

Naturus



Daily trading plan for Sept. 26, 2005

1. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1234.92	1271.00	1281.42	1293.17	1428.75
R2	1231.33	1257.00	1265.33	1270.83	1324.25
R1	1225.17	1238.75	1242.92	1246.17	1269.00
PPT	1220.08	1224.75	1226.83	1223.83	1164.50
S1	1215.42	1206.50	1204.42	1199.17	1109.25
S2	1210.33	1192.50	1188.33	1176.83	1004.75
S3	1205.67	1174.25	1165.92	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
1226.00 (First Sell#)	1213.75 (First Buy #)
1231.25 (Second Sell#)	1209.50 (second Buy #)

Trading rules for intra-day position trading:

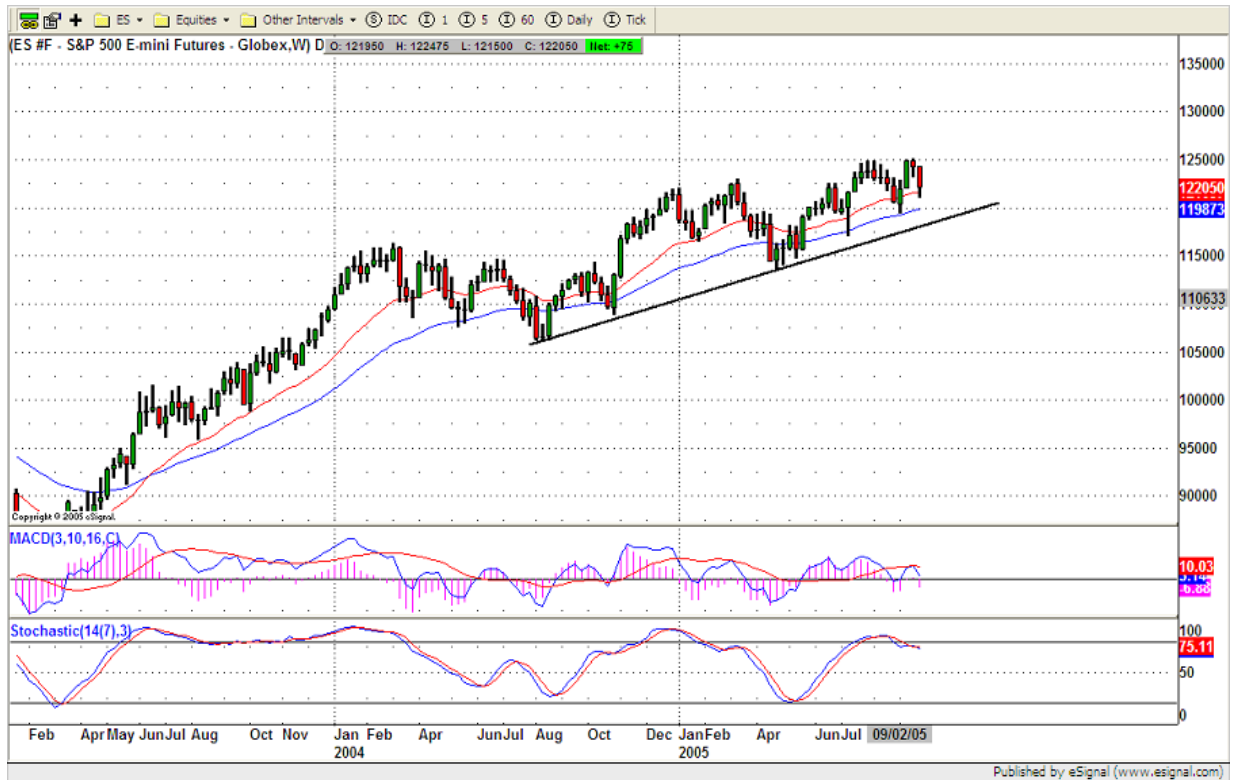
1. **Dual number** could be used for long position when price trades above it. Also it could be used for short position when price trades below it. Inexperienced traders should not trade this number.
2. For intra-day position traders, you have the potential to capture a big move if you are trading in 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

Resistance	1224.75	1226.75	1229.75	1231.50	1234.25
Support	1215.00	1213.75	1210.75	1206.75	1203.75

