

# Naturus



## Daily trading plan for Aug. 23, 2005

### 1. PIVOTS FOR ESU5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1244.17	1257.00	1268.25	1323.25	1428.75
R2	1237.58	1247.75	1256.75	1285.75	1324.25
R1	1230.67	1235.75	1240.25	1261.25	1269.00
PPT	1224.08	1226.50	1228.75	1223.75	1164.50
S1	1214.17	1214.50	1212.25	1199.25	1109.25
S2	1210.58	1205.25	1200.75	1161.75	1004.75
S3	1203.67	1193.25	1184.25	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
1226.75 (First Sell#)	1221.75 (First Buy #)
1233 (Second Sell#)	1214.50 (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.

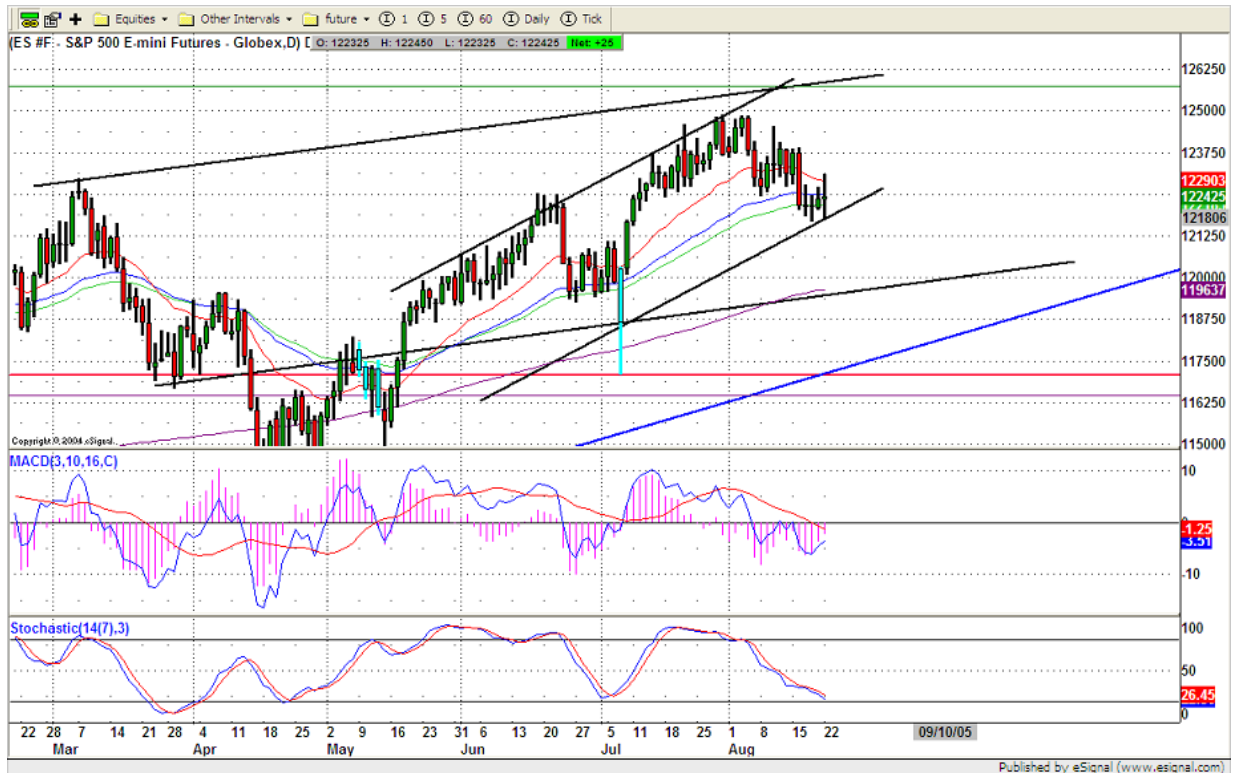
### 3. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1226.50	1231.25	1233	1234.50	1237.75
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<b>Support</b>	1222.00	1219.50	1216.25	1214.75	1209.50
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### 4. COMMENTARY

ES formed its doji pattern with heavy volume yesterday. Based on the pattern, it indicates ES can't make its decision which way it should go. Based on the daily indicators, ES has oversold situation plus low band of uptrend channel tries to support price. If today ES can manage to move above 1230.75, Aug. 16 gap at 1237.50 could be filled.



### 5. TODAY'S TRADING

On 30min chart, if 1224 level can be held by ES, yesterday's high could be retested. As long as indicators support price moving high, 1234.75 could be retested again before ES tries to fill its gap on Aug.16.

If ES can hold its pivot level around 1224, GO LONG with scalping, and target is 1225.50, 1226.50. If ES breakout 1227 level, next target is 1228.75, 1229.50 and 1231.25

If ES pop up very strong, wait for you see 1231 level first, then go SHORT at 1232.75-1234 range, target is 5pts.



## 6. PREDICTION FOR TODAY'S MOVEMENT

### Current (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

### Up (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

### Down (Interval=3.95)

1230.47	+2/8
1228.52	+1/8
1226.56	8/8
1224.61	7/8
1222.66	6/8
1220.70	5/8
1218.75	4/8
1216.80	3/8
1214.84	2/8
1212.89	1/8
1210.94	0/8
1208.98	-1/8
1207.03	-2/8

## 7. OTHER INDICATORS

<b>NatRSI</b>	<b>ATR 5</b>	<b>ATR 10</b>	<b>Waist number</b>
<b>0.47</b>	<b>10.10</b>	<b>10.53</b>	<b>1224.00</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.

## 8. WEEKLY ECONOMIC CALENDAR

Date	ET	Release	For	Consensus	Prior
Aug 23	10:00 am	Existing Home Sales	July	7.25M	7.33M
Aug 24	8:30 am	Durable Orders	July	-1.2%	2.8%
Aug 24	10:00 am	New Home Sales	July	1325K	1374K
Aug 25	8:30 am	Initial Jobless Claims	8/20	314K	316K
Aug 25	10:00 am	Help-Wanted Index	July	38	38
Aug 26	9:45 am	Michigan Sentiment Index	Aug	92.7	92.7