

# Naturus



## Daily trading plan for June 13, 2005

### 1. PIVOTS FOR ESM5

|     | Daily   | Weekly  | Biweekly | Monthly | Yearly  |
|-----|---------|---------|----------|---------|---------|
| R3  | 1219.75 | 1228.25 | 1230.25  | 1266.67 | 1428.75 |
| R2  | 1214.00 | 1219.00 | 1220.00  | 1233.67 | 1324.25 |
| R1  | 1209.00 | 1211.50 | 1212.00  | 1212.92 | 1269.00 |
| PPT | 1203.25 | 1202.25 | 1201.75  | 1179.83 | 1164.50 |
| S1  | 1198.25 | 1194.75 | 1193.75  | 1159.17 | 1109.25 |
| S2  | 1192.50 | 1185.50 | 1183.50  | 1126.08 | 1004.75 |
| S3  | 1187.50 | 1178.00 | 1175.50  | 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          |
|------------------------|------------------------|
| 1208 (First Sell#)     | 1197.75 (First Buy #)  |
| 1214.50 (Second Sell#) | 1193.50 (second Buy #) |

#### Trading rules for intra-day position trading:

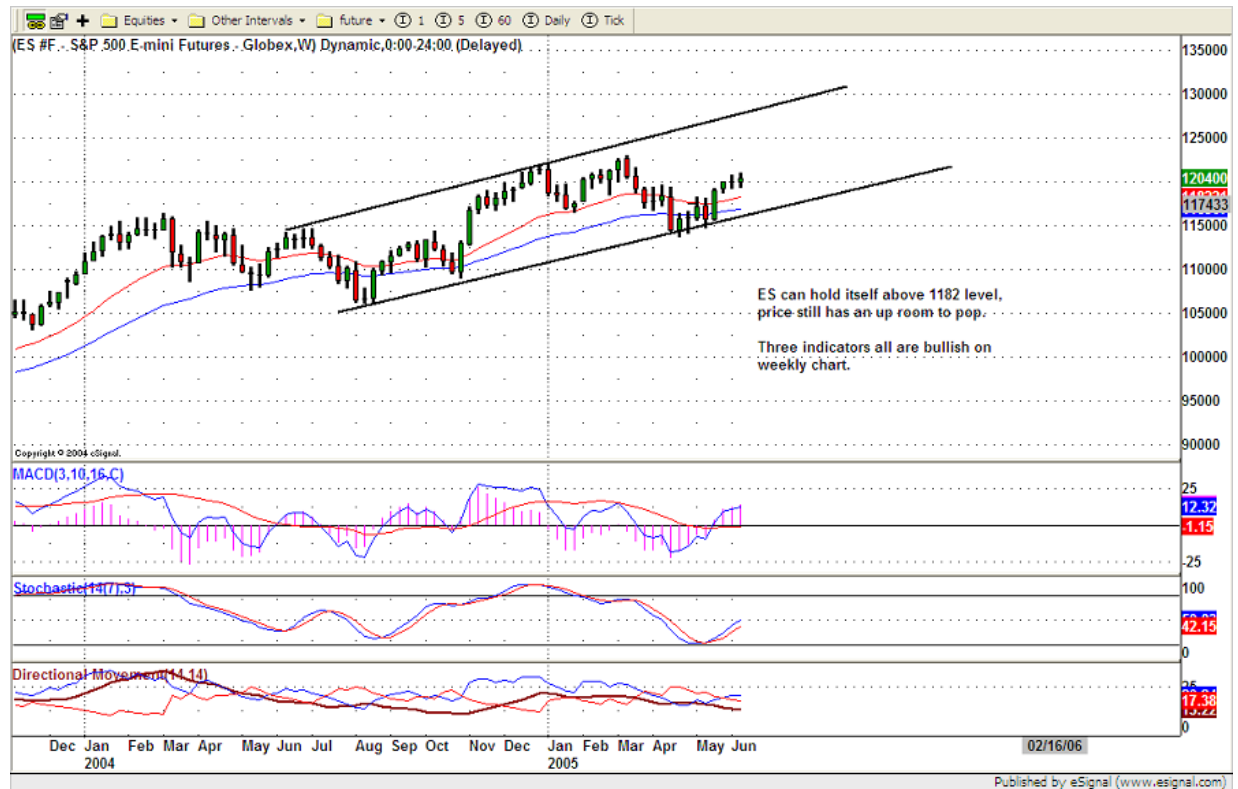
- **Dual number** could be used for long position when price trades above it. Also it could be used for short position when price trades below it. Inexperienced traders should not trade this number.
- For intra-day position traders, you have the potential to capture a big move if you are trading in the 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

|                   |         |         |         |         |         |
|-------------------|---------|---------|---------|---------|---------|
| <b>Resistance</b> | 1207.75 | 1210.50 | 1214.25 | 1216.75 | 1218.75 |
| <b>Support</b>    | 1203.25 | 1201.25 | 1199.75 | 1196.50 | 1194.25 |

