

Naturus



Daily trading plan for Aug. 25, 2005

1. PIVOTS FOR ESU5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1237.58	1257.00	1268.25	1323.25	1428.75
R2	1231.67	1247.75	1256.75	1285.75	1324.25
R1	1220.83	1235.75	1240.25	1261.25	1269.00
PPT	1214.92	1226.50	1228.75	1223.75	1164.50
S1	1204.08	1214.50	1212.25	1199.25	1109.25
S2	1198.17	1205.25	1200.75	1161.75	1004.75
S3	1187.33	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
1218.25 (First Sell#)	1212.50 (First Buy #) *Dual number
1222.25-1223.25 (Second Sell#)	1196.75 (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	1213.75	1215.00	1218.25	1222.50	1225.75
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Support	1208.50	1207.25	1205.25	1203.00	1201.50
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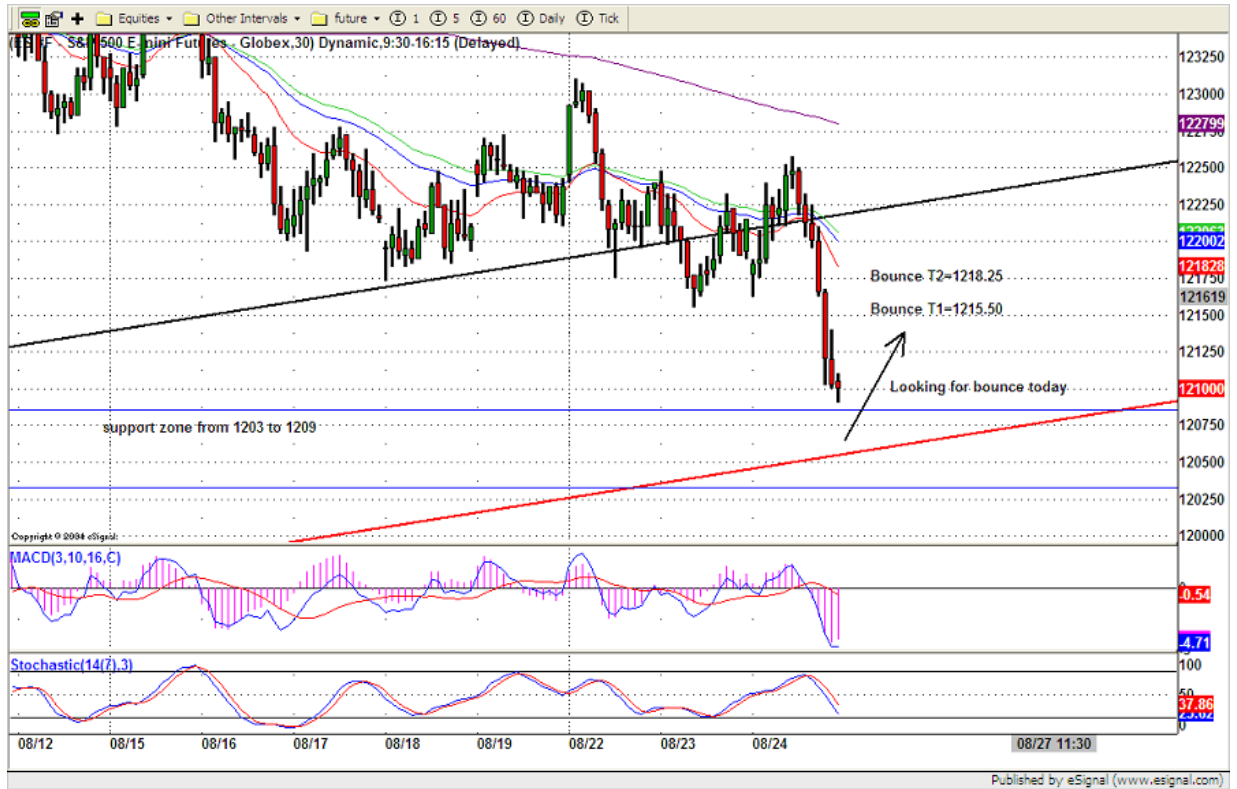
4. COMMENTARY

ES finally broke its uptrend channel and headed toward south. At the end of day, it hit another major support level 1209 and slightly closed above that level. Today, price may hit low in the early morning, but in the afternoon, bounce from low level should be expected.



5. TODAY'S TRADING

On 30min chart, if we see gap up first, that means ES hasn't hit its bottom yet, Bounce up T1 and T2 first, GO SHORT. If we see gap down first, after 30-60 min trading, Bounce should be expected. Looking for long entry from 1203-1205 level.



6. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=3.95)

1226.56	+2/8
1222.66	+1/8
1218.75	8/8
1214.84	7/8
1210.94	6/8
1207.03	5/8
1203.13	4/8
1199.22	3/8
1195.31	2/8
1191.41	1/8
1187.50	0/8
1183.59	-1/8
1179.69	-2/8

Up (Interval=1.95)

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

Down (Interval=3.95)

1214.84	+2/8
1212.89	+1/8
1210.94	8/8
1208.98	7/8
1207.03	6/8
1205.08	5/8
1203.13	4/8
1201.17	3/8
1199.22	2/8
1197.27	1/8
1195.31	0/8
1193.36	-1/8
1191.41	-2/8

7. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.25	10.65	10.73	1213.88
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 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