders Pivot Points**

<b>R4</b>	<b>1022.333</b>	VAH-below	907	-1.272	864.296
midpoint	1006.333	POC-below	888	-1.618	853.224
<b>R3</b>	<b>990.3333</b>	VAL-below	875	-1.982	841.576
midpoint	974.3333			-2.618	821.224
<b>R2</b>	<b>958.3333</b>			-4.25	769
midpoint	953				

**Important Trading Reference Numbers**

		Daily Closing Numbers	Weekly and Monthly #s
<b>R1</b>	<b>947.6667</b>	ADD	1163 PW's Open
midpoint	937	TRIN	0.52 PW's Close
<b>PP</b>	<b>926.3333</b>	VIX	57 PW's High
midpoint	921	60 min %K	55 PW's Low
<b>S1</b>	<b>915.6667</b>	60 min %D	66 PM's Open
midpoint	905	Globex Hi	963 PM's Close
<b>S2</b>	<b>894.3333</b>	Globex Lo	941 PM's High
midpoint	878.3333	12:30pm Opn	923 PM's Low
<b>S3</b>	<b>862.3333</b>	DAX 6 am Opn	5114 Fed Day #
midpoint	846.3333	PreMkt Vol	175,000 Check Intraday Timing of News Events @
<b>S4</b>	<b>830.3333</b>	34/50 Setup	Up <a href="http://www.nasdaq.com/asp/EconodayFrame.asp">www.nasdaq.com/asp/EconodayFrame.asp</a>

**Today Price Action Flow Analysis and Comments:**

1. MOB low ... 946...**941**...937...I would expect a bounce off of these
2. MOB high...963...968...**975**...984...992...1002...1009
3. COT reports see a shift possible taking place with pressure to Up side
4. Advantage Members...read Nate's Personal Preparation Notes before 9 am in back office.