

# Naturus



## Daily trading plan for Sept. 16, 2005

### 1. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1245.50	1284.75	1314.08	1293.17	1428.75
R2	1242.00	1267.50	1282.17	1270.83	1324.25
R1	1237.75	1258.00	1265.33	1246.17	1269.00
PPT	1234.25	1240.75	1233.42	1223.83	1164.50
S1	1230.00	1231.25	1216.58	1199.17	1109.25
S2	1226.50	1214.00	1184.67	1176.83	1004.75
S3	1222.50	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#)	1229.75 (First Buy #)
1242.50 (Second Sell#)	1224.75 (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

<b>Resistance</b>	1236.50	1237.50	1238.50	1242.50	1244.75
<b>Support</b>	1230.25	1226.50	1225.25	1224.25	1223.25

### 4. COMMENTARY

ES made its counter trading day. Consolidation and traded within a relative narrow range. At the end, it still closed above its 20-days moving average line. Today is option expiration day. It also could be change in trend day. Plus it is Friday. Trade Caution, Especially if you are a new trader.



### 5. TODAY'S TRADING

On 30min chart, ES seems it completed small wave 4, but where last wave lands, depends on today's trading. It could be above 1229.75 or 1224.75 level.

MACD histogram turned into positive, but SST indicator has a trouble to move up. If today's price can't move up 1234.50 level, price is more likely heading toward 1225 level. But due to option expiration, price may be held around 1230 level until Next Monday.

If today's gap down at open, looking for support level and go long; if gap up at open, looking for resistance level at yesterday's high to go short.



## 6. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=0.95)

1240.23	+2/8
1239.26	+1/8
1238.28	8/8
1237.30	7/8
1236.33	6/8
1235.35	5/8
1234.38	4/8
1233.40	3/8
1232.42	2/8
1231.45	1/8
1230.47	0/8
1229.49	-1/8
1228.52	-2/8

### Up (Interval=0.95)

1244.14	+2/8
1243.16	+1/8
1242.19	8/8
1241.21	7/8
1240.23	6/8
1239.26	5/8
1238.28	4/8
1237.30	3/8
1236.33	2/8
1235.35	1/8
1234.38	0/8
1233.40	-1/8
1232.42	-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

## 7. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.29	7.95	8.55	1235.13
neutral			

1. NatRSI >80-90                      overbought  
   NatRSI >30 or <70                neutral  
   NatRSI <20                         oversold
2. **ATR** (Average true range) can be used for predicting intra-day's high and low.
3. **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 16	08:30	Current Account	Q2	-\$192.9B	-\$195.1B
Sep 16	09:45	Mich Sentiment-Prel.	Sep	86.0	89.1