

# Naturus



## Daily trading plan for Sept. 22, 2005

### 1. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1233.33	1269.25	1280.58	1293.17	1428.75
R2	1229.17	1259.25	1265.42	1270.83	1324.25
R1	1222.58	1250.75	1253.83	1246.17	1269.00
PPT	1218.42	1240.75	1238.67	1223.83	1164.50
S1	1211.83	1232.25	1227.08	1199.17	1109.25
S2	1207.67	1222.25	1211.92	1176.83	1004.75
S3	1201.08	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
1226.75 (First Sell#)	1212.50 (First Buy #)
1228.75 (Second Sell#)	1203.50 (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.

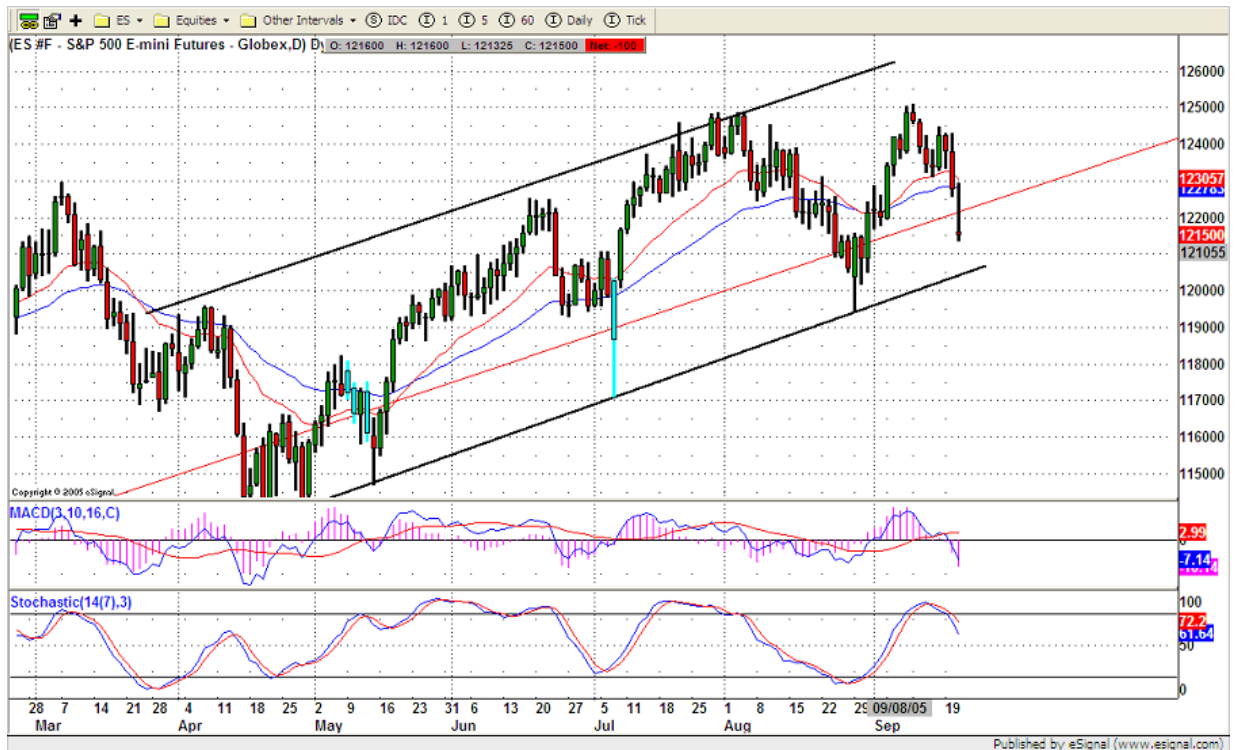
### 3. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1218.75	1220.75	1222.00	1223.50	1226.25
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<b>Support</b>	1212.25	1209.75	1207.50	1205.75	1203.75
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### 4. COMMENTARY

ES broke down sub-support level at 1218.75 and lead more down for closing. That was a second big down since Sept.9. Today we may see small bounce, but every bounce will attract people to selling. Major daily resistance level is 1227.50-1225 area. Breakdown 1200-1198 range, Long term uptrend will end.



### 5. TODAY'S TRADING

On 60min chart, ES has oversold situation. So bounce up to 1221 or further to 1225 should be expected as soon as price pullback above 1218.75.

As soon as price reaches 1225 area, Short on this bounce.



## 6. PREDICTION FOR TODAY'S MOVEMENT

### Current (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

### Up (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

### 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
0.18	10.40	8.83	1233.25
oversold			

- 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 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%