

Naturus



Daily trading plan for Sept. 30, 2005

1. PIVOTS FOR ESZ5

| | Daily | Weekly | Biweekly | Monthly | Yearly |
|-----|---------|---------|----------|---------|---------|
| R3 | 1257.00 | 1271.00 | 1281.42 | 1293.17 | 1428.75 |
| R2 | 1245.75 | 1257.00 | 1265.33 | 1270.83 | 1324.25 |
| R1 | 1238.75 | 1238.75 | 1242.92 | 1246.17 | 1269.00 |
| PPT | 1227.50 | 1224.75 | 1226.83 | 1223.83 | 1164.50 |
| S1 | 1220.50 | 1206.50 | 1204.42 | 1199.17 | 1109.25 |
| S2 | 1209.25 | 1192.50 | 1188.33 | 1176.83 | 1004.75 |
| S3 | 1202.25 | 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 |
|-----------------------------------|------------------------|
| 1228.75 (First Sell#)*dual number | 1221.75 (First Buy #) |
| 1244.25 (Second Sell#) | 1219.25 (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 | 1234.75 | 1236.25 | 1238.25 | 1240.00 | 1244.75 |
| Support | 1228.25 | 1226.25 | 1222.25 | 1219.50 | 1216.00 |

4. COMMENTARY

ES Broke out its intraday major resistance level at 1228.50 and forced momentum to pick up in the afternoon. This movement changed a whole picture on daily chart. The pattern goes into an ascending pattern, which give us a bullish sentiment. Whether this is the end of quarter window dressing or not, Next week we will see some decent movement.

Based on the indicators, all try to turn up, we could have one more bounce today.



5. TODAY'S TRADING

On 60min chart, ES broke out its triangle pattern. Indicators show short term ES approaches its overbought territory. Pullback in the early morning should be expected. Gap up in early morning is perfect to go short until 2pm.



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)

| | |
|---------|------|
| 1253.91 | +2/8 |
| 1251.95 | +1/8 |
| 1250.00 | 8/8 |
| 1248.05 | 7/8 |
| 1246.09 | 6/8 |
| 1244.14 | 5/8 |
| 1242.19 | 4/8 |
| 1240.23 | 3/8 |
| 1238.28 | 2/8 |
| 1236.33 | 1/8 |
| 1234.38 | 0/8 |
| 1232.42 | -1/8 |
| 1230.47 | -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 |

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7. OTHER INDICATORS

| NatRSI | ATR 5 | ATR 10 | Waist number |
|------------|-------|--------|--------------|
| 0.79 | 11.85 | 11.70 | 1226.38 |
| Overbought | | | |

- 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 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 |