

Naturus



Daily trading plan for June 16, 2005

1. PIVOTS FOR ESM5

	Daily	Weekly	Biweekly	Monthly	Yearly
R3	1226.08	1228.25	1230.25	1266.67	1428.75
R2	1219.92	1219.00	1220.00	1233.67	1324.25
R1	1215.83	1211.50	1212.00	1212.92	1269.00
PPT	1209.67	1202.25	1201.75	1179.83	1164.50
S1	1205.58	1194.75	1193.75	1159.17	1109.25
S2	1199.42	1185.50	1183.50	1126.08	1004.75
S3	1195.33	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
1214 (First Sell#)	1203.25 (First Buy #)
1222.25 (Second Sell#)	1201.25 (second Buy #)

Trading rules for intra-day position trading:

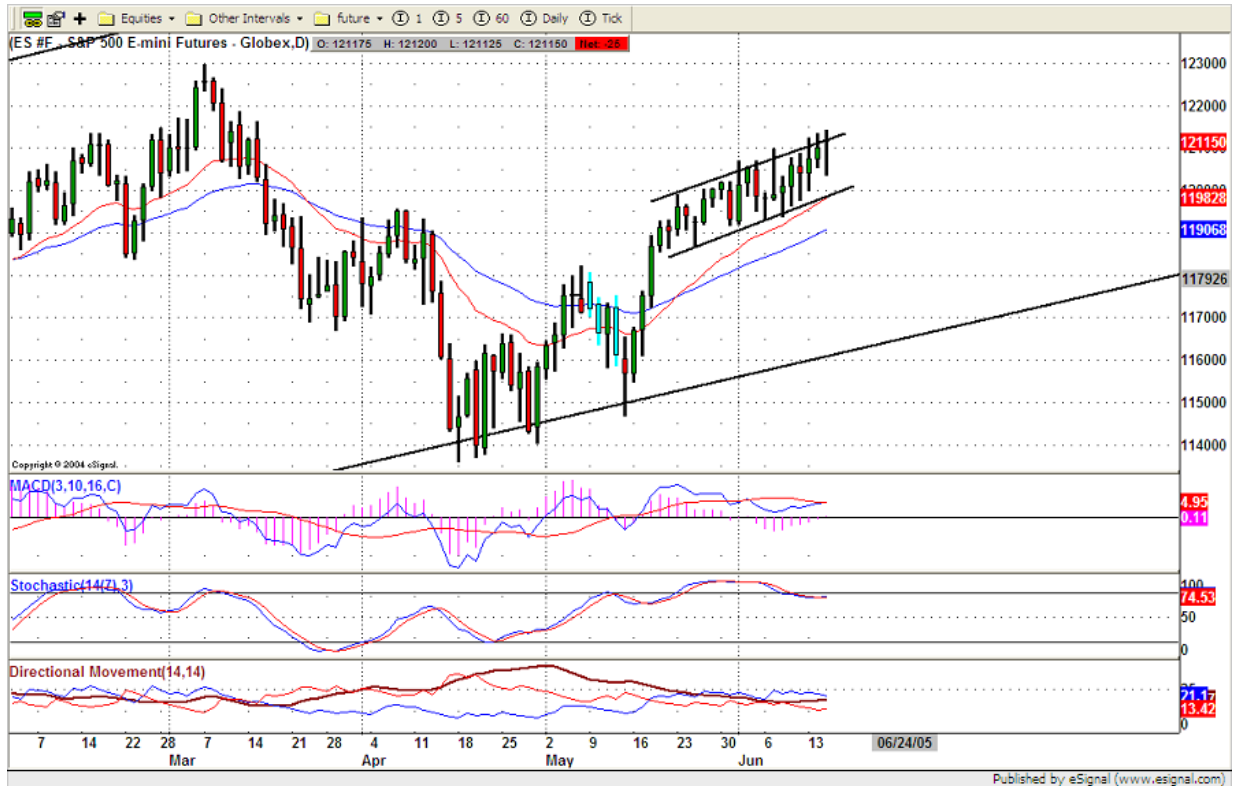
- **Dual number** could be used for long position when price trades above it. Also it could be used for short position when price trades below it. Inexperienced traders should not trade this number.
- For intra-day position traders, you have the potential to capture a big move if you are trading in the 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 performed same way as it did before. Nothing has been changed. Rollover swing makes option expiration week trading more volatile. ES is making one inch measure to move up. I still expect ES will trade inside this uptrend channel for one more day.



5. TODAY'S TRADING

Based on 30min chart, ES trades in W pattern. Today 1215.75 level is key. If it resists price from moving up, ES still will trade inside its range. Today trading range could be from 1215.25 to 1205 level. One more day to squeeze longs and shorts as usual.



6. 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=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
0.44	10.47	1212.28
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 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