

Naturus



Daily trading plan for Oct. 4, 2005

1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1235.00	1239	1229.75	1231.75

2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1246.50	1261.50	1278.50	1292.25	1428.75
R2	1242.75	1248.75	1260.25	1271.25	1324.25
R1	1237.25	1241.50	1247.25	1252.75	1269.00
PPT	1233.50	1228.75	1229.00	1231.75	1164.50
S1	1228.00	1221.50	1216.00	1213.25	1109.25
S2	1224.25	1208.75	1197.75	1192.25	1004.75
S3	1218.75	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#)	1227.75 (First Buy #)
1243.00 (Second Sell#)	1220.75 (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.

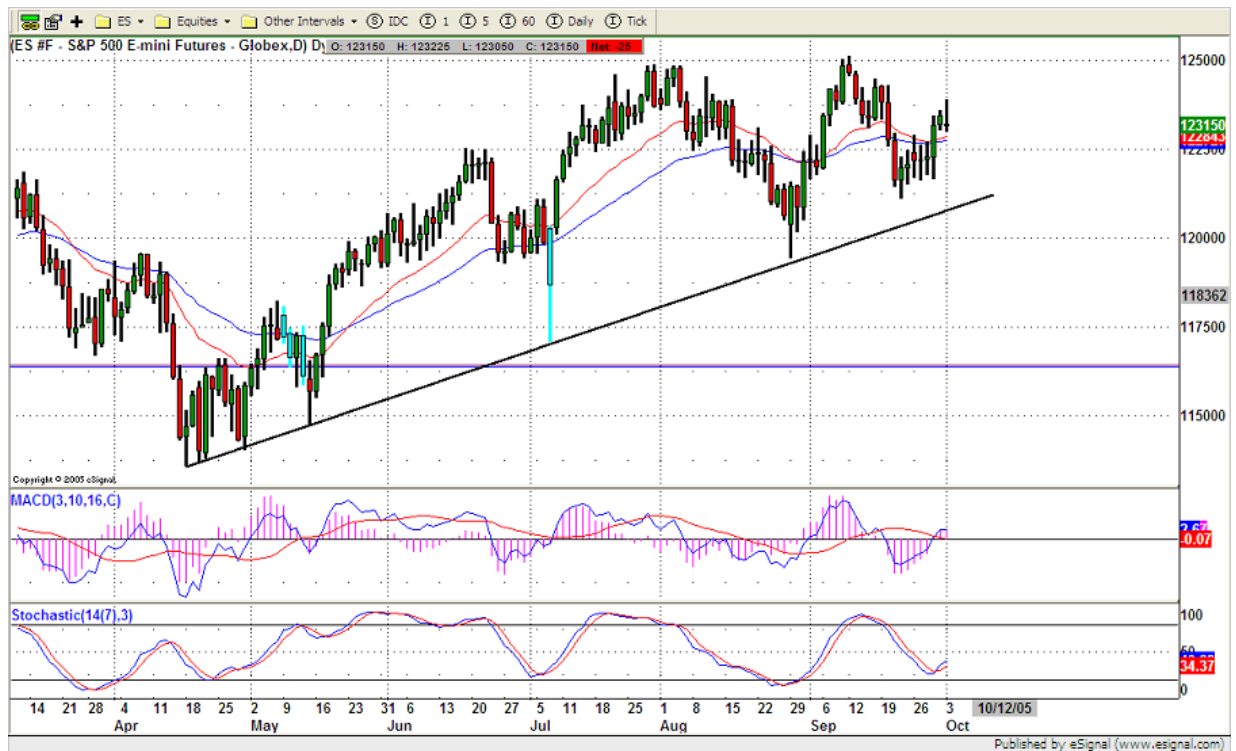
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1234.75	1236.75	1239.25	1241.50	1242.75
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Support	1230.00	1227.25	1224.25	1219.25	1217.50
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5. COMMENTARY

First trading day of Oct, ES made a moderate loss yesterday. It still holds itself above 20 days moving average line. MACD indicator shows its divergence with the price move. But Slow Stochastic indicator shows ES still has some steam to move up as long as 1228 level is holding.



6. TODAY'S TRADING

On 60min chart, ES continued trading inside its consolidation range made by last Friday. Today if ES breaks down 1230 level, price could dip into 1228-1226 level. Only Breakdown 1225 level, it will end current short-term rally. Otherwise, major uptrend still intact.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=1.95)

1246.09	+2/8
1244.14	+1/8
1242.19	8/8
1240.23	7/8
1238.28	6/8
1236.33	5/8
1234.38	4/8
1232.42	3/8
1230.47	2/8
1228.52	1/8
1226.56	0/8
1224.61	-1/8
1222.66	-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

8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.31	10.50	11.43	1233.38
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.

9. WEEKLY ECONOMIC CALENDAR

Date	ET	Release	For	Consensus	Prior
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