

Naturus



Daily trading plan for Sept. 15, 2005

1. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1249.50	1284.75	1314.08	1293.17	1428.75
R2	1245.50	1267.50	1282.17	1270.83	1324.25
R1	1240.00	1258.00	1265.33	1246.17	1269.00
PPT	1236.00	1240.75	1233.42	1223.83	1164.50
S1	1230.50	1231.25	1216.58	1199.17	1109.25
S2	1226.50	1214.00	1184.67	1176.83	1004.75
S3	1221.00	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
1239.50 (First Sell#)	1233.75 (First Buy #) *dual number
1242.08 (Second Sell#)	1226.75 (second Buy #)
	1219.25 (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

Resistance	1236.25	1237.50	1239.50	1243.50	1246.75
Support	1231.25	1228.50	1227.00	1225.25	1223.25

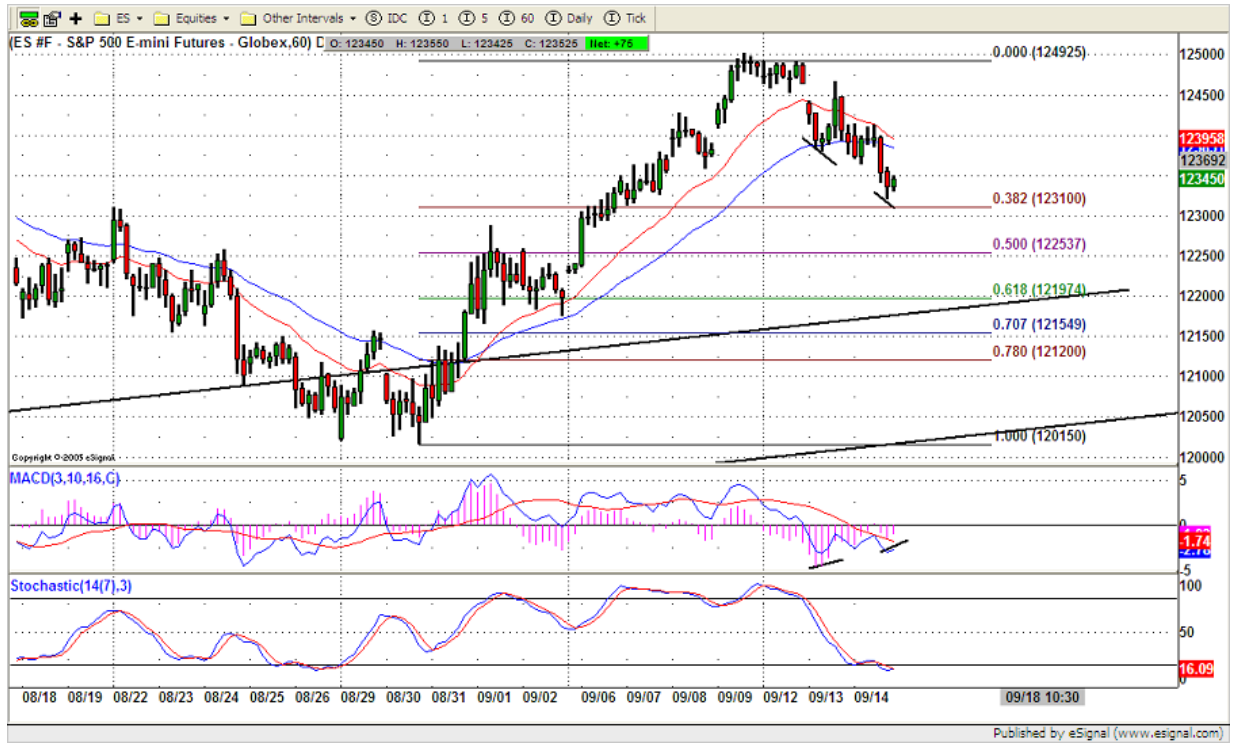
4. COMMENTARY

ES gave up 1237.50 level during intraday trading yesterday and closed in red around 1234.50 level. Whether ES can hold price above its 20-day moving average line or not, depends on today's trading. Based on MACD indicator, bounce could be occurred today. But for last second trading of option expiration week, anything could happen. Trade Caution.



5. TODAY'S TRADING

On 60min chart, ES completed its 2nd push down movement yesterday. Bounce up to 20/40 ema line could be happened today. Also MACD has divergence with price. Bounce should be expected. How far it could bounce up to? ES could move up to 1236.25, 1237.50. Those two levels are yesterday's breakdown point. Retesting is very possible.



6. PREDICTION FOR TODAY'S MOVEMENT

Current (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

Up (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

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

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7. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.22	7.25	9.75	1237.13
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 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