

Naturus



Daily trading plan for June 10, 2005

1. PIVOTS FOR ESM5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1221.92	1220.75	1227.42	1266.67	1428.75
R2	1214.83	1213.50	1216.83	1233.67	1324.25
R1	1210.42	1206.00	1207.67	1212.92	1269.00
PPT	1203.33	1198.75	1197.25	1179.83	1164.50
S1	1198.92	1191.25	1187.92	1159.17	1109.25
S2	1191.83	1184.00	1177.33	1126.08	1004.75
S3	1187.42	1176.50	1168.17	1105.42	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
1207.25 (First Sell#)	1196.75 (First Buy #)
1217 (Second Sell#)	1195 (second Buy #)

Trading rules for intra-day position trading:

- **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.
- 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.
- If you are a scalping trader, **DON'T** hold your position too long if you trading against the direction of a strong trend.
- 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.

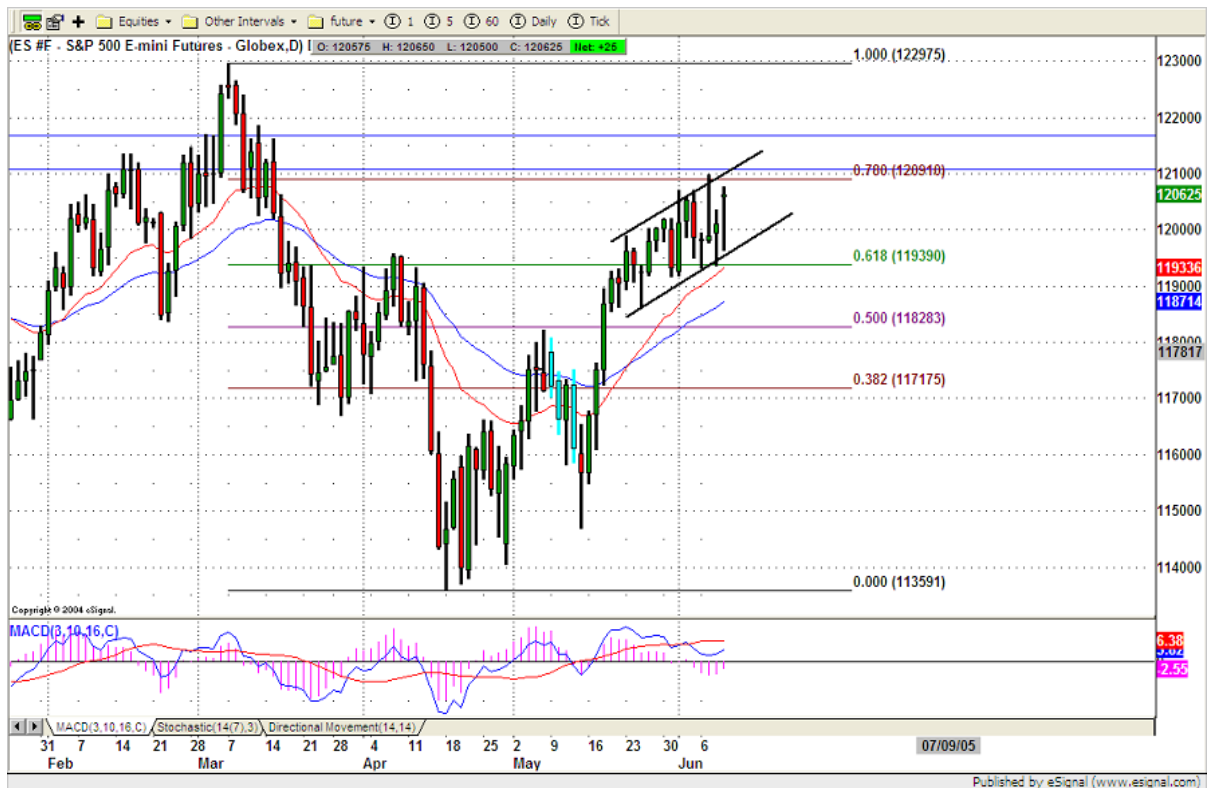
3. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

Resistance	1207.75	1210.50	1214.25	1216.75	1218.75
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Support	1203.25	1201.25	1199.75	1196.50	1194.25
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4. COMMENTARY

