

Naturus



Daily trading plan for Aug. 2, 2005

1. PIVOTS FOR ESU5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1247.33	1263.92	1272.92	1323.25	1428.75
R2	1244.67	1256.08	1260.58	1285.75	1324.25
R1	1241.08	1246.42	1248.67	1261.25	1269.00
PPT	1238.42	1238.58	1236.33	1223.75	1164.50
S1	1234.83	1228.92	1224.42	1199.25	1109.25
S2	1232.17	1221.08	1212.08	1161.75	1004.75
S3	1228.58	1211.42	1200.17	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
1245 (First Sell#)	1232.75 (First Buy #) *Dual number
1246.75 (Second Sell#)	1228.25 (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.

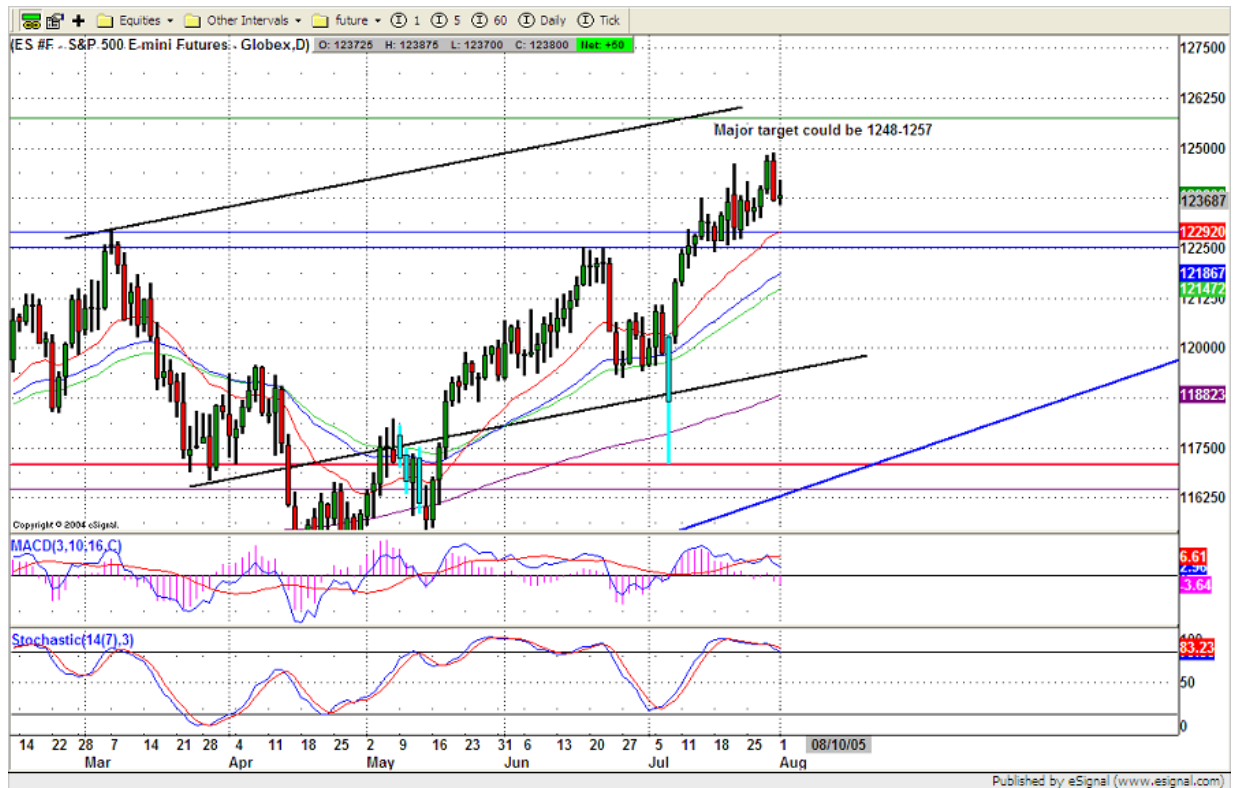
3. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1237.75	1240.50	1243.75	1245	1246.75
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Support	1235.25	1232.75	1231.75	1229.25	1228.25
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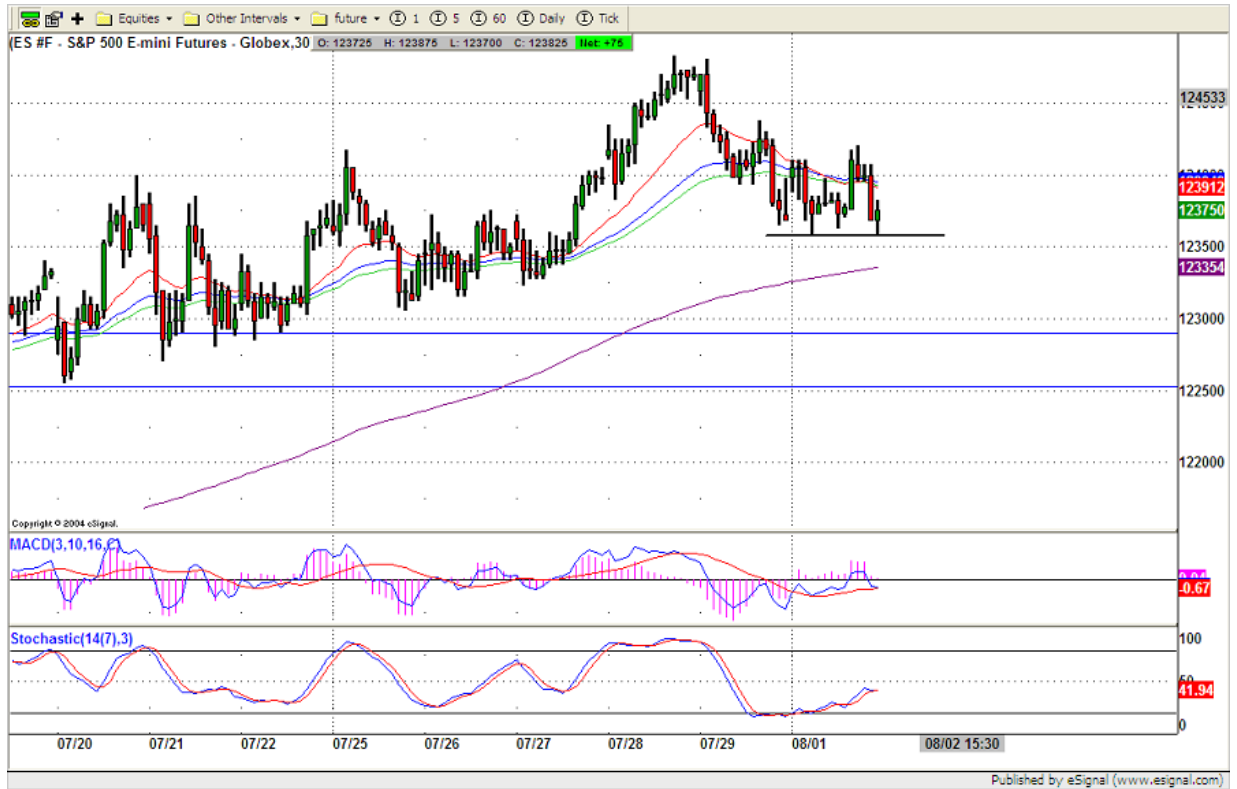
4. COMMENTARY

