

Naturus



Daily trading plan for Aug. 16, 2005

1. PIVOTS FOR ESU5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1252.17	1263.75	1269.17	1323.25	1428.75
R2	1245.33	1254.50	1258.83	1285.75	1324.25
R1	1241.42	1242.75	1244.92	1261.25	1269.00
PPT	1234.58	1233.50	1234.58	1223.75	1164.50
S1	1230.67	1221.75	1220.67	1199.25	1109.25
S2	1223.83	1212.50	1210.33	1161.75	1004.75
S3	1219.92	1200.75	1196.42	1137.25	949.50

* Blue color number turns into major resistance levels.

* Green color number currently acts as a support level.

2. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1238 (First Sell#)*Dual number	1228.25(First Buy #)
1247.75 (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.

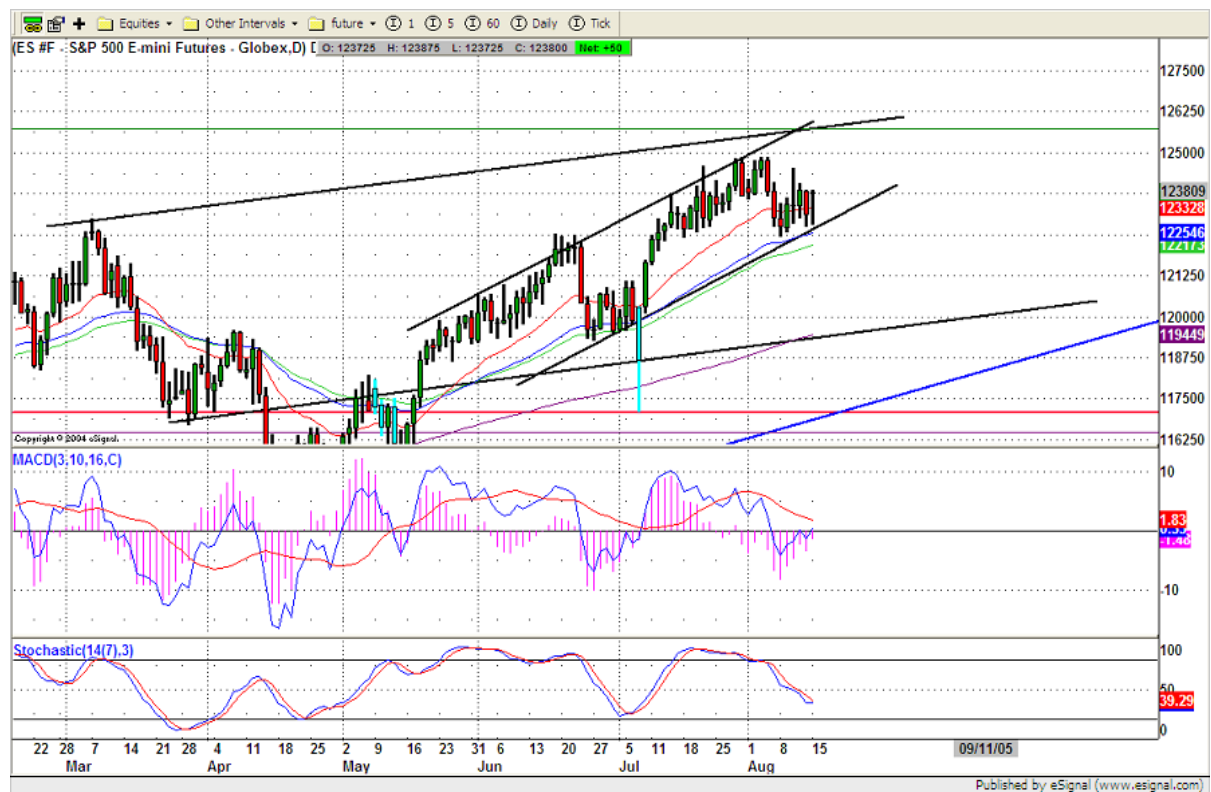
3. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1240.50	1241.75	1243.50	1246.25	1248
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Support	1234.50	1232.75	1230.50	1227.25	1224.25
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4. COMMENTARY

Yesterday ES bounce from its 20-day moving average line and closed above that line. Today ES could continue moving up to fill Aug. 4 gap around 1247.75 level. Even daily indicators are still negative, they are attempting to move up to support price movement. If ES breakout 1245.25 level, 1248.25 is very likely to be hit by Today.



5. TODAY'S TRADING

On 15min chart, ES formed first leg up and did minor retracement to 1235.25. All indicators are turning up. If this morning, price can hold above 1234.50 level, 1245.25-1246 is likely to be retested. Due to option expiration week, price may run up first and hangs there until lunch time and then suddenly goes down and up. So be prepared. Don't be panic when you see this kind of price movement.



6. PREDICTION FOR TODAY'S MOVEMENT

Current (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

Up (Interval=0.95)

1248.05	+2/8
1247.07	+1/8
1246.09	8/8
1245.12	7/8
1244.14	6/8
1243.16	5/8
1242.19	4/8
1241.21	3/8
1240.23	2/8
1239.26	1/8
1238.28	0/8
1237.30	-1/8
1236.33	-2/8

Down (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

7. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.78	10.96	9.58	1234.50
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.

8. WEEKLY ECONOMIC CALENDAR

Date	ET	Release	For	Actual	Consensus	Prior
Aug 16	08:30	CPI	Jul		0.4%	0.0%
Aug 16	08:30	Core CPI	Jul		0.2%	0.1%
Aug 16	08:30	Housing Starts	Jul		2023K	2004K
Aug 16	08:30	Building Permits	Jul		2110K	2132K
Aug 16	09:15	Industrial Production	Jul		0.5%	0.9%
Aug 16	09:15	Capacity Utilization	Jul		80.3%	80.0%
Aug 17	08:30	PPI	Jul		0.5%	0.0%
Aug 17	08:30	Core PPI	Jul		0.1%	-0.1%
Aug 18	08:30	Initial Claims	08/13		310K	308K
Aug 18	10:00	Leading Indicators	Jul		0.2%	0.9%
Aug 18	12:00	Philadelphia Fed	Aug		14.5	9.6