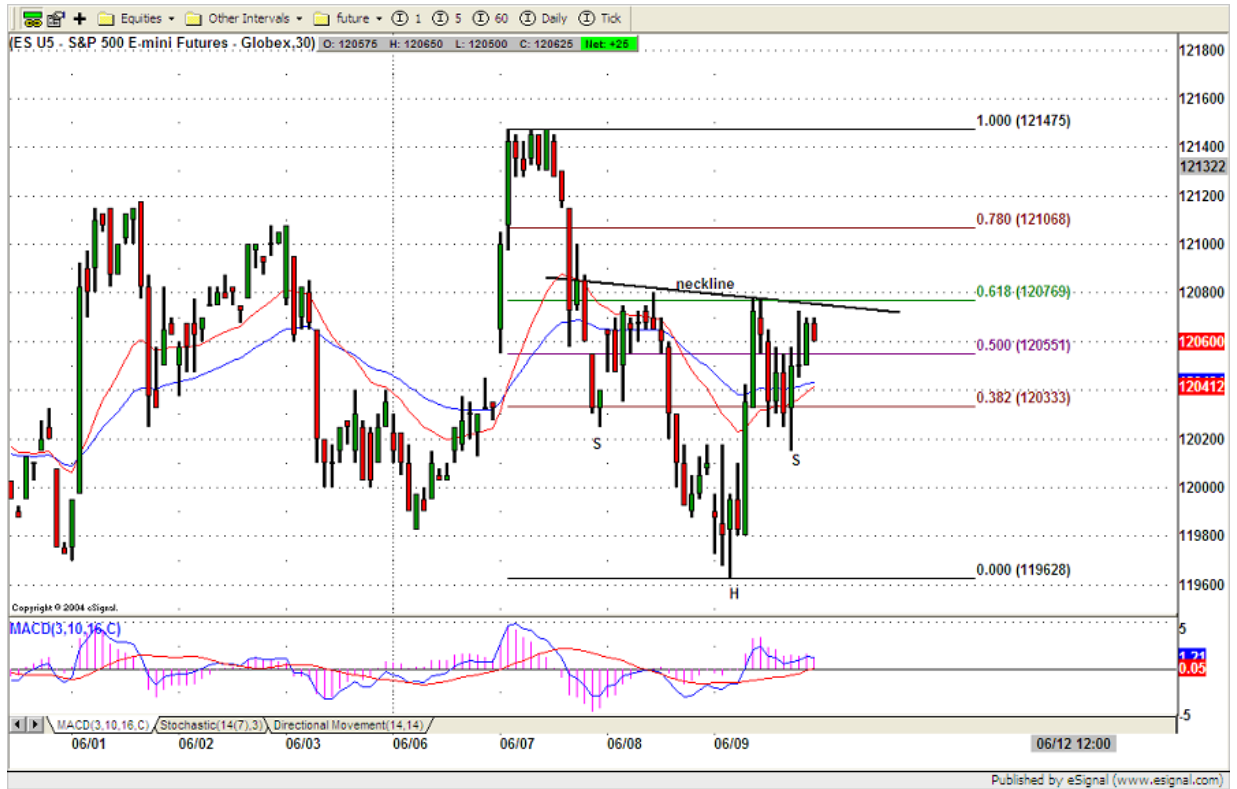
Rollover Day. More volatility on the market. Based on the daily chart, ES still trade inside the range to build its strength for upside movement. Downside correction may be over today.



5. TODAY'S TRADING

Yesterday ES opened at low lever and closed at high range. On Friday, I expect GAP up before the open.

Based on the 30min chart, there is an inverted H&S pattern on this chart. If ES breakout 1207 level, it could pop into 1210.75 level. GO SHORT if price pop into 1211/1212 level in the early morning. Target is gap filled.



6. 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=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

7. OTHER INDICATORS

NatRSI	ATR	Waist number
0.81	9.10	1202.63
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
Jun 10	08:30	Export Prices ex-ag.	May	NA	0.5%
Jun 10	08:30	Import Prices ex-oil	May	NA	0.4%
Jun 10	08:30	Trade Balance	Apr	-\$58.0B	-\$55.0B
Jun 10	14:00	Treasury Budget	May	-\$47.0B	-\$62.5B