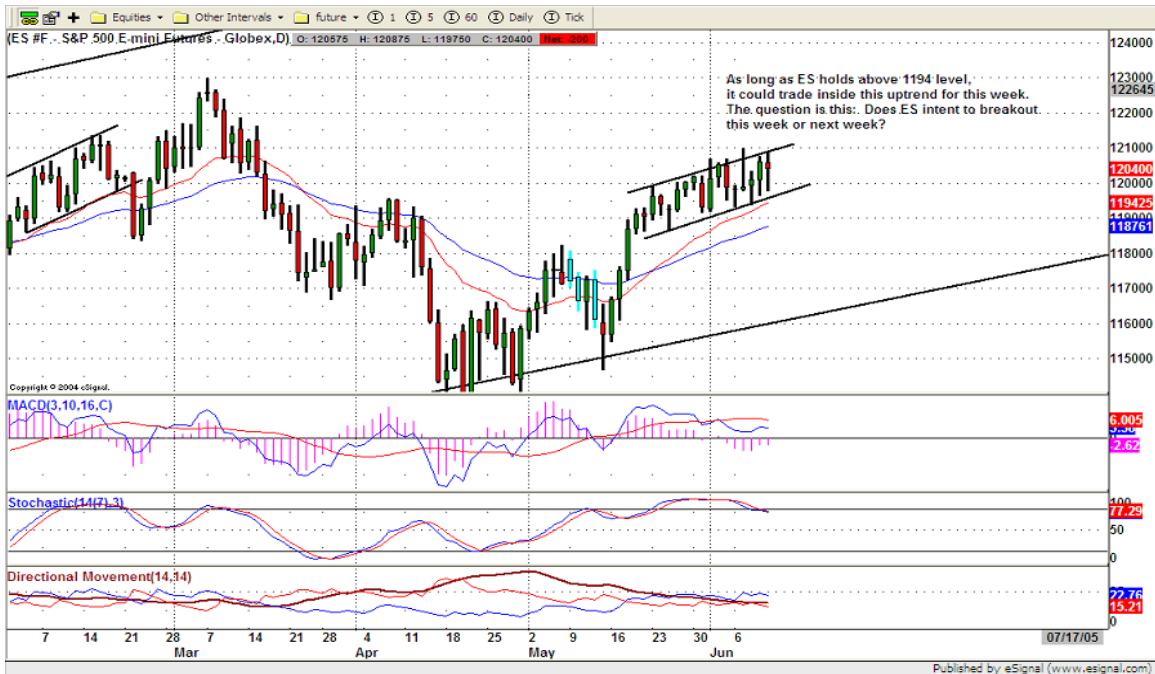
### 4. COMMENTARY

Market is in consolidation mode. You can see Dow industrial or S&P500 all trade in same manner. Based on the weekly chart, Bulls are still taking its control. If ES can hold above its 20-day moving average line, you can see there is lots of room to move up to the top band of uptrend channel. Currently all indicators shows Bulls still have strength to move up.



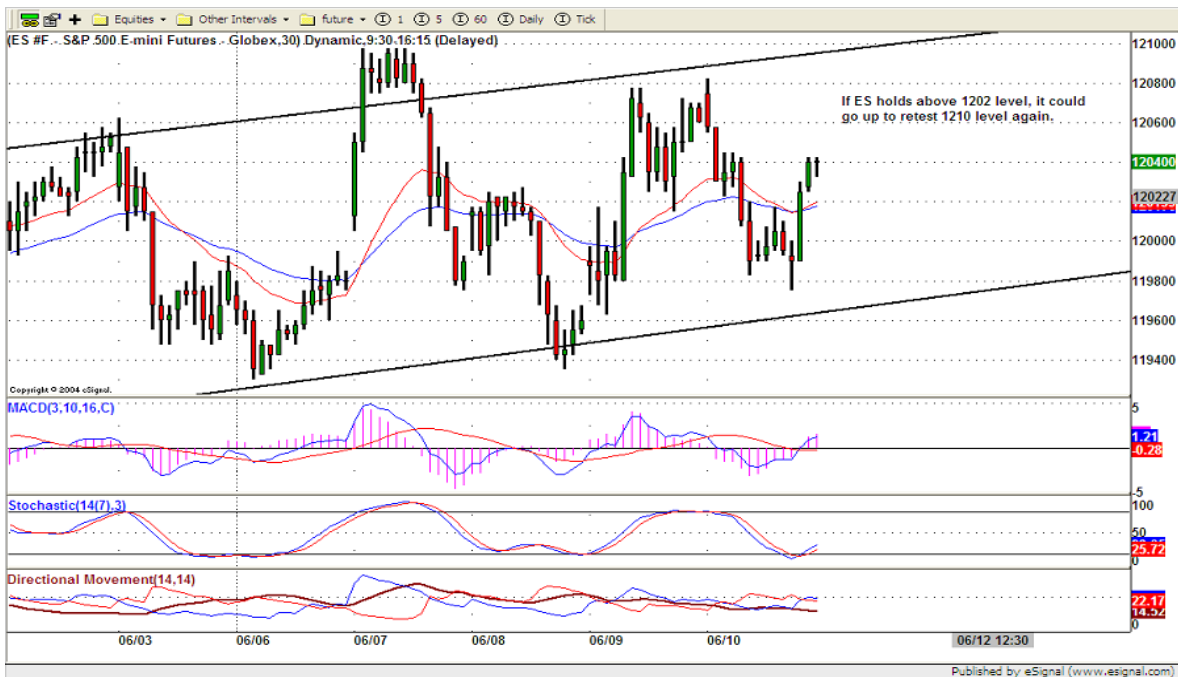
Let us to look at daily chart, this is a pennant pattern. In past two weeks, ES seems it had difficulties to breakout its resistance zone (1210-1214). Should it breakout either direction in this week? It may. Due to option expiration week, when market volatility picks up, ES could go either way. ES could go as high as to 1225 level or go as low as to 1178 level.