First day of Aug. trading, ES consolidated at relatively low range and closed with fractional gain. Even Bulls still take in control the market, strength on upside starts to decrease. Testing 1229.25 (20 day moving average level) is very likely in the week.



5. TODAY'S TRADING

On 30min chart, ES is critical level. Breakdown 1235.75 level today, it will courage bears to push price down to 1233.50 or further to 1229.50 level. SHORT ON any early bounce movement and target for 1229.50 level for taking profit.



6. 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=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)

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

7. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.34	8.40	9.53	1238.75
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.

8. WEEKLY ECONOMIC CALENDAR

Date	ET	Release	For	Actual	Consensus	Prior
Aug 02	00:00	Auto Sales	Jul		5.7M	5.1M
Aug 02	00:00	Truck Sales	Jul		8.8M	8.9M
Aug 02	08:30	Personal Income	Jun		0.4%	0.2%
Aug 02	08:30	Personal Spending	Jun		0.8%	0.0%
Aug 02	10:00	Factory Orders	Jun		1.0%	2.9%
Aug 03	10:00	ISM Services	Jul		61.0	62.2
Aug 04	08:30	Initial Claims	07/30		315K	310K
Aug 05	08:30	Nonfarm Payrolls	Jul		180K	146K
Aug 05	08:30	Unemployment Rate	Jul		5.0%	5.0%
Aug 05	08:30	Hourly Earnings	Jul		0.2%	0.2%
Aug 05	08:30	Average Workweek	Jul		33.7	33.7
Aug 05	15:00	Consumer Credit	Jun		\$6.0B	-\$3.0B