

# Naturus



## Daily trading plan for Sept. 7, 2005

### 1. PIVOTS FOR ESU5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1249.83	1258.92	1262.67	1293.17	1428.75
R2	1242.42	1243.83	1246.83	1270.83	1324.25
R1	1238.33	1231.67	1233.17	1246.17	1269.00
PPT	1230.92	1216.58	1217.33	1223.83	1164.50
S1	1226.83	1204.42	1203.67	1199.17	1109.25
S2	1219.42	1189.33	1187.83	1176.83	1004.75
S3	1215.33	1177.17	1174.17	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
1233.75 (First Sell#) *Dual number	1224.25 (First Buy #)
1245.00 (Second Sell#)	1223.50 (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.

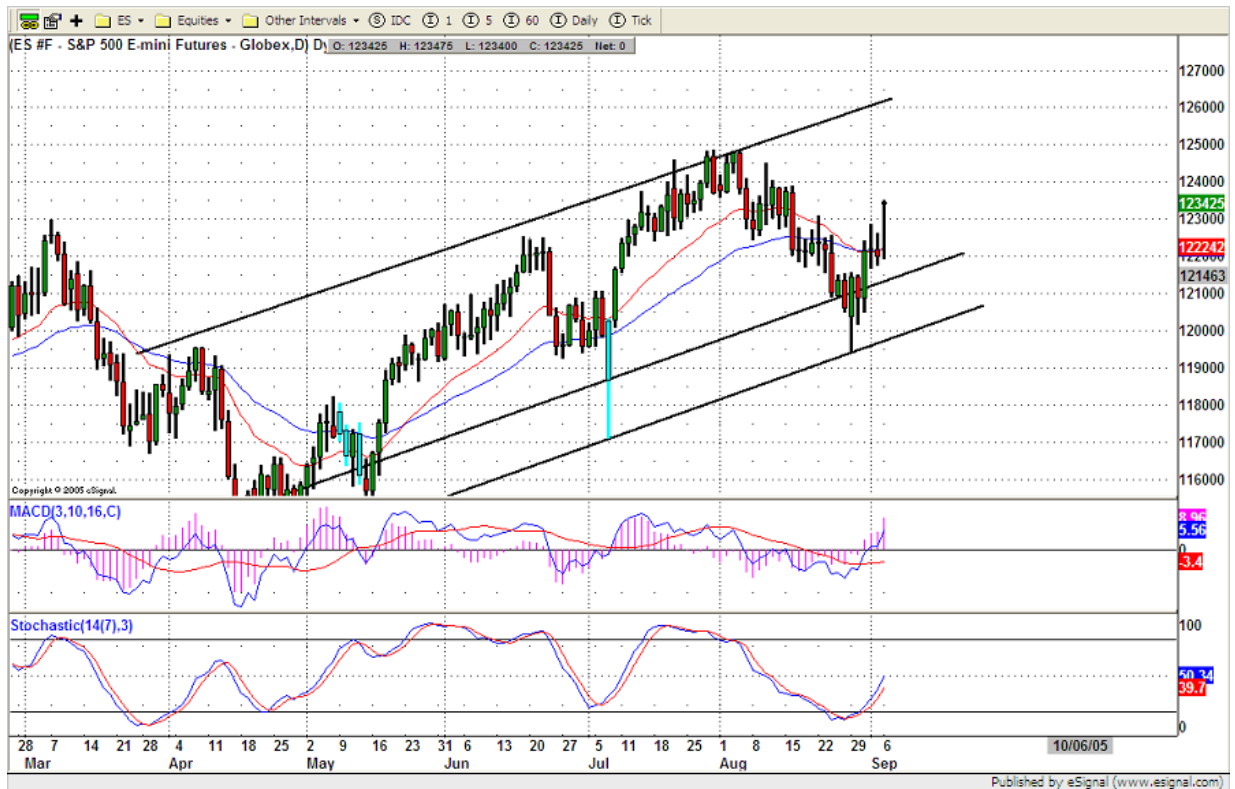
### 3. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1238.50	1242.25	1244.75	1248.00	1252.25
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<b>Support</b>	1228.75	1226.75	1224.25	1219.50	1215.75
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### 4. COMMENTARY

Market was rally due to oil price went down yesterday. Based on daily chart, ES still has energy to move up. All indicators are still bullish. Today, ES could consolidate in early morning session. If it can hold price above 1228.75 level, later afternoon, price still can move up.



### 5. TODAY'S TRADING

On 60min chart, MACD indicator shows divergence, but SST indicator still is rising. Based on yesterday's closing, continuation moving higher could be in very early morning, Looking for reversal signal in first hour trading. Breakdown first hour range, price is more likely following that direction.

If price can hold above 20ema line, GO LONG one more time. target could be Aug 16 gap around 1238 area.



**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

## 7. OTHER INDICATORS

<b>NatRSI</b>	<b>ATR 5</b>	<b>ATR 10</b>	<b>Waist number</b>
<b>0.96</b>	<b>11.35</b>	<b>10.35</b>	<b>1229</b>
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 7	8:30 am	Productivity (Revised)	Q2	2.2%	2.2%
Sep 7	2:00 pm	Fed Beige Book			
Sep 8	8:30 am	Initial Jobless Claims	09/03	NA	320K
Sep 8	3:00 pm	Wholesale Inventories	Jul	0.7%	0.7%
Sep 8	10:0 am	Consumer Credit	Jul	\$10.0B	\$14.5B
Sep	8:30 am	Export Prices (Ex. Ag.)	Aug	NA	0.2%
Sep 9	8:30 am	Import Prices (Ex. Oil)	Aug	NA	-0.1%