

# Naturus



## Daily trading plan for Aug. 30, 2005

### 1. PIVOTS FOR ESU5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1233.25	1249.33	1261.83	1323.25	1428.75
R2	1224.50	1240.17	1250.17	1285.75	1324.25
R1	1219.50	1223.08	1228.08	1261.25	1269.00
PPT	1210.75	1213.92	1216.42	1223.75	1164.50
S1	1205.75	1196.83	1194.33	1199.25	1109.25
S2	1197.00	1187.67	1182.67	1161.75	1004.75
S3	1192.00	1170.58	1160.58	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
1211 (First Sell#)*Dual number	1206.75(First Buy #)
1223.50(Second Sell#)	1205.50 (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>	1219.50	1224.25	1225.50	1228.25	1230.25
<b>Support</b>	1211	1209	1208.25	1206.75	1205.50

### 4. COMMENTARY

Yesterday ES bounced from pre-market low and kept going up to close at top range. Price still traded inside major uptrend channel. All indicators are turning up. It seems ES want to test its previous breakdown level 20 and 40 daily moving average level around 1222-1225 range.



### 5. TODAY'S TRADING

On 60min chart, ES closed right on 40ema line around 1214.50 level yesterday. Today, if price goes down first, looking for first support level around 1211-1210.75 level. Second support level is around 1208.25 level. If those levels are holding, scalping long side.

If price goes up first, looking for first resistance level around 1219 level, and second resistance level around 1224.25. Scalping short side, and target is opening price or yesterday's high price.



## 6. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=1.95)

1222.66	+2/8
1220.70	+1/8
1218.75	8/8
1216.80	7/8
1214.84	6/8
1212.89	5/8
1210.94	4/8
1208.98	3/8
1207.03	2/8
1205.08	1/8
1203.13	0/8
1201.17	-1/8
1199.22	-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=1.95)

1222.66	+2/8
1220.70	+1/8
1218.75	8/8
1216.80	7/8
1214.84	6/8
1212.89	5/8
1210.94	4/8
1208.98	3/8
1207.03	2/8
1205.08	1/8
1203.13	0/8
1201.17	-1/8
1199.22	-2/8

## 7. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.95	10.55	10.33	1208.25
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	Consensus	Prior
Aug 30	10:00 am	Consumer Confidence	Aug	101.5	103.2
Aug 30	10:00 am	Factory Orders	July	-2.0%	1.4%
Aug 30	2:00 pm	FOMC Minutes	Aug 9		
Aug 31	8:30 am	GDP (Prelim)	Q2	3.4%	3.4%
Aug 31	8:30 am	Chain Deflator (Prelim)	Q2	2.4%	2.4%
Aug 31	10:0 am	Chicago PMI	Aug	61.0	63.5
Sep 01	12:00 pm	Auto Sales	Aug	5.3M	5.7M
Sep 01	12:00 pm	Truck Sales	Aug	9.2M	11.3M
Sep 01	8:30 am	Initial Jobless Claims	08/27	315k	315K
Sep 01	8:30 am	Personal Income	July	0.5%	0.5%
Sep 01	8:30 am	Personal Spending	July	1.0%	0.8%
Sep 01	10:00 am	Construction Spending	July	0.5%	-0.3%
Sep 01	10:00 am	ISM Index	Aug	57.0	56.6
Sep 02	8:30 am	Nonfarm Payrolls	Aug	190K	207K
Sep 02	8:30 am	Unemployment Rate	Aug	5.0%	5.0%
Sep 02	8:30 am	Hourly Earnings	Aug	0.2%	0.4%
Sep 02	8:30 am	Average Workweek	Aug	33.7	33.7