

# Naturus



## Daily trading plan for Oct. 3, 2005

### 1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1231.50	1236	1230	1234.25

### 2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1242.83	1261.50	1278.50	1292.25	1428.75
R2	1239.42	1248.75	1260.25	1271.25	1324.25
R1	1236.83	1241.50	1247.25	1252.75	1269.00
PPT	1233.42	1228.75	1229.00	1231.75	1164.50
S1	1230.83	1221.50	1216.00	1213.25	1109.25
S2	1227.42	1208.75	1197.75	1192.25	1004.75
S3	1224.83	1201.50	1184.75	1173.75	949.50

\* Blue color number turns into major resistance levels.

\* Green color number currently acts as a support level.

### 3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1241.25 (First Sell#)	1224.75 (First Buy #)
1245.50 (Second Sell#)	1223.00 (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.

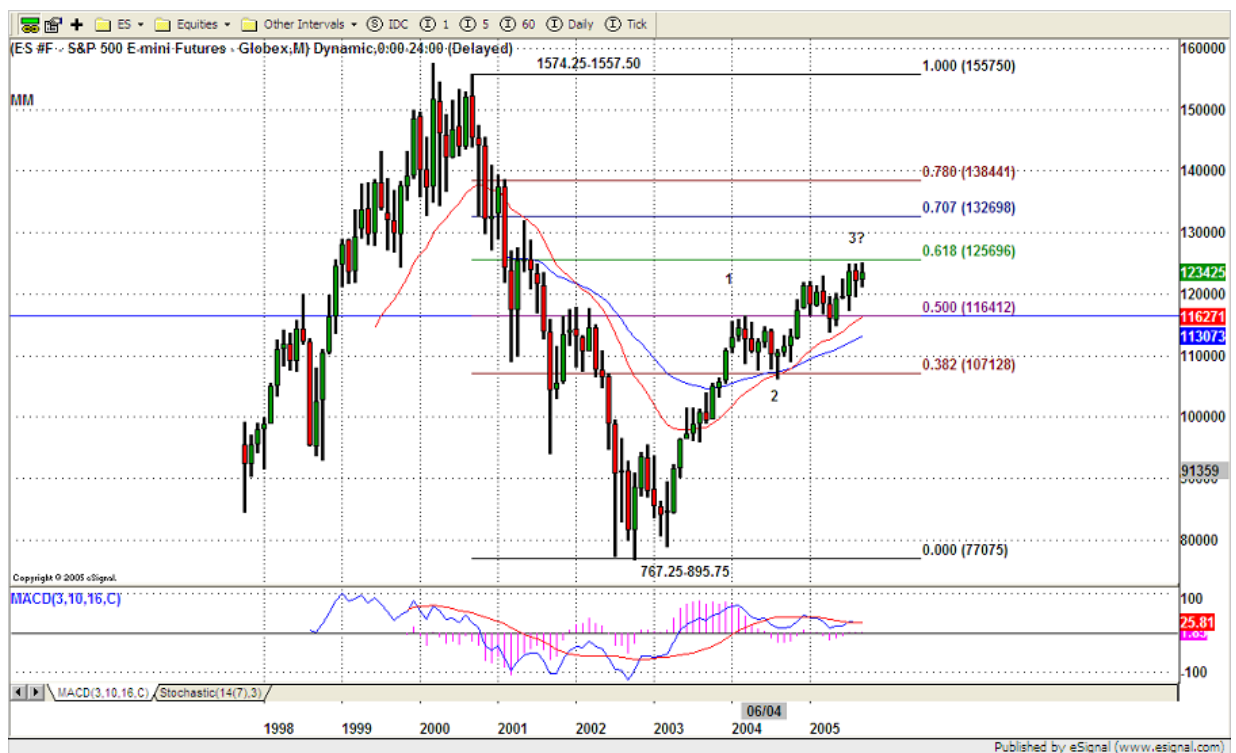
#### 4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1236.75	1239.25	1241.25	1245.50	1246.75
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<b>Support</b>	1230.00	1227.25	1224.25	1219.25	1217.50
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#### 5. COMMENTARY

This ES monthly chart shows ES is indecision in Sept. movement. It shows market has exhausted in upside movement, also it is very closed to its 61% retracement from yearly high to yearly low. Based on the wave theory, around 1257 level could be wave 3's high. Whether ES can pullback down to 1200 or 1165 level to form wave 4 or not, it depends on later economic reports and public sentiments. We may see minor pullback in Oct.

