

Naturus



Daily trading plan for Oct. 6, 2005

1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1217.75	1218.00	1200.00	1200.75

2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1230.50	1261.50	1278.50	1292.25	1428.75
R2	1224.25	1248.75	1260.25	1271.25	1324.25
R1	1212.50	1241.50	1247.25	1252.75	1269.00
PPT	1206.25	1228.75	1229.00	1231.75	1164.50
S1	1194.50	1221.50	1216.00	1213.25	1109.25
S2	1188.25	1208.75	1197.75	1192.25	1004.75
S3	1176.50	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
1209.25 (First Sell#)	1202.50 (First Buy #) *Dual number
1215.25 (Second Sell#)	1186.25 (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.

4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1206.25	1209.25	1210.75	1214.75	1216.25
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Support	1199.50	1195.25	1193.25	1187.75	1186.25
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5. COMMENTARY

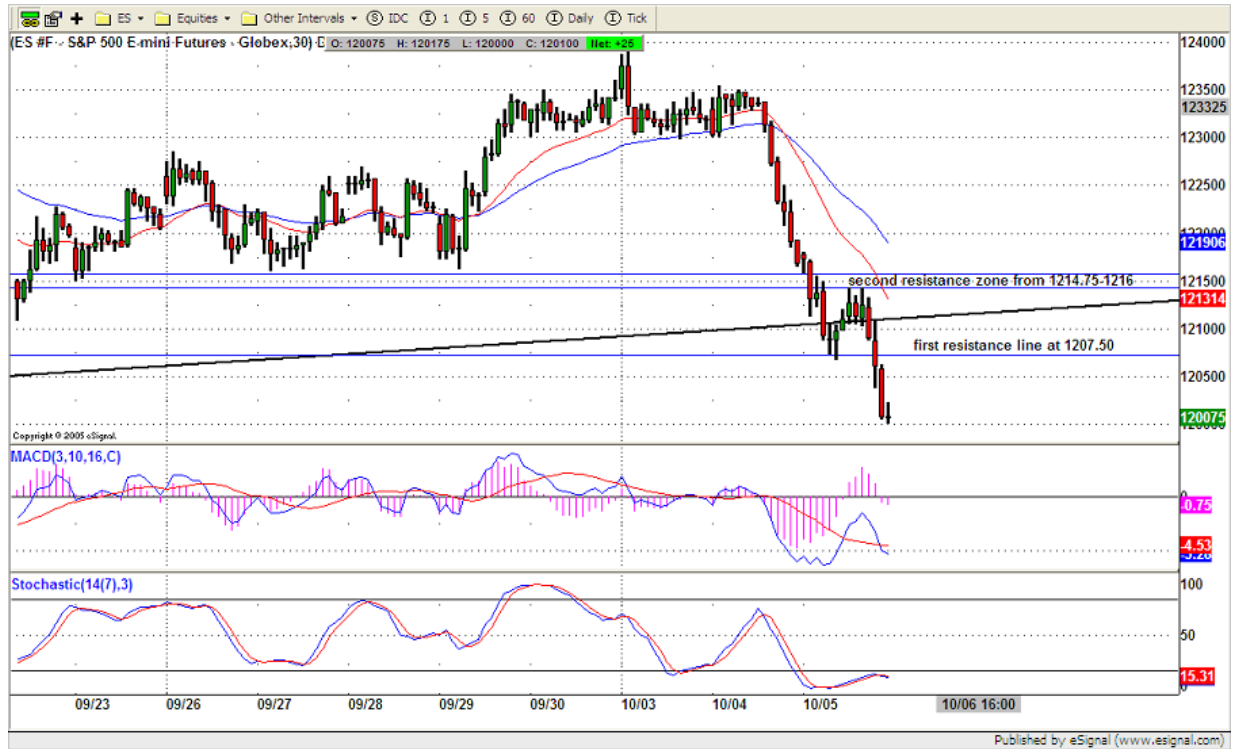
Second down day stopped out lots of long-term long positions. ES broke its immediate-term uptrend line, and it is on the way down to test its neckline around 1195 level. ES gave up all September's gain and within pass two days, it lost 39 points. Current major trend is down. Every bounce will lead to sell. We properly see 1186 level in coming week.



6. TODAY'S TRADING

On 30min chart, ES broke its two congestion ranges 1210.75 and 1206.75 and finally reach its target 1200 before market closed. Today bounce should be expected. If ES can holds itself above 1195 level, it could bounce up to its last breakdown level around 1207.50, or little further

to 1212.75 level. But we haven't seen bottom yet. Any bounce will lead to sell off again. Based on MACD, it has little divergence with price. Gap up means ES hasn't found its bottom yet. Gap down at open, we may see some buyers step into the market.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (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

Up (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

Down (Interval=1.95)

1207.03	+2/8
1205.08	+1/8
1203.13	8/8
1201.17	7/8
1199.22	6/8
1197.27	5/8
1195.31	4/8
1193.36	3/8
1191.41	2/8
1189.45	1/8
1187.50	0/8
1185.55	-1/8
1183.59	-2/8

8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.02	14.10	12.35	1209.13
oversold			

- 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 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