Daily chart indicators doesn't show their excitement on upside so far. They are still in correction mode.



## 5. TODAY'S TRADING

Based on 30min chart, if 1204.25 resists price from moving up, it could retest 1200.25 level again on Monday morning. If 1200 level holds, price will move back up again. If price lose its battle on 1200 level, price could move down to 1197 level to retest last Friday's low or lower to 1193.50 level.



## 6. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=1.95)

|         |      |
|---------|------|
| 1214.84 | +2/8 |
| 1212.89 | +1/8 |
| 1210.94 | 8/8  |
| 1208.98 | 7/8  |
| 1207.03 | 6/8  |
| 1205.08 | 5/8  |
| 1203.13 | 4/8  |
| 1201.17 | 3/8  |
| 1199.22 | 2/8  |
| 1197.27 | 1/8  |
| 1195.31 | 0/8  |
| 1193.36 | -1/8 |
| 1191.41 | -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=0.95)

|         |      |
|---------|------|
| 1205.08 | +2/8 |
| 1204.10 | +1/8 |
| 1203.13 | 8/8  |
| 1202.15 | 7/8  |
| 1201.17 | 6/8  |
| 1200.20 | 5/8  |
| 1199.22 | 4/8  |
| 1198.24 | 3/8  |
| 1197.27 | 2/8  |
| 1196.29 | 1/8  |
| 1195.31 | 0/8  |
| 1194.34 | -1/8 |
| 1193.36 | -2/8 |

## 7. OTHER INDICATORS

| NatRSI  | ATR  | Waist number |
|---------|------|--------------|
| 0.34    | 9.58 | 1205.75      |
| 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.

## 8. WEEKLY ECONOMIC CALENDAR

| Date   | ET    | Release               | For | Consensus | Prior |
|--------|-------|-----------------------|-----|-----------|-------|
| Jun 14 | 08:30 | Retail Sales          | May | -0.2%     | 1.4%  |
| Jun 14 | 08:30 | Retail Sales ex-auto  | May | 0.2%      | 1.1%  |
| Jun 14 | 08:30 | PPI                   | May | -0.2%     | 0.6%  |
| Jun 14 | 08:30 | Core PPI              | May | 0.2%      | 0.3%  |
| Jun 15 | 08:30 | NY Empire State Index | Jun | 5.0       | -11.1 |
| Jun 15 | 08:30 | CPI                   | May | 0.1%      | 0.5%  |
| Jun 15 | 08:30 | Core CPI              | May | 0.2%      | 0.0%  |
| Jun 15 | 08:30 | Business Inventories  | Apr | 0.4%      | 0.4%  |
| Jun 15 | 09:15 | Industrial Production | May | 0.2%      | -0.2% |
| Jun 15 | 09:15 | Capacity Utilization  | May | 79.3%     | 79.2% |
| Jun 15 | 14:00 | Fed's Beige Book      |     |           |       |

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|        |       |                      |       |           |           |
|--------|-------|----------------------|-------|-----------|-----------|
| Jun 16 | 08:30 | Initial Claims       | 06/11 | NA        | 330K      |
| Jun 16 | 08:30 | Housing Starts       | May   | 2.050M    | 2038K     |
| Jun 16 | 08:30 | Building Permits     | May   | 2.100M    | 2148K     |
| Jun 16 | 12:00 | Philadelphia Fed     | Jun   | 10.0      | 7.3       |
| Jun 17 | 08:30 | Current Account      | Q1    | -\$189.0B | -\$187.9B |
| Jun 17 | 09:45 | Mich Sentiment-Prel. | Jun   | 88.0      | 86.9      |