

Naturus



Daily trading plan for June 15, 2005

1. PIVOTS FOR ESM5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1222.17	1228.25	1230.25	1266.67	1428.75
R2	1217.83	1219.00	1220.00	1233.67	1324.25
R1	1213.92	1211.50	1212.00	1212.92	1269.00
PPT	1209.58	1202.25	1201.75	1179.83	1164.50
S1	1205.67	1194.75	1193.75	1159.17	1109.25
S2	1201.33	1185.50	1183.50	1126.08	1004.75
S3	1197.42	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
1215.70 -1216(First Sell#)	1203.00(First Buy #)
1220.75 (Second Sell#)	1199.25 (second Buy #)

Trading rules for intra-day position trading:

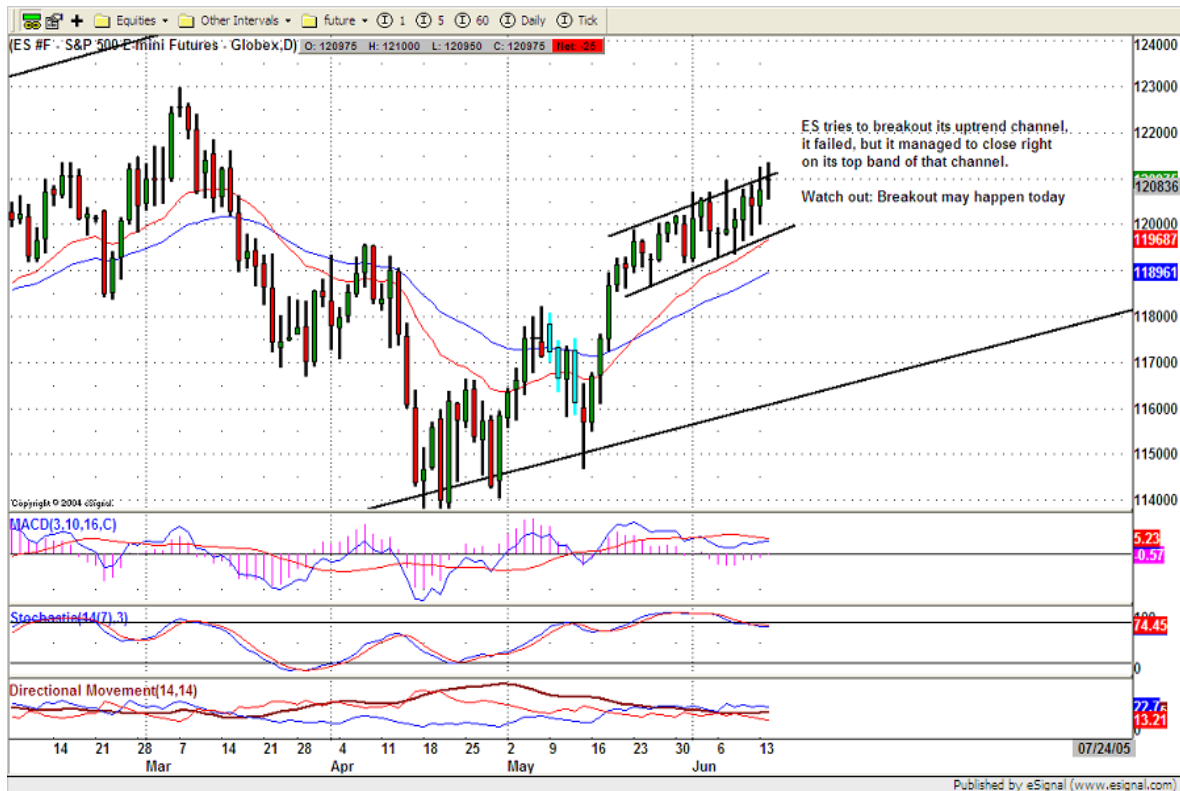
- **Dual number** could be used for long position when price trades above it. Also it could be used for short position when price trades below it. Inexperienced traders should not trade this number.
- For intra-day position traders, you have the potential to capture a big move if you are trading in the 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	1214.75	1217.75	1218.75	1220.75	1222.25
Support	1207.25	1204.25	1203.25	1201.25	1199.25

4. COMMENTARY

ES tried very hard to breakout its uptrend channel recent several days. It made a narrow range day yesterday. If today ES breakout 1214 level, March higher 1230 level could be retested in the coming days. Especially March 8 gap needs to be filled soon.



5. TODAY'S TRADING

Based on 30min chart, ES traded its higher range of uptrend channel recent two days. This is a bullish sign. But because option expiration way, choppy trading in the market should be expected. If today CPI report is good, price could pop into major resistance level 1219/1220 level. ES may hang around at higher level for one more day and continue to chop.



6. PREDICTION FOR TODAY'S MOVEMENT

Current (interval=0.95)

1216.80	+2/8
1215.82	+1/8
1214.84	8/8
1213.87	7/8
1212.89	6/8
1211.91	5/8
1210.94	4/8
1209.96	3/8
1208.98	2/8
1208.01	1/8
1207.03	0/8
1206.05	-1/8
1205.08	-2/8

Up (Interval=0.95)

1220.70	+2/8
1219.73	+1/8
1218.75	8/8
1217.77	7/8
1216.80	6/8
1215.82	5/8
1214.84	4/8
1213.87	3/8
1212.89	2/8
1211.91	1/8
1210.94	0/8
1209.96	-1/8
1208.98	-2/8

Down (Interval=0.95)

1212.89	+2/8
1211.91	+1/8
1210.94	8/8
1209.96	7/8
1208.98	6/8
1208.01	5/8
1207.03	4/8
1206.05	3/8
1205.08	2/8
1204.10	1/8
1203.13	0/8
1202.15	-1/8
1201.17	-2/8

7. OTHER INDICATORS

NatRSI	ATR	Waist number
0.75	10.47	1208
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 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			
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