

# Naturus



## Daily trading plan for Sept. 13, 2005

### 1. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1252.75	1284.75	1314.08	1293.17	1428.75
R2	1251.00	1267.50	1282.17	1270.83	1324.25
R1	1248.75	1258.00	1265.33	1246.17	1269.00
PPT	1247.00	1240.75	1233.42	1223.83	1164.50
S1	1244.75	1231.25	1216.58	1199.17	1109.25
S2	1243.00	1214.00	1184.67	1176.83	1004.75
S3	1240.75	1204.50	1167.83	1152.17	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
1252.25 (First Sell#)	1242.25 (First Buy #)
1253.50 (Second Sell#)	1239.20 (second Buy #)
1259-1260.25 (Third Sell #)	1235.50 (Third 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.

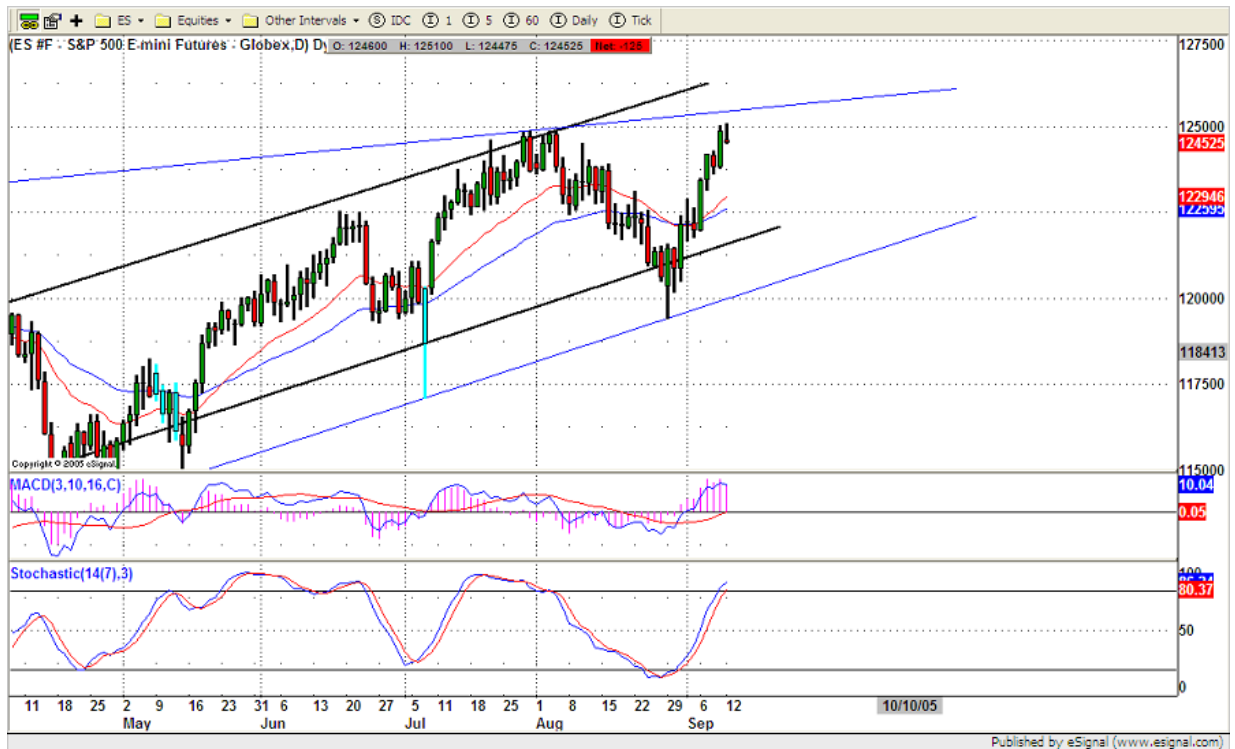
### 3. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1251.50	1252.75	1256.50	1259.00	1260.25
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<b>Support</b>	1245.00	1242.75	1240.75	1235.00	1232.75
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### 4. COMMENTARY

ES formed a narrow range day seven with an inside day pattern. This means we may see top already. All indicators show overbought condition. Pullback should be expected today. First line ES is going to test could be around 1230-1231 level, which could be 20 day moving average line.