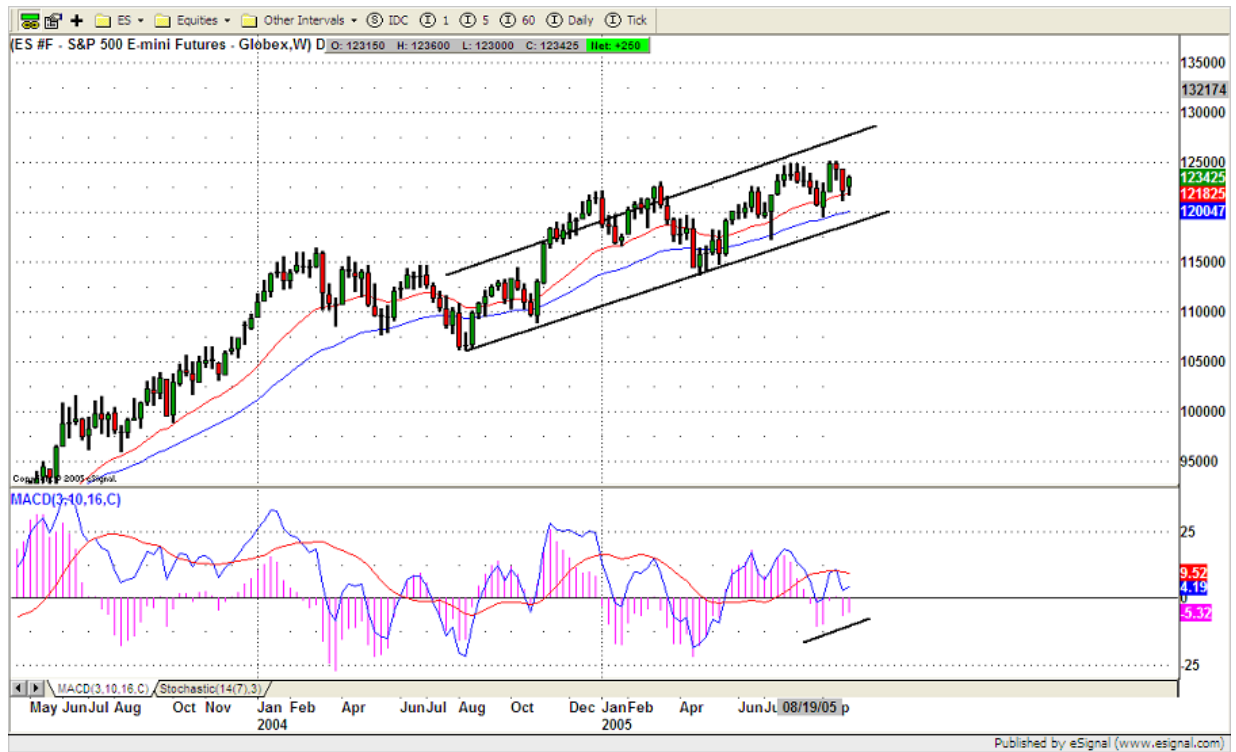


ES weekly chart (below) shows, it holds itself above 20 weekly moving average line quite well, even MACD histogram shows negative. That means market was not weak. But it also doesn't mean ES won't come down to test

