

Naturus



Daily trading plan for Sept. 28, 2005

1. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1236.67	1271.00	1281.42	1293.17	1428.75
R2	1231.33	1257.00	1265.33	1270.83	1324.25
R1	1226.67	1238.75	1242.92	1246.17	1269.00
PPT	1221.33	1224.75	1226.83	1223.83	1164.50
S1	1216.67	1206.50	1204.42	1199.17	1109.25
S2	1211.33	1192.50	1188.33	1176.83	1004.75
S3	1206.67	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
1226.50 (First Sell#)	1215.50 (First Buy #)
1232.50 (Second Sell#)	1211.50 (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	1229.00	1232.50	1234.25
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Support	1216.00	1213.75	1210.25	1206.75	1203.75
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4. COMMENTARY

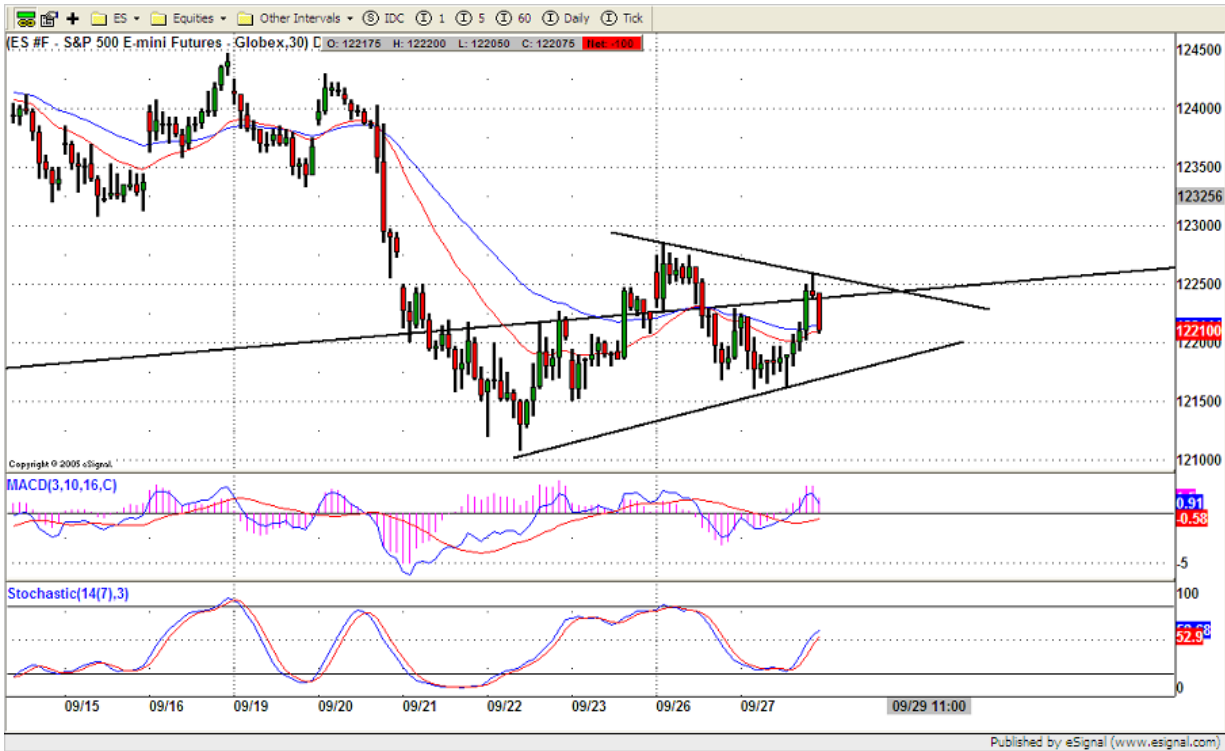
ES still holds itself between 20 day moving average line and uptrend line. Whether this uptrend line can hold ES firmly or not, next week is the key. This week it may be related to window dressing due to some funds' yearly ending reports.

Based on the indicators, they continue rolling over on the downside. Today we may see a one more day consolidation.



5. TODAY'S TRADING

On 30min chart, ES formed a triangle pattern and price traded in narrower range. Breakout 1227 level, price could pop into 1236 level, and breakdown 1216 level, price could dip into 1210 level. Today or tomorrow economic reports could move the price.



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

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7. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.55	10.85	10.63	1221.50
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 28	08:30	Durable Orders	Aug	0.8%	-4.9
Sep 29	08:30	GDP-Final	Q2	3.3%	3.3%
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