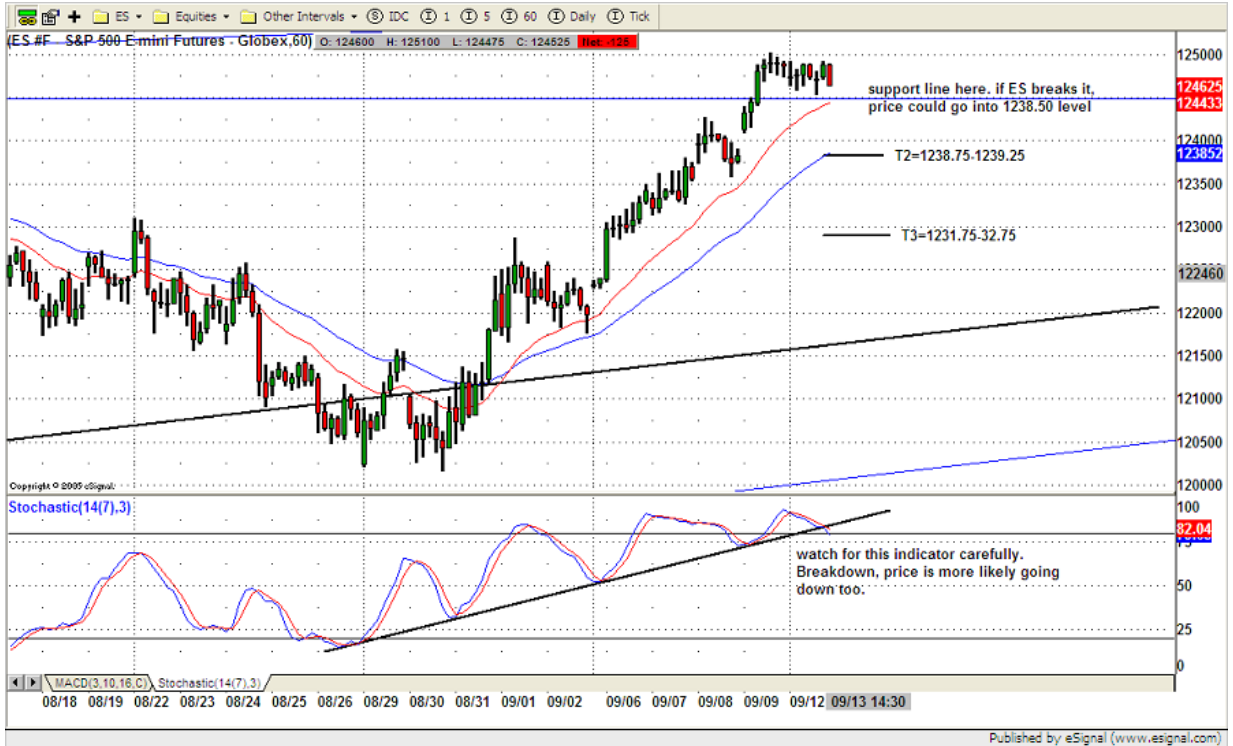


### 5. TODAY'S TRADING

On 60min chart, ES consolidated at top range and closed in red just little above yesterday's low. It was an inside day with no decision making doji pattern. Today 1245 level is key level. Breakdown that level, MOMO could pick up and push price into 1241 level to retest breakout point 1240.75. If 1240 level couldn't be held, then last Friday's gap is more likely to be filled at 1238.25 level.

SST indicator almost made its breakdown movement yesterday. If today it continues to point down, ES will be more likely going down first instead of going up in the morning trading session.

Secondly, this morning early economic reports also will influence market movement in the pre-market trading. Trade caution.



## 6. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=0.95)

1251.95	+2/8
1250.98	+1/8
1250.00	8/8
1249.02	7/8
1248.05	6/8
1247.07	5/8
1246.09	4/8
1245.12	3/8
1244.14	2/8
1243.16	1/8
1242.19	0/8
1241.21	-1/8
1240.23	-2/8

### Up (Interval=1.95)

1269.53	+2/8
1267.58	+1/8
1265.63	8/8
1263.67	7/8
1261.72	6/8
1259.77	5/8
1257.81	4/8
1255.86	3/8
1253.91	2/8
1251.95	1/8
1250.00	0/8
1248.05	-1/8
1246.09	-2/8

### Down (Interval=1.95)

1253.91	+2/8
1251.95	+1/8
1250.00	8/8
1248.05	7/8
1246.09	6/8
1244.14	5/8
1242.19	4/8
1240.23	3/8
1238.28	2/8
1236.33	1/8
1234.38	0/8
1232.42	-1/8
1230.47	-2/8

## 7. OTHER INDICATORS

<b>NatRSI</b>	<b>ATR 5</b>	<b>ATR 10</b>	<b>Waist number</b>
<b>0.41</b>	<b>7.70</b>	<b>10.15</b>	<b>1246.75</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
Sep 13	08:30	Trade Balance	Jul	-\$59.8B	-\$58.8B
Sep 13	08:30	PPI	Aug	0.7%	1.0%
Sep 13	08:30	Core PPI	Aug	0.1%	0.4%
Sep 13	14:00	Treasury Budget	Aug	-\$47.8B	-\$41.1B
Sep 14	08:30	Retail Sales	Aug	-1.1%	1.8%
Sep 14	08:30	Retail Sales ex-auto	Aug	0.5%	0.3%
Sep 14	09:15	Industrial Production	Aug	0.3%	0.1%
Sep 14	09:15	Capacity Utilization	Aug	79.8%	79.7%
Sep 15	08:30	NY Empire State Index	Sep	17.5	23.0
Sep 15	08:30	CPI	Aug	0.5%	0.5%
Sep 15	08:30	Core CPI	Aug	0.2%	0.1%
Sep 15	08:30	Initial Claims	09/10	NA	319K
Sep 15	08:30	Business Inventories	Jul	0.3%	0.0%
Sep 15	12:00	Philadelphia Fed	Sep	14.5	17.5
Sep 16	08:30	Current Account	Q2	-\$192.9B	-\$195.1B
Sep 16	09:45	Mich Sentiment-Prel.	Sep	86.0	89.1