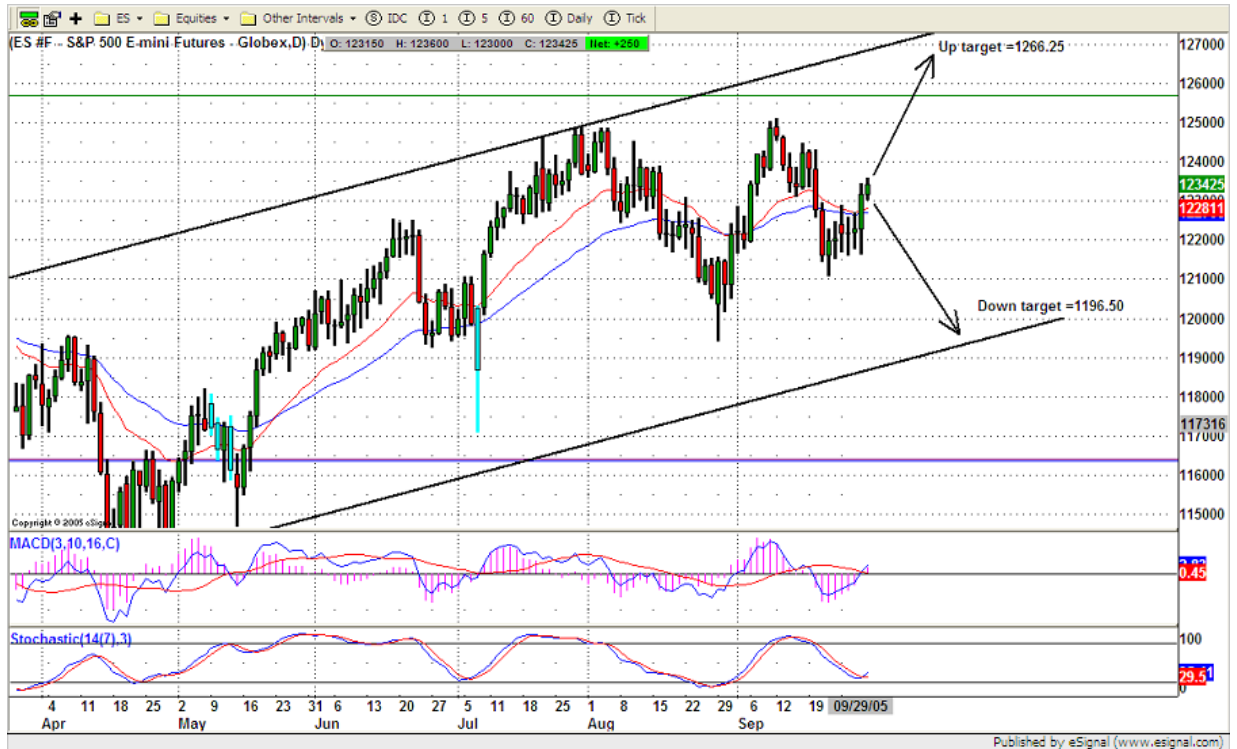
1200 level in Oct. ES still can go down to 1200 level if it breakdown 1218.75 level in the coming weeks.

Weekly indicators still shows ES needs more downside correction. It just depends on when.

If last week's rally turned out to be a window dressing, we may see down soon.

