

Naturus



Daily trading plan for Oct. 6, 2005

1. ESZ5 IN PREVIOUS DAY

Open	High	Low	Closing
1202.00	1207.00	1185.75	1197.00

2. PIVOTS FOR ESZ5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1228.67	1261.50	1278.50	1292.25	1428.75
R2	1217.83	1248.75	1260.25	1271.25	1324.25
R1	1207.42	1241.50	1247.25	1252.75	1269.00
PPT	1196.58	1228.75	1229.00	1231.75	1164.50
S1	1186.17	1221.50	1216.00	1213.25	1109.25
S2	1175.33	1208.75	1197.75	1192.25	1004.75
S3	1164.92	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
1205.25 (First Sell#)	1187.50 (First Buy #)
1216.25 (Second Sell#)	1177.50 (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.

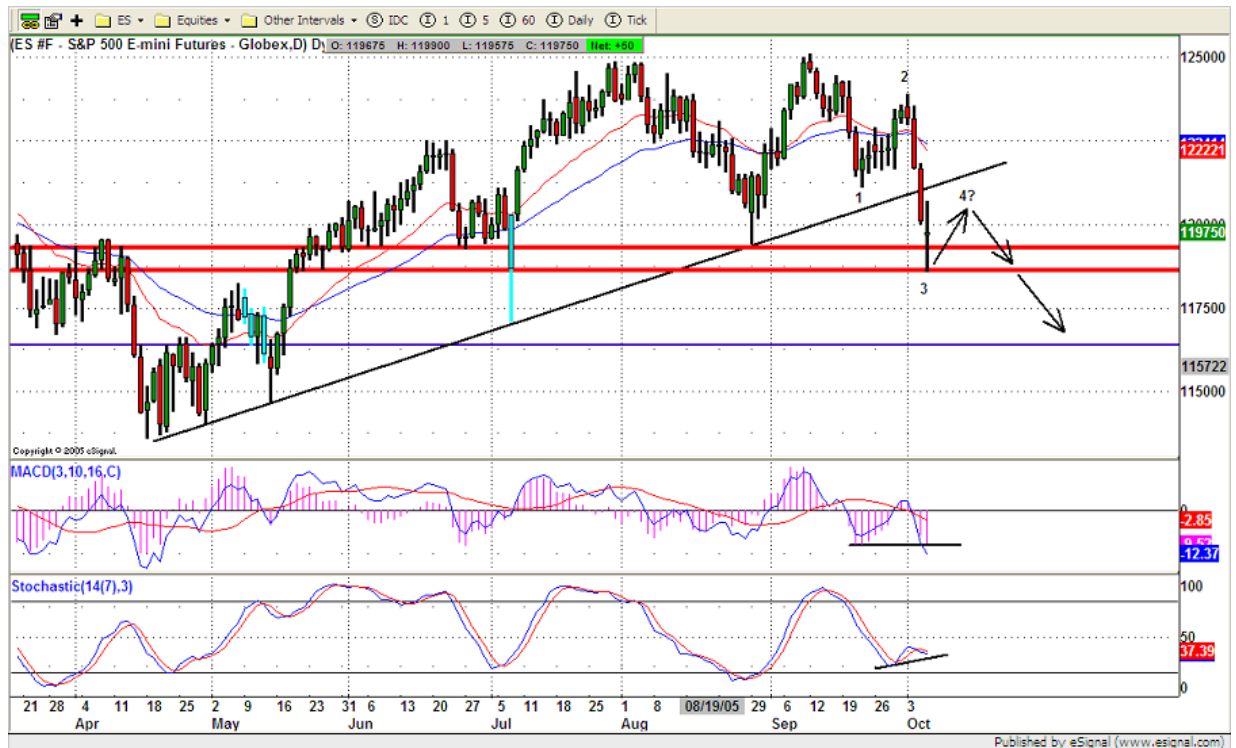
4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1199.50	1205.25	1207.50	1210.75	1216.25
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Support	1195.50	1189.25	1185.50	1179.75	1176.25
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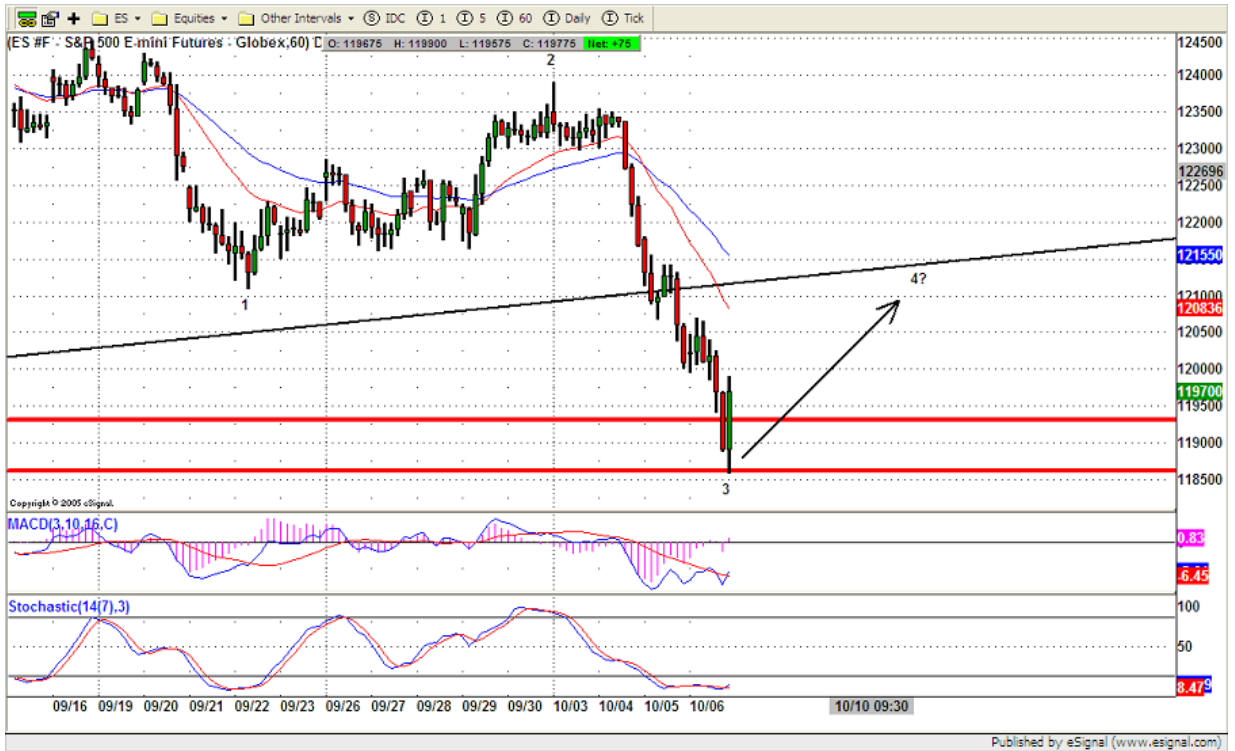
5. COMMENTARY

Third down day!!! ES tested its Aug. low at 1186 level and bounced intensively. It closed above its middle of trading range. Today ES could consolidate within 1207 to 1190 range.



6. TODAY'S TRADING

On 60min chart, ES completed its correction wave 3 and bounced from low. Consolidation inside yesterday's range should be expected today. As long as ES holds itself above 1194 level, it could move up to test 20 period moving average line around 1207.50 level.



7. PREDICTION FOR TODAY'S MOVEMENT

Current (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

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=3.95)

1210.94	+2/8
1207.03	+1/8
1203.13	8/8
1199.22	7/8
1195.31	6/8
1191.41	5/8
1187.50	4/8
1183.59	3/8
1179.69	2/8
1175.78	1/8
1171.88	0/8
1167.97	-1/8
1164.06	-2/8

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8. OTHER INDICATORS

NatRSI	ATR 5	ATR 10	Waist number
0.38	14.70	13.28	1199.50
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 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