

# Naturus



## Daily trading plan for Sept. 20, 2005

### 1. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1251.42	1269.25	1280.58	1293.17	1428.75
R2	1246.83	1259.25	1265.42	1270.83	1324.25
R1	1242.42	1250.75	1253.83	1246.17	1269.00
PPT	1237.83	1240.75	1238.67	1223.83	1164.50
S1	1233.42	1232.25	1227.08	1199.17	1109.25
S2	1228.83	1222.25	1211.92	1176.83	1004.75
S3	1224.42	1213.75	1200.33	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
1241.75 (First Sell#)	1233.75 (First Buy #)
1246.50 (Second Sell#)	1229.50 (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>	1240.75	1242.50	1244.75	1246.75	1251.50
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<b>Support</b>	1234.75	1233.25	1229.50	1227.25	1225.75
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### 4. COMMENTARY

All day ES tried to fill its Friday's gap. Finally, it did and bounced up at middle of range for closing. ES still closed above its 20 days moving average line. Nothing changes very much. It is waiting for Fed's decision today.

On daily chart, only SST indicator makes me worry. It continues rolling down. It could be a divergence with price. MACD is in neutral position. Today consolidation movement before Fed announcement should be expected. After announcement, we would see some big movement.



### 5. TODAY'S TRADING

On 60min chart, ES formed an uptrend channel and price closed at low range. Today morning, it could back and forth within 1241 - 1236.25 range until 2:15pm FOMC. After announcement, price could either move up to 1246.50 or down to 1230.75 or lower to 1225.75 level. Trade Caution.



## 6. PREDICTION FOR TODAY'S MOVEMENT

### Current (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

### Up (Interval=0.95)

1248.05	+2/8
1247.07	+1/8
1246.09	8/8
1245.12	7/8
1244.14	6/8
1243.16	5/8
1242.19	4/8
1241.21	3/8
1240.23	2/8
1239.26	1/8
1238.28	0/8
1237.30	-1/8
1236.33	-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

<b>NatRSI</b>	<b>ATR 5</b>	<b>ATR 10</b>	<b>Waist number</b>
<b>0.29</b>	<b>8.75</b>	<b>8.23</b>	<b>1239.88</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 20	8:30 am	Housing Starts	Aug	2030K	2042K
Sep 20	8:30 am	Building Permits	Aug	2137K	2167K
Sep 20	2:15 pm	FOMC Policy Announcement			
Sep 22	8:30 am	Initial Jobless Claims	9/17/05	460K	398K
Sep 22	10:00 am	Leading Economic Indicators	August	-0.3%	0.1%