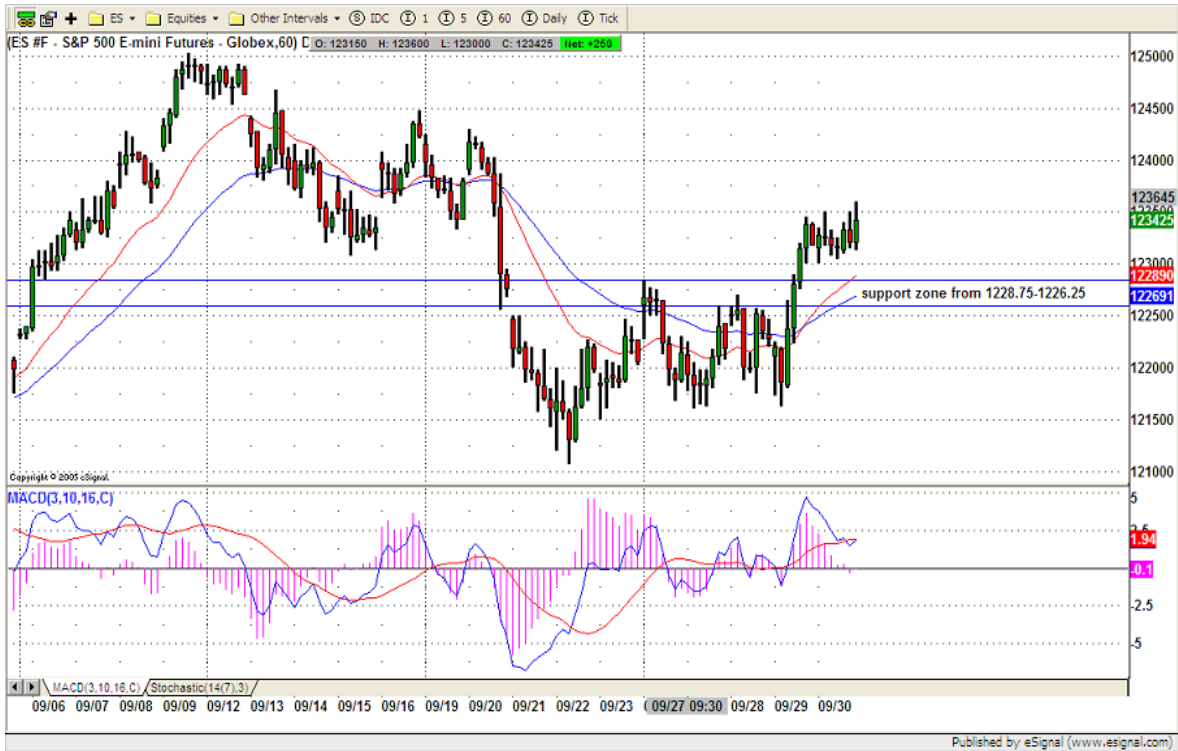


Based on the daily chart of ES (below), ES formed a narrow range day 7 and price sit in the middle of Aug.'s high and Aug.'s low. Breakout upside, ES could go up to higher level around 1266.25 if indicators continue to turn up or it could go down to 1196.50 if breakdown, testing long-term uptrend line in Oct.



## 6. TODAY'S TRADING

On 60min chart, ES consolidated last Friday. It tried to hold its previous day's gain. Today we mainly need to pay attention on Last Friday's trading range. Breakout either direction of that range, MOMO will pick up, and will push price high to 1242 level if ES breakout 1236 level or push price low to 1224 level if it breakdown 1230 level.



**7. PREDICTION FOR TODAY'S MOVEMENT**

**Current (interval=0.95)**

1236.33	+2/8
1235.35	+1/8
1234.38	8/8
1233.40	7/8
1232.42	6/8
1231.45	5/8
1230.47	4/8
1229.49	3/8
1228.52	2/8
1227.54	1/8
1226.56	0/8
1225.59	-1/8
1224.61	-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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## 8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.73	11.10	11.45	1232.88
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.

## 9. WEEKLY ECONOMIC CALENDAR

Date	ET	Release	For	Consensus	Prior
Oct 03	00:00	Auto Sales	Sep	5.3M	5.6M
Oct 03	00:00	Truck Sales	Sep	7.5M	7.8M
Oct 03	10:00	Construction Spending	Aug	0.4%	0.0%
Oct 03	10:00	ISM Index	Sep	52.0	53.6

Oct 04	10:00	Factory Orders	Aug	1.2%	-1.9
Oct 05	10:00	ISM Services	Sep	59.7	65.0
Oct 05	10:30	Crude Inventories			
Oct 06	08:30	Initial Claims	10/01	400K	356K
Oct 07	08:30	Nonfarm Payrolls	Sep	-172K	169K
Oct 07	08:30	Unemployment Rate	Sep	5.0%	4.9%
Oct 07	08:30	Hourly Earnings	Sep	0.2%	0.1%
Oct 07	08:30	Average Workweek	Sep	33.7	33.7
Oct 07	10:00	Wholesale Inventories	Aug	0.4%	-0.1%
Oct 07	15:00	Consumer Credit	Aug	\$5.0B	\$4.4B