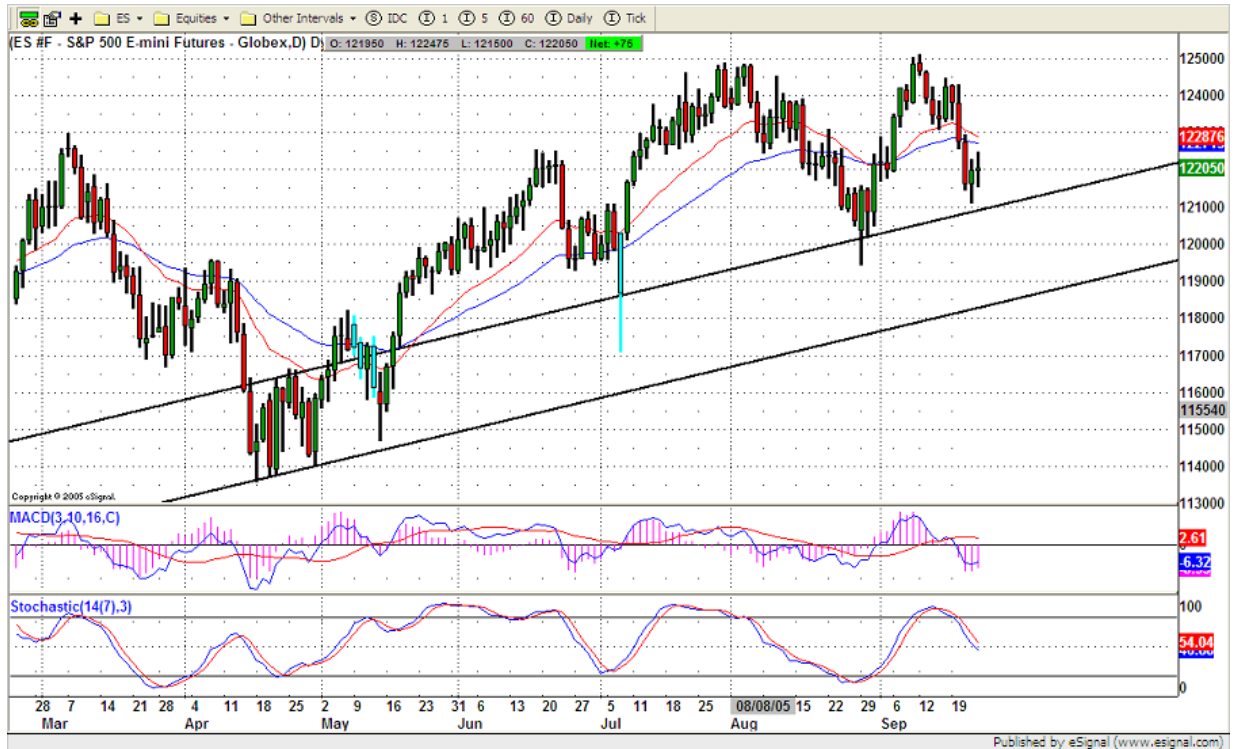
4. COMMENTARY

Last week, ES lost 22 points and closed above 20 week moving average line. Based on weekly chart of ES, major uptrend line hasn't been breached yet. Anytime when market finds its ground, it will try to bounce up again.



On Daily chart of ES, it shows that ES is in correction wave 4 stage. Major resistance zone is around 1229 - 1231 area, and support level is around 1210 level. If ES breaks 1209 level today, price could slide into 1200-1198 level; if it breakout 1225.50 level, it could go higher to 1231-1234.25 area.

Daily indicators are still pointing down. Double bottom should be expected for ES down movement. Also last Thursday's gap around 1227.50 level needs to be filled if today ES decides to move up first.



5. TODAY'S TRADING

On 60min chart, last Friday, ES tested its 40 ema line around 1225 area, but it could hold up that level and closed below that line. Today, Price could retest last Friday's high again or fill the gap at 1227.50 before it goes down again.

All indicators on 60min chart show little overbought, but up movement before it turns down again still are in my picture.

Gap up open above 1225.50 level, shorts needs to be very careful today. It could turn into a strong uptrend day.



6. PREDICTION FOR TODAY'S MOVEMENT

Current (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

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

Copyright 2004 by Natusur Inc. All rights are reserved and Printed in Canada. Photocopying and further distribution of this newsletter are strictly prohibited. Information, opinion, research, and commentary contained herein is obtained from sources believed to be reliable; their reliability, however, cannot be guaranteed. The maxim of Caveat Emptor applies – let the buyer beware! This newsletter is for education purpose only. It doesn't provide for individual investment advice, or act as an investment advisor, or individually advocate the purchase or sale of any security or investment. In making any investment decision, you will rely solely on your own review and examination of the facts and the records relating to such investments. Past performance of our recommendations is not an indication of future performance. We shall have no liability of whatever nature in respect of any claim, damages, loss or expense arising out of or in connection with the reliance by you on the contents of our newsletter, any promotion, published material, alert or update.



7. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.50	11.80	9.78	1219.50
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 26	10:00	Existing Home Sales	Aug	7.10M	7.16M
Sep 27	10:00	Consumer Confidence	Sep	96.5	105.6
Sep 27	10:00	New Home Sales	Aug	1345K	1410K
Sep 28	08:30	Durable Orders	Aug	0.8%	-4.9
Sep 29	08:30	GDP-Final	Q2	3.3%	3.3%

Copyright 2004 by Natusur Inc. All rights are reserved and Printed in Canada. Photocopying and further distribution of this newsletter are strictly prohibited. Information, opinion, research, and commentary contained herein is obtained from sources believed to be reliable; their reliability, however, cannot be guaranteed. The maxim of Caveat Emptor applies – let the buyer beware! This newsletter is for education purpose only. It doesn't provide for individual investment advice, or act as an investment advisor, or individually advocate the purchase or sale of any security or investment. In making any investment decision, you will rely solely on your own review and examination of the facts and the records relating to such investments. Past performance of our recommendations is not an indication of future performance. We shall have no liability of whatever nature in respect of any claim, damages, loss or expense arising out of or in connection with the reliance by you on the contents of our newsletter, any promotion, published material, alert or update.

Sep 29	08:30	Chain Deflator-Final	Q2	2.4%	2.4%
Sep 29	08:30	Initial Claims	09/24	NA	432K
Sep 29	10:00	Help-Wanted Index	Aug	39	39
Sep 30	08:30	Personal Income	Aug	0.4%	0.3%
Sep 30	08:30	Personal Spending	Aug	-0.2%	1.0%
Sep 30	09:45	Mich Sentiment-Rev.	Sep	78.3	76.9
Sep 30	10:00	Chicago PMI	Sep	51.0	49.2